

DFA Canada Global 60EQ-40FI Portfolio - Class F

As of December 29, 2017 (Updated Monthly)

Source: RBC

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

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

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	AT+T INC COMMON STOCK USD1.0	0.634%	0.634%
2	BANK OF MONTREAL COMMON STOCK	0.628%	1.262%
3	JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.612%	1.874%
4	APPLE INC	0.612%	2.486%
5	BANK OF NOVA SCOTIA COMMON STOCK	0.524%	3.010%
6	TORONTO DOMINION BANK COMMON STOCK	0.516%	3.526%
7	WELLS FARGO + CO COMMON STOCK USD1.666	0.513%	4.040%
8	SUNCOR ENERGY INC COMMON STOCK	0.491%	4.531%
9	ROYAL BANK OF CANADA COMMON STOCK	0.440%	4.971%
10	EXXON MOBIL CORP COMMON STOCK	0.416%	5.387%
11	REP AUSTRIA GOV	0.413%	5.801%
12	EUROPEAN STABIL	0.410%	6.211%
13	FINLAND GOVERNMENT	0.407%	6.618%
14	SWEDISH GOVT 3.	0.398%	7.016%
15	CAD - London	0.384%	7.400%
16	BANK OF AMERICA	0.357%	7.757%
17	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.343%	8.100%
18	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.340%	8.440%
19	INTEL CORP COMMON STOCK USD.001	0.339%	8.779%
20	COMCAST CORP CLASS A COMMON STOCK USD.01	0.333%	9.112%
21	ORACLE CORP SR UNSECURED 09/21 1.9	0.333%	9.446%
22	CHEVRON CORP COMMON STOCK USD.75	0.329%	9.775%
23	MICROSOFT CORP COMMON STOCK USD.00000625	0.316%	10.090%
24	TECK RESOURCES LTD CLS B COMMON STOCK	0.298%	10.388%
25	FRENCH REPUBLIC	0.292%	10.680%
26	AUST + NZ BANKING GRP NY SR UNSECURED 11/22 2.625	0.263%	10.943%
27	MANULIFE FINANCIAL CORP COMMON STOCK	0.255%	11.198%
28	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	0.252%	11.449%
29	CISCO SYSTEMS	0.235%	11.685%
30	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.233%	11.918%
31	CITIGROUP INC COMMON STOCK USD.01	0.231%	12.150%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	WAL-MART STORES	0.227%	12.377%
33	MAGNA INTERNATIONAL INC COMMON STOCK	0.226%	12.603%
34	KREDIT FUER WIE	0.223%	12.826%
35	CANADA HOUSING	0.223%	13.049%
36	CANADIAN NATURAL RESOURCES COMMON STOCK	0.223%	13.271%
37	PFIZER INC COMMON STOCK USD.05	0.221%	13.492%
38	SAMSUNG ELECTRO	0.220%	13.712%
39	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	0.208%	13.921%
40	SUN LIFE FINANCIAL INC COMMON STOCK	0.198%	14.119%
41	KOMMUNINVEST I	0.196%	14.315%
42	KOMMUNINVEST I	0.194%	14.509%
43	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.191%	14.699%
44	AMAZON.COM INC	0.190%	14.890%
45	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.190%	15.079%
46	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.189%	15.268%
47	UK(GOVT OF) 4.2	0.188%	15.456%
48	BP PLC	0.187%	15.643%
49	SWEDISH EXP CRE	0.183%	15.826%
50	SWEDEN GOVERNME	0.183%	16.009%
51	WESTPAC BKG COR	0.181%	16.190%
52	TOTAL SA	0.179%	16.369%
53	US TREASURY N/B 05/25 2.125	0.173%	16.542%
54	CAISSE D'AMORT	0.172%	16.715%
55	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.171%	16.886%
56	UNEDIC ASSEO 0.	0.171%	17.057%
57	NESTLE SA	0.169%	17.225%
58	FACEBOOK INC A COMMON STOCK USD.000006	0.168%	17.394%
59	ROYAL BK OF CAN	0.168%	17.562%
60	NETWORK RAIL IN	0.168%	17.731%
61	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	0.167%	17.897%
62	DAIMLER AG	0.165%	18.062%
63	ALPHABET INC CL C COMMON STOCK USD.001	0.164%	18.226%
64	MICROSOFT CORP	0.162%	18.388%
65	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.158%	18.546%
66	ENBRIDGE INC COMMON STOCK	0.158%	18.704%
67	ALPHABET INC CL A COMMON STOCK USD.001	0.156%	18.861%
68	PROCTER + GAMBLE CO/THE COMMON STOCK	0.154%	19.015%
69	FRENCH REP GOVT	0.154%	19.169%
70	UNITEDHEALTH GR	0.152%	19.321%
71	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	0.152%	19.473%
72	IBM CORP SR UNSECURED 01/22 2.5	0.151%	19.625%
73	CHEVRON CORP 2.	0.151%	19.776%
74	HSBC HOLDINGS PLC SPONS ADR ADR	0.148%	19.924%
75	TOYOTA MOTOR CO	0.145%	20.069%
76	CANADIAN NATL RAILWAY CO COMMON STOCK	0.145%	20.214%
77	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	0.145%	20.359%
78	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.144%	20.503%
79	KINGDOM BELGIUM	0.144%	20.647%
80	GENERAL MOTORS CO COMMON STOCK USD.01	0.142%	20.789%
81	ORACLE CORP COMMON STOCK USD.01	0.141%	20.930%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	BUNDESobligatio	0.140%	21.070%
83	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.140%	21.210%
84	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	0.139%	21.349%
85	CHINA CONST BK	0.139%	21.488%
86	VODAFONE GROUP	0.138%	21.626%
87	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	0.137%	21.763%
88	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.136%	21.899%
89	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.134%	22.033%
90	NATL AUST BANK	0.132%	22.165%
91	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.132%	22.298%
92	QUALCOMM INC COMMON STOCK USD.0001	0.130%	22.428%
93	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	0.130%	22.558%
94	WALT DISNEY(HLD)	0.130%	22.688%
95	BHP BILLITON LT	0.129%	22.817%
96	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	0.128%	22.945%
97	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.128%	23.074%
98	NATIONAL BK CDA	0.124%	23.198%
99	ENCANA CORP COMMON STOCK	0.124%	23.322%
100	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.121%	23.443%
101	ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	0.121%	23.564%
102	CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75	0.118%	23.682%
103	SINGAPORE GOVT	0.118%	23.800%
104	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.117%	23.917%
105	BARRICK GOLD CORP COMMON STOCK	0.117%	24.034%
106	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.117%	24.151%
107	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.117%	24.268%
108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.116%	24.384%
109	BANCO SANTANDER	0.115%	24.499%
110	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.115%	24.614%
111	NESTLE FINANCE	0.114%	24.729%
112	MANITOBA (PROVINCE OF) SR UNSECURED 05/22 2.125	0.114%	24.843%
113	COOPERATIEVE RA	0.113%	24.956%
114	FORD MOTOR CO COMMON STOCK USD.01	0.113%	25.069%
115	GENERAL ELECTRI	0.113%	25.181%
116	APPLE INC SR UNSECURED 02/22 2.5	0.113%	25.294%
117	TRANSCANADA CORP COMMON STOCK	0.112%	25.406%
118	BCE INC COMMON STOCK	0.112%	25.518%
119	AGENCE FRANCAIS	0.112%	25.630%
120	FEDEX CORPORATI	0.110%	25.740%
121	UNION PACIFIC CORP COMMON STOCK USD2.5	0.109%	25.850%
122	DEUTSCHE BAHN F	0.108%	25.958%
123	KINROSS GOLD CORP COMMON STOCK	0.108%	26.066%
124	MORGAN STANLEY COMMON STOCK USD.01	0.106%	26.172%
125	SINGAPORE GOVER	0.106%	26.278%
126	CVS HEALTH CORP COMMON STOCK USD.01	0.106%	26.384%
127	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	0.105%	26.489%
128	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.105%	26.595%
129	AMERICAN TOWER CORP REIT USD.01	0.105%	26.700%
130	FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK	0.105%	26.805%
131	BASF SE	0.103%	26.907%

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132	BRITISH COLUMBIA PROV OF SR UNSECURED 10/22 2	0.102%	27.010%
133	CHEVRON CORP SR UNSECURED 06/23 3.191	0.102%	27.112%
134	BANK NEDERLANDS	0.102%	27.213%
135	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.102%	27.315%
136	AGENCE FRANCAIS	0.100%	27.415%
137	US BANCORP COMMON STOCK USD.01	0.098%	27.513%
138	HONDA MOTOR CO	0.098%	27.611%
139	TOYOTA CREDIT CANADA INC SR UNSECURED 07/22 2.35	0.098%	27.709%
140	KREDITANSTALT F	0.098%	27.806%
141	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.097%	27.903%
142	ROYAL DUTCH SHE	0.097%	28.000%
143	NOVARTIS AG	0.097%	28.097%
144	PFIZER INC	0.096%	28.192%
145	MICRON TECHNOLO	0.096%	28.288%
146	AGRIUM INC COMMON STOCK NPV	0.095%	28.383%
147	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.095%	28.478%
148	LUNDIN MINING C	0.095%	28.573%
149	WAL MART STORES INC SR UNSECURED 04/23 2.55	0.094%	28.668%
150	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	0.093%	28.761%
151	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	0.093%	28.854%
152	DEXIA CREDIT LO	0.093%	28.947%
153	MERCK + CO. INC. COMMON STOCK USD.5	0.093%	29.040%
154	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.093%	29.133%
155	IBM CORP SR UNSECURED 02/21 2.25	0.093%	29.226%
156	TENCENT HLDGS L	0.093%	29.318%
157	POTASH CORP OF SASKATCHEWAN COMMON STOCK NPV	0.092%	29.410%
158	TRAVELERS COS	0.092%	29.502%
159	FMS WERTMANAGEM	0.091%	29.593%
160	CHEVRON CORP SR UNSECURED 03/22 2.411	0.091%	29.683%
161	INTL BK RECON &	0.090%	29.774%
162	LANDESKREDITBAN	0.090%	29.863%
163	COCA-COLA CO	0.090%	29.953%
164	AMGEN INC COMMON STOCK USD.0001	0.090%	30.043%
165	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.089%	30.132%
166	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.088%	30.220%
167	ROYAL DUTCH SHELL SPON ADR A ADR	0.088%	30.308%
168	SNCF RESEAU 3.1	0.088%	30.397%
169	NOVARTIS CAP CO	0.088%	30.485%
170	TIME WARNER INC COMMON STOCK USD.01	0.088%	30.573%
171	VOLKSWAGEN AG	0.088%	30.661%
172	SIMON PROPERTY GROUP INC REIT USD.0001	0.087%	30.748%
173	UNEDIC ASSEO 0.	0.087%	30.835%
174	BK OF NOVA SCOT	0.087%	30.922%
175	HOME DEPOT INC COMMON STOCK USD.05	0.086%	31.007%
176	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	0.084%	31.092%
177	MEDTRONIC PLC	0.084%	31.176%
178	PNC BANK	0.084%	31.260%
179	ABBOTT LABORATORIES COMMON STOCK	0.084%	31.344%
180	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.084%	31.428%
181	INDUSTRIAL & CO	0.083%	31.512%

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182	DELTA AIRLINES	0.083%	31.594%
183	CHINA NATIONAL	0.082%	31.676%
184	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	0.081%	31.757%
185	BK NED GEMEENTE	0.081%	31.839%
186	MERCK + CO INC SR UNSECURED 02/22 2.35	0.081%	31.920%
187	UNIBAIL-RODAMCO	0.081%	32.001%
188	CATERPILLAR INC COMMON STOCK USD1.0	0.081%	32.082%
189	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.080%	32.162%
190	ROYAL DUTCH SH-	0.080%	32.241%
191	BANK OF MONTREA	0.080%	32.321%
192	NEDERLANDSE WAT	0.079%	32.400%
193	FIRST QUANTUM M	0.079%	32.480%
194	PROVINCE OF QUE	0.078%	32.558%
195	INDUSTRIAL ALLI	0.078%	32.636%
196	BERKSHIRE HATHA	0.078%	32.714%
197	FINLAND GOVERNMENT	0.078%	32.792%
198	KREDITANSTALT F	0.077%	32.869%
199	ANTHEM INC COMMON STOCK USD.01	0.077%	32.946%
200	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.077%	33.023%
201	HITACHI	0.076%	33.100%
202	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.076%	33.175%
203	WESTPAC BKG COR	0.075%	33.251%
204	WEST FRASER TIM	0.075%	33.326%
205	ACE LTD	0.075%	33.401%
206	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.074%	33.475%
207	FORTIS INC COMMON STOCK	0.074%	33.550%
208	VALERO ENERGY C	0.074%	33.623%
209	DEXIA CREDIT LO	0.073%	33.697%
210	GILEAD SCIENCES	0.073%	33.769%
211	AUST & NZ BANKI	0.073%	33.842%
212	PFIZER INC 0.25	0.072%	33.915%
213	ARC RESOURCES L	0.072%	33.987%
214	MICROSOFT CORP SR UNSECURED 11/20 2	0.072%	34.059%
215	KINGDOM OF BELG	0.072%	34.131%
216	SHAW COMMUNICATIONS INC B COMMON STOCK	0.071%	34.202%
217	CIGNA CORP	0.071%	34.273%
218	APPLE INC SR UNSECURED 05/23 2.4	0.071%	34.344%
219	LINAMAR CORP	0.071%	34.415%
220	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.070%	34.485%
221	BRIT AMER TOBAC	0.070%	34.555%
222	BAYERISCHE MOTO	0.070%	34.625%
223	EFSF ZC 17NOV22	0.070%	34.695%
224	DENMARK GOVT BO	0.069%	34.764%
225	CROWN CASTLE INTL CORP REIT USD.01	0.069%	34.834%
226	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.069%	34.903%
227	ANGLO AMERICAN	0.069%	34.972%
228	GOLDCORP INC COMMON STOCK	0.069%	35.041%
229	TOTAL CAPITAL I	0.069%	35.110%
230	GLENORE XSTRA	0.068%	35.179%
231	VALE SA	0.068%	35.247%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
232	BK NED GEMEENTE	0.068%	35.315%
233	ONTARIO(PROV OF	0.068%	35.383%
234	TARGET CORPORAT	0.068%	35.451%
235	BOEING CO/THE COMMON STOCK USD5.0	0.068%	35.519%
236	AIA GROUP LTD	0.068%	35.587%
237	CANADIAN TIRE C	0.068%	35.655%
238	CAPITAL ONE FIN	0.068%	35.723%
239	NATL AUSTRALIA	0.068%	35.790%
240	INTL BUSINESS M	0.068%	35.858%
241	NORFOLK STHN CO	0.067%	35.925%
242	CENOVUS ENERGY INC COMMON STOCK	0.067%	35.991%
243	EQUINIX INC REIT USD.001	0.067%	36.058%
244	TORONTO DOMINION BANK DEPOSIT NOTE REGS 12/21 2.621	0.067%	36.125%
245	DEUTSCHE TELEKO	0.067%	36.191%
246	BLACKROCK INC COMMON STOCK USD.01	0.066%	36.257%
247	SCHLUMBERGER LTD COMMON STOCK USD.01	0.066%	36.323%
248	ABB LTD	0.066%	36.389%
249	FINNING INTL LT	0.066%	36.455%
250	SHELL INTERNATI	0.066%	36.520%
251	PROV OF SASK CA	0.065%	36.585%
252	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.065%	36.650%
253	ORANGE SA	0.065%	36.715%
254	RIO TINTO PLC SPON ADR ADR	0.065%	36.780%
255	PEPSICO INC COMMON STOCK USD.017	0.065%	36.845%
256	BROADCOM LTD	0.064%	36.909%
257	EUROPEAN INVEST	0.064%	36.973%
258	EUROPEAN FIN ST	0.064%	37.037%
259	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.063%	37.100%
260	INTER-AMERICAN	0.062%	37.162%
261	WESTPAC BANK CO	0.062%	37.224%
262	FREEPORT-MCMORA	0.061%	37.285%
263	PING AN INSURAN	0.061%	37.347%
264	BNP PARIBAS SA	0.060%	37.407%
265	ASB FINANCE LTD	0.060%	37.467%
266	ROCHE HOLDING A	0.060%	37.527%
267	CONOCOPHILLIPS COMMON STOCK USD.01	0.060%	37.586%
268	SINGAPORE GOVT	0.060%	37.646%
269	CANADIAN WESTER	0.059%	37.706%
270	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.059%	37.765%
271	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.059%	37.824%
272	NEWBELCO SA/IV	0.059%	37.883%
273	TELUS CORPORATI	0.059%	37.942%
274	ABBVIE INC COMMON STOCK USD.01	0.059%	38.001%
275	BLACKBERRY LTD COMMON STOCK	0.059%	38.060%
276	ORACLE CORP SR UNSECURED 07/21 2.8	0.059%	38.119%
277	WASTE CONNECTIONS INC COMMON STOCK	0.059%	38.178%
278	WHITECAP RESOUR	0.058%	38.236%
279	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	0.058%	38.294%
280	COCA-COLA CO/TH	0.058%	38.353%
281	SVENSKA HANDELS	0.058%	38.411%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
282	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.058%	38.469%
283	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.058%	38.527%
284	ALLERGAN PLC	0.058%	38.585%
285	AUST & NZ BANK	0.058%	38.643%
286	TEMASEK FINL I	0.058%	38.701%
287	ALLSTATE CORP COMMON STOCK USD.01	0.058%	38.758%
288	ENERPLUS CORP COMMON STOCK	0.058%	38.816%
289	MCDONALD S CORP COMMON STOCK USD.01	0.057%	38.873%
290	INTL BK RECON + DEVELOP SR UNSECURED 01/22 2	0.057%	38.931%
291	MICHELIN(CGDE)	0.057%	38.988%
292	DEXIA CREDIT LO	0.057%	39.046%
293	DEXIA CREDIT LO	0.057%	39.103%
294	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.057%	39.160%
295	PROLOGIS INC REIT USD.01	0.057%	39.217%
296	STATE OF NORTH	0.057%	39.274%
297	IAMGOLD CORP COMMON STOCK	0.057%	39.331%
298	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.057%	39.388%
299	EUROPEAN INVESTMENT BANK SR UNSECURED 06/21 1.625	0.057%	39.445%
300	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.057%	39.501%
301	ZURICH FIN SVS	0.057%	39.558%
302	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.056%	39.614%
303	MARATHON PETROLEUM CORP COMMON STOCK	0.056%	39.671%
304	MASTERCARD INC A COMMON STOCK USD.0001	0.056%	39.726%
305	AFLAC INC COMMON STOCK USD.1	0.055%	39.782%
306	SANOFI-AVENTIS	0.055%	39.837%
307	AGNICO EAGLE MINES LTD COMMON STOCK	0.055%	39.892%
308	IRELAND GOVT BO	0.055%	39.947%
309	NVIDIA CORP	0.055%	40.001%
310	SWEDEN GOVERNME	0.055%	40.056%
311	CAMECO CORP COMMON STOCK	0.054%	40.110%
312	LANDWIRT RENTEN	0.054%	40.165%
313	3M CO COMMON STOCK USD.01	0.054%	40.219%
314	AETNA INC COMMON STOCK USD.01	0.054%	40.273%
315	PUBLIC STORAGE	0.054%	40.327%
316	MAXAR TECHNOLOGIES LTD COMMON STOCK	0.054%	40.381%
317	YAMANA GOLD INC COMMON STOCK	0.054%	40.434%
318	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.053%	40.488%
319	APPLE INC 1.55%	0.053%	40.541%
320	ENGIE	0.053%	40.595%
321	KINDER MORGAN INC COMMON STOCK USD.01	0.053%	40.648%
322	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.053%	40.701%
323	TAIWAN SEMI-ADR	0.053%	40.754%
324	GEORGE WESTON L	0.053%	40.808%
325	IBERDROLA SA	0.053%	40.860%
326	CANADIAN (GOVT	0.053%	40.913%
327	METHANEX CORP COMMON STOCK	0.052%	40.966%
328	SEVEN GENERATIO	0.052%	41.018%
329	EUROPEAN INVEST	0.052%	41.070%
330	TEXAS INSTRUMEN	0.052%	41.123%
331	ALIMENTATION CO	0.052%	41.175%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
332	ALTRIA GROUP INC COMMON STOCK USD.333	0.052%	41.227%
333	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	0.052%	41.280%
334	BEST BUY CO INC	0.052%	41.332%
335	PROCTER & GAMBL	0.052%	41.384%
336	NISSAN MOTOR CO	0.052%	41.436%
337	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.052%	41.487%
338	AGENCE FRANCAIS	0.051%	41.538%
339	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.051%	41.589%
340	WHEATON PRECIOUS METALS CORP COMMON STOCK	0.051%	41.640%
341	ANDEAVOR COMMON STOCK USD.167	0.051%	41.690%
342	TFI INTERNATION	0.051%	41.741%
343	CORNING INC COMMON STOCK USD.5	0.051%	41.791%
344	IMPERIAL OIL LTD COMMON STOCK	0.050%	41.842%
345	TOTAL CAPITAL I	0.050%	41.892%
346	SOUTHWEST AIRLI	0.050%	41.941%
347	NATIONAL AUSTRAL	0.050%	41.991%
348	AIR CANADA	0.049%	42.040%
349	WESTJET AIRLINE	0.049%	42.090%
350	FRENCH REPUBLIC	0.049%	42.139%
351	DISCOVER FINL S	0.049%	42.188%
352	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.049%	42.237%
353	BAYER AG	0.049%	42.286%
354	EMPIRE CO LTD N	0.049%	42.335%
355	COTT CORP	0.049%	42.384%
356	SUMITOMO MITSUI	0.049%	42.433%
357	B2GOLD CORP COM	0.048%	42.481%
358	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	0.048%	42.529%
359	ONTARIO(PROV OF	0.048%	42.577%
360	TE CONNECTIVITY	0.048%	42.625%
361	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.048%	42.673%
362	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.048%	42.721%
363	LOBLAW COS LTD	0.048%	42.769%
364	HUBBAY MINERALS INC COMMON STOCK NPV	0.048%	42.817%
365	STARS GROUP INC/THE COMMON STOCK	0.048%	42.864%
366	PAN AMERICAN SILVER CORP COMMON STOCK	0.048%	42.912%
367	NOVARTIS AG SPONSORED ADR ADR	0.048%	42.960%
368	ANZ (INT'L) LD	0.048%	43.007%
369	ROYAL BANK OF C	0.047%	43.055%
370	UBS GROUP	0.047%	43.102%
371	SHELL INTL.FIN.	0.047%	43.150%
372	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01	0.047%	43.197%
373	DOLLARAMA INC	0.047%	43.244%
374	BCO BILBAO VIZC	0.047%	43.291%
375	CRESCENT POINT ENERGY CORP COMMON STOCK	0.047%	43.338%
376	SVENSKA HANDELS	0.047%	43.385%
377	DANAHER CORP COMMON STOCK USD.01	0.047%	43.431%
378	HUMANA INC	0.047%	43.478%
379	CK HUTCHINSON H	0.047%	43.525%
380	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	0.046%	43.571%
381	CSX CORP	0.046%	43.618%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
382	STATE OF NORTH	0.046%	43.664%
383	CHINA MOBILE LT	0.046%	43.710%
384	KBC GROEP NV	0.046%	43.756%
385	PFIZER INC SR UNSECURED 12/21 2.2	0.046%	43.803%
386	CONSTELLATION S	0.046%	43.849%
387	SNC-LAVALIN GRO	0.046%	43.895%
388	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.046%	43.940%
389	CMNWLTH BK OF A	0.046%	43.986%
390	MCKESSON CORP.	0.046%	44.032%
391	INTERNATIONAL F	0.046%	44.078%
392	MOLSONCOORS-B-U	0.045%	44.123%
393	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.045%	44.169%
394	MANITOBA (PROVINCE OF) UNSECURED 09/22 2.1	0.045%	44.214%
395	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	0.045%	44.259%
396	INTESA SANPAOLO	0.045%	44.304%
397	ANTHEM INC SR UNSECURED 05/22 3.125	0.045%	44.349%
398	AIR LIQUIDE FIN	0.045%	44.395%
399	GERMANY(FED REP	0.045%	44.439%
400	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.045%	44.484%
401	DIGITAL REALTY	0.044%	44.528%
402	TESCO PLC	0.044%	44.573%
403	EATON CORP PLC	0.044%	44.617%
404	TOURMALINE OIL	0.044%	44.662%
405	EQUITY RESIDENT	0.044%	44.706%
406	WELLTOWER INC REIT USD1.0	0.044%	44.750%
407	COSTCO WHOLESALE	0.044%	44.794%
408	SIEMENS AG	0.044%	44.838%
409	JX HOLDINGS INC	0.044%	44.882%
410	TOYOTA MOTOR CO	0.043%	44.926%
411	BB+T CORP COMMON STOCK USD5.0	0.043%	44.969%
412	THOMSON REUTERS CORP COMMON STOCK	0.043%	45.012%
413	CAE INC COMMON STOCK	0.043%	45.055%
414	SONY CORP	0.043%	45.098%
415	ASSIC GENERALI	0.043%	45.140%
416	ING GROEP NV	0.042%	45.183%
417	TEMASEK FINANCI	0.042%	45.225%
418	WOODSIDE PETROL	0.042%	45.268%
419	ENI S.P.A.	0.042%	45.310%
420	AVALONBAY COMMUNITIES INC REIT USD.01	0.042%	45.352%
421	GILDAN ACTIVEWEAR INC COMMON STOCK	0.042%	45.394%
422	ENBRIDGE	0.042%	45.436%
423	NRW BANK 0% 080	0.042%	45.478%
424	CHEVRON CORP SR UNSECURED 03/20 1.961	0.042%	45.520%
425	UPM-KYMMENE OYJ	0.041%	45.561%
426	DIAGEO PLC ADR	0.041%	45.602%
427	PRICELINE GROUP	0.041%	45.644%
428	LVMH MOET HENNE	0.041%	45.685%
429	PHILLIPS 66 COMMON STOCK	0.041%	45.726%
430	SVENSKA HANDELS	0.041%	45.767%
431	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.041%	45.808%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
432	WSP GLOBAL INC	0.041%	45.848%
433	STATE STREET CORP COMMON STOCK USD1.0	0.041%	45.889%
434	EXXON MOBIL COR	0.041%	45.929%
435	ELEMENT FINANCI	0.040%	45.970%
436	HUSKY ENERGY IN	0.040%	46.010%
437	ALLIANZ SE SPON ADR ADR	0.040%	46.051%
438	MITSUBISHI CHEM	0.040%	46.091%
439	PACCAR INC	0.040%	46.131%
440	PROGRESSIVE CORP COMMON STOCK USD1.0	0.040%	46.171%
441	KROGER CO	0.040%	46.211%
442	EBAY INC	0.040%	46.252%
443	VENTAS INC-REIT	0.040%	46.292%
444	STANDARD BANK G	0.040%	46.332%
445	HON HAI PRECISI	0.040%	46.372%
446	COMMONWEALTH BANK AUST SR UNSECURED 144A 09/21 2	0.040%	46.411%
447	EURO STABILITY	0.040%	46.451%
448	GENERAL ELECTRI	0.040%	46.491%
449	SPAIN GOVERNMEN	0.039%	46.530%
450	SEVEN & I HOLDI	0.039%	46.570%
451	NIKE INC CL B COMMON STOCK USD1.0	0.039%	46.609%
452	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.039%	46.649%
453	CME GROUP INC COMMON STOCK USD.01	0.039%	46.688%
454	CHINA EVERGRAND	0.039%	46.727%
455	NEW GOLD INC COMMON STOCK	0.039%	46.767%
456	DAVITA INC COMMON STOCK USD.001	0.039%	46.806%
457	BRITISH TELECOM	0.039%	46.845%
458	SOFTBANK CORP	0.039%	46.884%
459	ALLIANZ AG	0.039%	46.923%
460	CGI GROUP INC CLASS A COMMON STOCK	0.039%	46.962%
461	FIFTH THIRD BAN	0.039%	47.001%
462	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.039%	47.040%
463	ASTRAZENECA PLC SPONS ADR ADR	0.039%	47.079%
464	L-BANK BW FOERD	0.039%	47.118%
465	ROYAL BANK OF CANADA DEPOSIT NOTE 03/22 2	0.039%	47.157%
466	AXA	0.039%	47.195%
467	BRITISH COLUMBIA PROV OF UNSECURED 12/21 3.25	0.039%	47.234%
468	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.038%	47.272%
469	WESTERN DIGITAL	0.038%	47.311%
470	LAURENTIAN BANK	0.038%	47.349%
471	BOSTON PROPERTIES INC REIT USD.01	0.038%	47.387%
472	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.038%	47.425%
473	KONINKLIJKE AHO	0.038%	47.463%
474	ALGONQUIN POWER + UTILITIES COMMON STOCK	0.038%	47.502%
475	MYLAN INC/PA	0.038%	47.540%
476	NOVO-NORDISK AS	0.038%	47.578%
477	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.038%	47.616%
478	HYNIX SEMICONDU	0.038%	47.653%
479	JPMORGAN CHASE	0.038%	47.691%
480	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	0.038%	47.729%
481	ALAMOS GOLD INC CLASS A COMMON STOCK	0.037%	47.766%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
482	VINCI SA	0.037%	47.804%
483	NUCOR CORP	0.037%	47.841%
484	MGM MIRAGE INC	0.037%	47.878%
485	TYSON FOODS INC	0.037%	47.915%
486	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.037%	47.953%
487	SOC GENERALE	0.037%	47.990%
488	MIZUHO FINANCIA	0.037%	48.026%
489	TMX GROUP LTD	0.037%	48.063%
490	FIAT CHRYSLER A	0.037%	48.100%
491	BHP BILLITON PL	0.037%	48.137%
492	E TRADE FINANCI	0.037%	48.174%
493	CONCHO RESOURCE	0.037%	48.211%
494	BNP PARIBAS SA	0.037%	48.248%
495	H&R REIT UNITS	0.037%	48.284%
496	SBA COMMUNICATIONS CORP REIT USD.01	0.037%	48.321%
497	RELIANCE INDS	0.037%	48.357%
498	CONTINENTAL AG	0.037%	48.394%
499	PEUGEOT SA	0.036%	48.430%
500	SUNTRUST BANKS	0.036%	48.467%
501	KIRKLAND LAKE G	0.036%	48.503%
502	SCHWAB(CHARLES)	0.036%	48.539%
503	SPAIN GOVERNMENT	0.036%	48.575%
504	RIO TINTO	0.036%	48.612%
505	DR HORTON INC COMMON STOCK USD.01	0.036%	48.648%
506	OPEN TEXT CORPO	0.036%	48.683%
507	MAPLE LEAF FOOD	0.036%	48.719%
508	CREDIT SUISSE G	0.036%	48.755%
509	T MOBILE US INC COMMON STOCK USD.0001	0.036%	48.791%
510	ITAU UNIBANCO S	0.036%	48.826%
511	GEELY AUTOMOBIL	0.036%	48.862%
512	TOKIO MARINE HL	0.036%	48.897%
513	EOG RESOURCES	0.035%	48.933%
514	NATIONAL AUSTRALIA	0.035%	48.968%
515	ACCENTURE PLC A	0.035%	49.003%
516	BANK OF CHINA L	0.035%	49.039%
517	ORIX CORP	0.035%	49.074%
518	RIOCAN REAL EST	0.035%	49.109%
519	MICROSOFT CORP SR UNSECURED 11/22 2.65	0.035%	49.144%
520	CARNIVAL CORP COMMON STOCK USD.01	0.035%	49.179%
521	CHEVRON CORP SR UNSECURED 11/20 2.419	0.035%	49.214%
522	E.ON SE	0.035%	49.249%
523	ROCKWELL COLLIN	0.035%	49.284%
524	PROVINCE OF QUEBEC	0.035%	49.319%
525	ENBRIDGE INC SR UNSECURED 07/22 2.9	0.035%	49.354%
526	BIOGEN IDEC INC	0.035%	49.388%
527	ANHEUSER-BUSCH	0.035%	49.423%
528	AKZO NOBEL NV	0.035%	49.458%
529	RAYTHEON COMPANY COMMON STOCK USD.01	0.035%	49.493%
530	JOHNSON CONTROL	0.035%	49.527%
531	TARGET CORP SR UNSECURED 01/22 2.9	0.035%	49.562%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
532	COMPAGNIE DE SA	0.035%	49.597%
533	STATOIL ASA	0.035%	49.631%
534	GEN DYNAMICS CO	0.035%	49.666%
535	LINK R/EST INVE	0.035%	49.700%
536	EUROPEAN FIN ST	0.034%	49.735%
537	TRANSALTA CORP COMMON STOCK	0.034%	49.769%
538	LLOYDS BANKING	0.034%	49.803%
539	BRIDGESTONE COR	0.034%	49.837%
540	CHINA O/SEAS LA	0.034%	49.871%
541	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.034%	49.905%
542	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.034%	49.940%
543	ITALY BUONI POL	0.034%	49.974%
544	HONDA CANADA FINANCE INC SR UNSECURED 07/22 2.268	0.034%	50.008%
545	WILLIAMS COS IN	0.034%	50.042%
546	COUNTRY GARDEN	0.034%	50.076%
547	SCHNEIDER SA	0.034%	50.110%
548	INTL BK RECON + DEVELOP SR UNSECURED 05/21 1.375	0.034%	50.143%
549	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.034%	50.177%
550	STANTEC INC COMMON STOCK	0.034%	50.211%
551	CUMMINS INC	0.034%	50.245%
552	PAYPAL HOLDINGS INC COMMON STOCK USD.0001	0.034%	50.278%
553	GREAT WEST LIFE	0.034%	50.312%
554	XPO LOGISTICS INC COMMON STOCK USD.001	0.034%	50.346%
555	EUROPEAN FIN ST	0.033%	50.379%
556	LEAR CORP	0.033%	50.412%
557	ASAHI KASEI COR	0.033%	50.446%
558	GENWORTH MI CAN	0.033%	50.479%
559	CENTENE CORP COMMON STOCK USD.001	0.033%	50.513%
560	SOLVAY	0.033%	50.546%
561	PRICELINE GROUP INC/THE COMMON STOCK USD.008	0.033%	50.579%
562	ARCELORMITTAL	0.033%	50.612%
563	UNEDIC ASSEO 1.	0.033%	50.645%
564	STANDARD CHARTE	0.033%	50.677%
565	DETOUR GOLD COR	0.033%	50.710%
566	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.033%	50.743%
567	SCENTRE GROUP	0.033%	50.775%
568	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.033%	50.808%
569	APPLIED MATERIALS INC COMMON STOCK USD.01	0.033%	50.841%
570	EASTMAN CHEMICA	0.033%	50.873%
571	METLIFE INC COMMON STOCK USD.01	0.032%	50.906%
572	STATOIL ASA COMPANY GUAR 01/24 2.65	0.032%	50.938%
573	DEVON ENERGY CORP COMMON STOCK USD.1	0.032%	50.971%
574	DEUTSCHE LUFTHA	0.032%	51.003%
575	DEUTSCHE BANK A	0.032%	51.035%
576	NORDEA BANK AB	0.032%	51.068%
577	DOLLAR TREE INC	0.032%	51.100%
578	ENEL S.p.A.	0.032%	51.132%
579	GAP INC	0.032%	51.164%
580	ALLY FINANCIAL INC COMMON STOCK USD.1	0.032%	51.197%
581	TAIWAN SEMICOND	0.032%	51.229%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
582	RENAULT	0.032%	51.261%
583	UNICREDIT SPA	0.032%	51.293%
584	REALTY INCOME C	0.032%	51.325%
585	RESTAURANT BRANDS INTERN COMMON STOCK	0.032%	51.357%
586	ELI LILLY + CO COMMON STOCK	0.032%	51.388%
587	MTN GROUP LTD	0.032%	51.420%
588	UTD PARCEL SERV	0.032%	51.452%
589	TOTAL CAPITAL I	0.032%	51.483%
590	SAPUTO GROUP IN	0.032%	51.515%
591	LOCKHEED MARTIN	0.032%	51.547%
592	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.031%	51.578%
593	LLOYDS BANKING	0.031%	51.609%
594	VOLVO AB	0.031%	51.641%
595	CI FINANCIAL CO	0.031%	51.672%
596	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.031%	51.703%
597	AIR LIQUIDE(L')	0.031%	51.735%
598	WESTFIELD CORP	0.031%	51.766%
599	DSV A/S	0.031%	51.797%
600	CENTURYLINK INC COMMON STOCK USD1.0	0.031%	51.828%
601	DOVER CORP	0.031%	51.860%
602	DAIWA SECS GROU	0.031%	51.891%
603	BP CAPITAL MARK	0.031%	51.922%
604	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.031%	51.953%
605	STARBUCKS CORP	0.031%	51.984%
606	CRH	0.031%	52.015%
607	NORDEA AB	0.031%	52.046%
608	PROVINCE OF ALB	0.031%	52.077%
609	ROLLS-ROYCE GRO	0.031%	52.107%
610	RAGING RIVER EX	0.031%	52.138%
611	CELGENE CORP	0.031%	52.169%
612	ASTRAZENECA PLC SR UNSECURED 06/22 2.375	0.031%	52.199%
613	WHIRLPOOL CORP	0.031%	52.230%
614	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.375	0.030%	52.260%
615	INTER PIPELINE	0.030%	52.290%
616	INTACT FINANCIA	0.030%	52.321%
617	LG Electronics	0.030%	52.351%
618	KOHL'S CORPORATI	0.030%	52.381%
619	CANADIAN APARTM	0.030%	52.411%
620	PANASONIC CORP	0.030%	52.442%
621	INTESA SANPAOLO	0.030%	52.472%
622	CANFOR CORPORAT	0.030%	52.502%
623	RWE AG (NEU)	0.030%	52.532%
624	ITALY BUONI POL	0.030%	52.562%
625	BOMBARDIER INC	0.030%	52.591%
626	NEXTERA ENERGY INC COMMON STOCK USD.01	0.030%	52.621%
627	GLAXOSMITHKLINE	0.030%	52.651%
628	INGERSOLL-RAND	0.030%	52.681%
629	ALTAGAS LTD	0.030%	52.710%
630	ESSEX PROP TRUS	0.030%	52.740%
631	MINITUBISHI UFJ	0.030%	52.769%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
632	TOTAL CAPITAL INTL SA COMPANY GUAR 02/22 2.875	0.029%	52.799%
633	LINDE AG	0.029%	52.828%
634	OCEANAGOLD CORP	0.029%	52.857%
635	TRANSCONTINENTA	0.029%	52.887%
636	TOROMONT INDS L	0.029%	52.916%
637	GGP INC REIT USD.01	0.029%	52.945%
638	CANADIAN IMPERIAL BANK DEPOSIT NOTE 07/22 2.3	0.029%	52.975%
639	DEERE + CO COMMON STOCK USD1.0	0.029%	53.004%
640	BPCE SA COMPANY GUAR 04/24 4	0.029%	53.033%
641	WESTPAC BANKING	0.029%	53.062%
642	MACQUARIE GP LT	0.029%	53.091%
643	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.029%	53.120%
644	CANADA HOUSING	0.029%	53.149%
645	DOVER CORP	0.029%	53.178%
646	CCL INDS INC CL	0.029%	53.207%
647	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	0.029%	53.236%
648	SCOTTISH AND SO	0.029%	53.264%
649	NORTHROP GRUMMA	0.029%	53.293%
650	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.029%	53.322%
651	LOWE'S COS INC	0.028%	53.350%
652	HARTFORD FINANC	0.028%	53.378%
653	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.028%	53.407%
654	EMERA INC.	0.028%	53.435%
655	BANK TOKYO-MITS	0.028%	53.463%
656	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.028%	53.492%
657	ARCHER DANIELS	0.028%	53.520%
658	GOODYEAR TIRE &	0.028%	53.548%
659	COGECO COMMUNIC	0.028%	53.576%
660	OSISKO GOLD ROYALTIES LTD COMMON STOCK	0.028%	53.604%
661	SIKA FINANZ AG	0.028%	53.632%
662	IGM FINANCIAL I	0.028%	53.660%
663	CNOOC LTD	0.028%	53.688%
664	KEYERA CORP	0.028%	53.716%
665	TEXTRON INC COMMON STOCK USD.125	0.028%	53.744%
666	APACHE CORP COMMON STOCK USD.625	0.028%	53.771%
667	KEYCORP	0.028%	53.799%
668	CHINA MOBILE	0.028%	53.827%
669	METRO INC	0.028%	53.854%
670	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.027%	53.882%
671	WOLTERS KLUWERS	0.027%	53.909%
672	LLOYDS BANKING	0.027%	53.936%
673	HOST HOTELS &	0.027%	53.964%
674	US dollar - Lon	0.027%	53.991%
675	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75	0.027%	54.019%
676	MUNCHENER RUCKV	0.027%	54.046%
677	VERMILION ENERGY INC COMMON STOCK	0.027%	54.073%
678	DANSKE BANK A/S	0.027%	54.100%
679	REPSOL SA	0.027%	54.127%
680	KOMATSU	0.027%	54.154%
681	COUNCIL OF EURO	0.027%	54.181%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
682	SWISS RE AG	0.027%	54.208%
683	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.027%	54.235%
684	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.027%	54.262%
685	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.027%	54.289%
686	CHINA COMMUNICA	0.027%	54.316%
687	QUEST DIAGNOSTI	0.027%	54.343%
688	MULLEN GROUP LT	0.027%	54.370%
689	COMCAST CORP COMPANY GUAR 08/25 3.375	0.027%	54.397%
690	INVESCO LTD COMMON STOCK USD.2	0.027%	54.423%
691	KDDI CORP	0.027%	54.450%
692	OWENS CORNING COMMON STOCK USD.001	0.027%	54.477%
693	VORNADO REALTY TRUST REIT USD.04	0.027%	54.504%
694	INFOSYS TECHNOL	0.027%	54.530%
695	PETROCHINA CO	0.027%	54.557%
696	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.027%	54.584%
697	MARTINREA INTER	0.027%	54.610%
698	SASOL	0.027%	54.637%
699	MITSUBISHI ELEC	0.027%	54.663%
700	PERSIMMON PLC	0.026%	54.690%
701	ONEOK INC COMPANY GUAR 02/22 4.25	0.026%	54.716%
702	M + T BANK CORP COMMON STOCK USD.5	0.026%	54.743%
703	EASTMAN CHEMICA	0.026%	54.769%
704	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.026%	54.795%
705	ABN AMRO BANK N	0.026%	54.821%
706	ABBVIE INC SR UNSECURED 11/22 2.9	0.026%	54.847%
707	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	0.026%	54.874%
708	DEUTSCHE BANK A	0.026%	54.900%
709	MICROSOFT CORP	0.026%	54.926%
710	HORMEL FOODS CORP COMMON STOCK USD.01465	0.026%	54.952%
711	STORA ENSO OYJ	0.026%	54.978%
712	BRITISH SKY BRO	0.026%	55.004%
713	GIBSON ENERGY I	0.026%	55.029%
714	HUNTSMAN CORP COMMON STOCK USD.01	0.026%	55.055%
715	PARAMOUNT RESOU	0.026%	55.081%
716	WESFARMERS LTD	0.026%	55.107%
717	SHIN-ETSU CHEM	0.026%	55.132%
718	SUPERIOR PLUS C	0.026%	55.158%
719	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.026%	55.184%
720	REPUBLIC SERVIC	0.026%	55.209%
721	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.025%	55.235%
722	DANONE S.A. COM	0.025%	55.260%
723	BARCLAYS AFRICA	0.025%	55.286%
724	CA INC COMMON STOCK USD.1	0.025%	55.311%
725	SPARK INFRASTRU	0.025%	55.336%
726	AVIVA PLC	0.025%	55.362%
727	PETROBRAS PREFE	0.025%	55.387%
728	BP PLC SPONS ADR ADR	0.025%	55.412%
729	AGEAS	0.025%	55.438%
730	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.025%	55.463%
731	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.025%	55.488%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
732	NESTE OIL OYJ	0.025%	55.514%
733	GOLDCORP INC SR UNSECURED 06/21 3.625	0.025%	55.539%
734	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.025%	55.564%
735	NETAPP INC.	0.025%	55.589%
736	PRUDENTIAL ADR	0.025%	55.615%
737	BOUYGUES	0.025%	55.640%
738	DUKE ENERGY CORP COMMON STOCK USD.001	0.025%	55.665%
739	EXELON GENERATION CO LLC SR UNSECURED 03/22 3.4	0.025%	55.690%
740	CHINA PETROLEUM	0.025%	55.716%
741	ASAHI GLASS CO	0.025%	55.741%
742	PEYTO EXPLORATI	0.025%	55.766%
743	UNILEVER NV	0.025%	55.791%
744	LEGAL & GENERAL	0.025%	55.816%
745	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.025%	55.841%
746	BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	0.025%	55.867%
747	INTERFOR CORP	0.025%	55.892%
748	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	0.025%	55.917%
749	BANK OF AMERICA	0.025%	55.942%
750	EXPORT DEVELOPM	0.025%	55.967%
751	SUMITOMO CHEMIC	0.025%	55.992%
752	ANALOG DEVICES INC COMMON STOCK USD.167	0.025%	56.017%
753	VIACOM INC CLASS B COMMON STOCK USD.001	0.025%	56.042%
754	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	0.025%	56.067%
755	CBRE GROUP INC A COMMON STOCK USD.01	0.025%	56.091%
756	NETEASE INC ADR ADR USD.0001	0.025%	56.116%
757	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.025%	56.141%
758	TOYOTA MOTOR CR	0.025%	56.166%
759	CARDINAL HEALTH	0.025%	56.191%
760	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	0.025%	56.216%
761	ACTAVIS INC COMPANY GUAR 10/22 3.25	0.025%	56.241%
762	ROCKWELL COLLIN	0.025%	56.265%
763	MIZUHO FINANCIA	0.025%	56.290%
764	PTT PUBLIC COMP	0.025%	56.315%
765	ANGLO AMERICAN	0.025%	56.340%
766	SECURE ENERGY S	0.025%	56.364%
767	MUNICIPALITY FI	0.025%	56.389%
768	MID AMERICA APARTMENT COMM REIT USD.01	0.025%	56.414%
769	STMICROELECTRON	0.025%	56.438%
770	OVERSEA-CHINESE	0.025%	56.463%
771	ECOLAB INC 2.37	0.024%	56.487%
772	LKQ CORP COMMON STOCK USD.01	0.024%	56.512%
773	UNILEVER NV 0.5	0.024%	56.536%
774	HCP INC.	0.024%	56.561%
775	HSBC HOLDINGS P	0.024%	56.585%
776	ARKEMA	0.024%	56.609%
777	STEEL DYNAMICS INC COMMON STOCK USD.005	0.024%	56.634%
778	NORWEGIAN CRUIS	0.024%	56.658%
779	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.024%	56.682%
780	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	0.024%	56.706%
781	MITSUBISHI UFJ FINL SPON ADR ADR	0.024%	56.731%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
782	AMETEK INC COMMON STOCK USD.01	0.024%	56.755%
783	HOUSING DEVEL F	0.024%	56.779%
784	DANONE SA	0.024%	56.803%
785	NIPPON STEEL CO	0.024%	56.828%
786	BOLIDEN AB	0.024%	56.852%
787	KOHL S CORPORATION SR UNSECURED 11/21 4	0.024%	56.876%
788	CALPINE CORP	0.024%	56.900%
789	BLUESCOPE STEEL	0.024%	56.924%
790	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.024%	56.948%
791	MTU AERO ENGINE	0.024%	56.972%
792	NEWMONT MINING CORP COMMON STOCK USD1.6	0.024%	56.996%
793	APPLE INC SR UNSECURED 02/27 3.35	0.024%	57.021%
794	ARCONIC INC COMMON STOCK	0.024%	57.045%
795	CANON INC	0.024%	57.069%
796	PRAXAIR STK	0.024%	57.093%
797	TELEFONICA EMIS	0.024%	57.117%
798	NUVISTA ENERGY	0.024%	57.141%
799	ZIMMER HLDGS IN	0.024%	57.165%
800	CNOOC LTD	0.024%	57.188%
801	ROGERS COMMUNICATIONS IN COMPANY GUAR 06/22 4	0.024%	57.212%
802	PRICELINE GROUP	0.024%	57.236%
803	Banco Sabadell	0.024%	57.260%
804	DEN DANSKE BANK	0.024%	57.284%
805	ENERFLEX LTD	0.024%	57.308%
806	WESTROCK CO COMMON STOCK	0.024%	57.332%
807	TELEFONICA SA	0.024%	57.355%
808	AIR PRODS & CHE	0.024%	57.379%
809	FIRSTSERVICE CORP COMMON STOCK	0.024%	57.403%
810	FLEXTRONICS INT	0.024%	57.426%
811	CELESTICA INC COMMON STOCK NPV	0.024%	57.450%
812	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.024%	57.473%
813	MACY S INC COMMON STOCK USD.01	0.024%	57.497%
814	HUNTINGTON BANC	0.023%	57.520%
815	OLD MUTUAL PLC	0.023%	57.544%
816	3I GROUP PLC	0.023%	57.567%
817	SWISSCOM AG	0.023%	57.591%
818	ASHTAD GROUP	0.023%	57.614%
819	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.023%	57.637%
820	NORTHERN TRUST	0.023%	57.661%
821	LYONDELLBASELL	0.023%	57.684%
822	EURO FIN STABIL	0.023%	57.707%
823	OESTERREIC KONT	0.023%	57.731%
824	ALLIED PPTY,REI	0.023%	57.754%
825	CENTERRA GOLD INC COMMON STOCK	0.023%	57.777%
826	MICROSOFT CORP SR UNSECURED 02/22 2.4	0.023%	57.800%
827	NIELSEN HOLDING	0.023%	57.823%
828	UTD RENTALS INC	0.023%	57.847%
829	MITSUI & CO	0.023%	57.870%
830	CLARIANT AG	0.023%	57.893%
831	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	0.023%	57.916%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
832	MOSAIC CO SR UNSECURED 11/21 3.75	0.023%	57.939%
833	KREDITANST FUR	0.023%	57.962%
834	EUROPEAN INVESTMENT BANK SR UNSECURED 03/21 2	0.023%	57.985%
835	APPLE INC SR UNSECURED 05/22 2.3	0.023%	58.008%
836	LABRADOR IRON O	0.023%	58.031%
837	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.023%	58.054%
838	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.023%	58.077%
839	UTD THERAPEUTIC	0.023%	58.100%
840	FUJITSU	0.023%	58.123%
841	PROVINCE OF ONT	0.023%	58.146%
842	KONINKLIJKE PHILIPS NVR NY NY REG SHRS	0.023%	58.169%
843	ONEOK INC	0.023%	58.191%
844	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	0.023%	58.214%
845	APPLE INC SR UNSECURED 09/22 2.1	0.023%	58.237%
846	TAPESTRY INC COMMON STOCK USD.01	0.023%	58.260%
847	HP ENTERPRISE CO SR UNSECURED 10/20 3.6	0.023%	58.282%
848	DOMINION RES(VI	0.023%	58.305%
849	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.023%	58.328%
850	TRICAN WELL SER	0.023%	58.350%
851	COCA COLA CO/THE SR UNSECURED 09/21 1.55	0.023%	58.373%
852	ANADARKO PETROL	0.023%	58.396%
853	BORALEX INC CL	0.023%	58.418%
854	BMW US CAPITAL	0.023%	58.441%
855	AEON CO., LTD	0.023%	58.464%
856	PAREX RESOURCES	0.023%	58.486%
857	STRYKER CORP	0.023%	58.509%
858	BORGWARNER INC COMMON STOCK USD.01	0.023%	58.531%
859	LIBERTY MUTUAL	0.022%	58.554%
860	ORANGE SA SR UNSECURED 09/21 4.125	0.022%	58.576%
861	COLLIERS INTERNATIONAL GROUP COMMON STOCK	0.022%	58.599%
862	ADOBE SYSTEMS I	0.022%	58.621%
863	ETRADE FINANCA	0.022%	58.643%
864	RUSSEL METALS I	0.022%	58.666%
865	CIE FINANCIERE	0.022%	58.688%
866	BARCLAYS ADR-EA	0.022%	58.710%
867	VODAFONE GROUP PLC SP ADR ADR	0.022%	58.733%
868	ARAMARK COMMON STOCK USD.01	0.022%	58.755%
869	STRYKER CORP SR UNSECURED 03/21 2.625	0.022%	58.777%
870	MITSUBISHI HVY	0.022%	58.799%
871	DOWDUPONT INC COMMON STOCK USD.01	0.022%	58.821%
872	GOODMAN GROUP	0.022%	58.843%
873	ELECTRICITE DE	0.022%	58.865%
874	BRITISH AMERICAN TOB SP ADR ADR	0.022%	58.887%
875	LANXESS	0.022%	58.909%
876	BECTON DICKINSON	0.022%	58.931%
877	TELECOM ITALIA	0.022%	58.953%
878	DEUTSCHE POST A	0.022%	58.975%
879	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.022%	58.997%
880	COTY INC CL A COMMON STOCK USD.01	0.022%	59.019%
881	ACTIVISION BLIZ	0.022%	59.041%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
882	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.022%	59.063%
883	ING GROEP NV	0.022%	59.085%
884	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.022%	59.106%
885	BRITISH LAND CO	0.022%	59.128%
886	BAXTER INTL INC	0.022%	59.150%
887	SMART REAL ESTA	0.022%	59.172%
888	GRAN TIERRA ENE	0.022%	59.193%
889	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.022%	59.215%
890	LAND SECURITIES	0.022%	59.237%
891	BANK OF NY MELL	0.022%	59.259%
892	INGREDION INC COMMON STOCK USD.01	0.022%	59.280%
893	TOTAL CAPITAL C	0.022%	59.302%
894	SKANDINAVISKA E	0.022%	59.324%
895	THOR INDUSTRIES INC COMMON STOCK USD.1	0.022%	59.345%
896	LENNAR CORP CL	0.022%	59.367%
897	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.022%	59.388%
898	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.022%	59.410%
899	RADIANT OPTO EL	0.022%	59.432%
900	GENUINE PARTS C	0.022%	59.453%
901	EXCHANGE INCOME	0.022%	59.475%
902	JONES LANG LASA	0.022%	59.496%
903	SUZUKI MOTOR CO	0.021%	59.518%
904	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.021%	59.539%
905	ONEX CORP SUB V	0.021%	59.561%
906	ECN CAPITAL COR	0.021%	59.582%
907	GECINA SA	0.021%	59.604%
908	AUTOLIV INC	0.021%	59.625%
909	HOLOGIC INC COMMON STOCK USD.01	0.021%	59.646%
910	TAYLOR WIMPEY	0.021%	59.668%
911	MEG ENERGY CORP	0.021%	59.689%
912	JM SMUCKER CO/THE COMMON STOCK	0.021%	59.710%
913	POST HOLDINGS INC COMMON STOCK USD.01	0.021%	59.731%
914	FIRST HORIZON N	0.021%	59.752%
915	ATOS ORIGIN SA	0.021%	59.774%
916	MGM RESORTS INTL COMPANY GUAR 03/22 7.75	0.021%	59.795%
917	FORTESCUE METAL	0.021%	59.816%
918	GLAXOSMITHKLINE PLC SPON ADR ADR	0.021%	59.837%
919	NOKIA CORP	0.021%	59.858%
920	TELIASONERA AB	0.021%	59.879%
921	LAFARGEHOLCIM L	0.021%	59.900%
922	KREDITANSTALT F	0.021%	59.921%
923	LEGG MASON INC SR UNSECURED 03/26 4.75	0.021%	59.942%
924	ESSILOR INTERNA	0.021%	59.963%
925	CARMAX INC COMMON STOCK USD.5	0.021%	59.984%
926	HARRIS CORP	0.021%	60.005%
927	LINCOLN NATL CO	0.021%	60.026%
928	MICHAEL KORS HO	0.021%	60.047%
929	TRINITY INDS	0.021%	60.068%
930	VIVENDI SA	0.021%	60.089%
931	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.021%	60.109%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
932	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.021%	60.130%
933	NORTHLAND POWER	0.021%	60.151%
934	REGENCY CENTERS CORP REIT USD.01	0.021%	60.172%
935	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.021%	60.192%
936	UNUM GROUP	0.021%	60.213%
937	WH GROUP LTD	0.021%	60.234%
938	ASHLAND LLC COMPANY GUAR 08/22 4.75	0.021%	60.254%
939	TAHOE RESOURCES INC COMMON STOCK	0.021%	60.275%
940	PHILIPS ELECTRO	0.021%	60.295%
941	EXTRA SPACE STO	0.021%	60.316%
942	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.021%	60.337%
943	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.021%	60.357%
944	US BANCORP SR UNSECURED 01/24 3.7	0.021%	60.378%
945	NATIONWIDE B/S	0.021%	60.398%
946	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	0.021%	60.419%
947	SL GREEN REALTY	0.021%	60.439%
948	ENDEAVOUR MININ	0.021%	60.460%
949	CA INC SR UNSECURED 03/27 4.7	0.020%	60.480%
950	TD AMERITRADE HOLDING CO SR UNSECURED 04/22 2.95	0.020%	60.501%
951	KONINKLIJKE DSM	0.020%	60.521%
952	SANLAM LIMITED	0.020%	60.542%
953	QUEBECOR INC 'B	0.020%	60.562%
954	CANADIAN REAL E	0.020%	60.583%
955	UNIVERSAL HLTH	0.020%	60.603%
956	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.020%	60.623%
957	SANDSTORM GOLD	0.020%	60.644%
958	SPIRIT AEROSYST	0.020%	60.664%
959	ENERCARE INC	0.020%	60.684%
960	ADECCO SA	0.020%	60.705%
961	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.020%	60.725%
962	PETROBRAS COMMO	0.020%	60.745%
963	AMP LIMITED	0.020%	60.765%
964	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.020%	60.785%
965	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.020%	60.806%
966	SPARTAN ENERGY	0.020%	60.826%
967	BUNGE LTD COMMON STOCK USD.01	0.020%	60.846%
968	SHAWCOR LTD	0.020%	60.866%
969	CORUS ENTERTAIN	0.020%	60.886%
970	RYDER SYSTEM IN	0.020%	60.906%
971	AUTONATION INC	0.020%	60.926%
972	ELECTRICITE DE	0.020%	60.946%
973	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.020%	60.966%
974	UBISOFT ENTERTA	0.020%	60.986%
975	TOTAL SA SPON ADR ADR	0.020%	61.006%
976	FNF GROUP TRACKING STK USD.0001	0.020%	61.026%
977	COMERICA INC	0.020%	61.046%
978	SOUTHERN CO	0.020%	61.066%
979	MARSH & MCLENNA	0.020%	61.086%
980	QUANTA SERVICES	0.020%	61.106%
981	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.020%	61.126%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
982	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.020%	61.146%
983	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.020%	61.166%
984	KEY BANK NA SR UNSECURED 06/25 3.3	0.020%	61.186%
985	AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	0.020%	61.206%
986	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.020%	61.225%
987	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.020%	61.245%
988	BELLWAY	0.020%	61.265%
989	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.020%	61.285%
990	LOEWS CORP COMMON STOCK USD.01	0.020%	61.305%
991	SMURFIT KAPPA P	0.020%	61.325%
992	TELEPERFORMANCE	0.020%	61.344%
993	PHILLIPS 66 COMPANY GUAR 04/22 4.3	0.020%	61.364%
994	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.020%	61.384%
995	ATCO LTD CL I N	0.020%	61.404%
996	FRESENIUS MEDIC	0.020%	61.423%
997	LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	0.020%	61.443%
998	ECOLAB INC COMMON STOCK USD1.0	0.020%	61.463%
999	KLEPIERRE	0.020%	61.482%
1000	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.020%	61.502%
1001	REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	0.020%	61.521%
1002	NRG ENERGY	0.020%	61.541%
1003	SHOWA DENKO KK	0.020%	61.561%
1004	LG DISPLAY CO	0.020%	61.580%
1005	TIFFANY & CO	0.020%	61.600%
1006	BANK RAKYAT IND	0.020%	61.619%
1007	SEMAFO INC COMM	0.020%	61.639%
1008	TAKEDA PHARMACE	0.020%	61.659%
1009	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.020%	61.678%
1010	ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92	0.020%	61.698%
1011	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.020%	61.717%
1012	MAZDA MOTOR COR	0.019%	61.737%
1013	AFFILIATED MNGR	0.019%	61.756%
1014	ROLLS ROYCE	0.019%	61.775%
1015	PREMIUM BRANDS	0.019%	61.795%
1016	IRON MOUNTAIN INC REIT USD.01	0.019%	61.814%
1017	OSHKOSH CORP COMMON STOCK USD.01	0.019%	61.834%
1018	CHINA RES BEIJI	0.019%	61.853%
1019	KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	0.019%	61.872%
1020	XEROX CORP COMMON STOCK USD1.0	0.019%	61.892%
1021	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.019%	61.911%
1022	TECK RESOURCES LIMITED COMPANY GUAR 01/22 4.75	0.019%	61.930%
1023	AT&T INC 1.45%	0.019%	61.949%
1024	AT+T INC SR UNSECURED 05/25 3.4	0.019%	61.969%
1025	TUI AG	0.019%	61.988%
1026	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	0.019%	62.007%
1027	JFE HOLDINGS IN	0.019%	62.026%
1028	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	0.019%	62.046%
1029	WELLS FARGO + COMPANY SR UNSECURED 04/22 2.094	0.019%	62.065%
1030	NASPERS LIMITED	0.019%	62.084%
1031	AUST & NZ BK GP	0.019%	62.103%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1032	GIVAUDAN	0.019%	62.122%
1033	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.019%	62.141%
1034	SEGRO PLC	0.019%	62.161%
1035	TORC OIL & GAS	0.019%	62.180%
1036	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	0.019%	62.199%
1037	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.019%	62.218%
1038	AECON GROUP INC	0.019%	62.237%
1039	CHINA MERCHANTS	0.019%	62.256%
1040	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.019%	62.275%
1041	AMERISOURCEBERG	0.019%	62.294%
1042	SSR MINING INC COMMON STOCK	0.019%	62.313%
1043	IDEMITSU KOSAN	0.019%	62.332%
1044	TIME WARNER INC	0.019%	62.351%
1045	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.019%	62.370%
1046	KONINKLIJKE KPN	0.019%	62.388%
1047	PVH CORP COMMON STOCK USD1.0	0.019%	62.407%
1048	WM MORRISON SUP	0.019%	62.426%
1049	MARKEL CORP COMMON STOCK	0.019%	62.445%
1050	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	0.019%	62.464%
1051	FAURECIA	0.019%	62.483%
1052	CIGNA CORP SR UNSECURED 02/22 4	0.019%	62.502%
1053	UDR INC REIT USD.01	0.019%	62.520%
1054	COMMERZBANK AG	0.019%	62.539%
1055	FIRST CAPITAL R	0.019%	62.558%
1056	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.019%	62.577%
1057	HESS CORPORATIO	0.019%	62.595%
1058	GRUPO MEXICO SA	0.019%	62.614%
1059	AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	0.019%	62.633%
1060	WALGREEN CO COMPANY GUAR 09/22 3.1	0.019%	62.651%
1061	DENSO CORP	0.019%	62.670%
1062	EATON CORP COMPANY GUAR 11/22 2.75	0.019%	62.688%
1063	UNILEVER PLC SPONSORED ADR ADR	0.019%	62.707%
1064	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	0.019%	62.726%
1065	PNC BANK NA 2.6	0.019%	62.744%
1066	SUMITOMO ELEC I	0.019%	62.763%
1067	SNAP-ON INC	0.019%	62.781%
1068	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.019%	62.800%
1069	REGIONS FINANCI	0.019%	62.819%
1070	PULTEGROUP INC.	0.019%	62.837%
1071	BOC HONG KONG H	0.019%	62.856%
1072	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.019%	62.874%
1073	NEW FLYER COMMO	0.019%	62.893%
1074	ITOCHU CORP	0.019%	62.911%
1075	LG CHEM LTD	0.019%	62.930%
1076	BANK OF THE OZARKS COMMON STOCK USD.01	0.019%	62.948%
1077	ADIDAS AG	0.019%	62.967%
1078	AGCO CORP	0.018%	62.985%
1079	FEDERAL REALTY INVS TRUST REIT USD.01	0.018%	63.004%
1080	NASDAQ INC COMMON STOCK USD.01	0.018%	63.022%
1081	CARREFOUR SA	0.018%	63.041%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1082	KELT EXPLORATIO	0.018%	63.059%
1083	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.018%	63.077%
1084	ORBITAL ATK INC COMMON STOCK USD.01	0.018%	63.096%
1085	SESA STERLITE	0.018%	63.114%
1086	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	0.018%	63.133%
1087	FISCHER(GEORG)A	0.018%	63.151%
1088	ROSS STORES INC	0.018%	63.169%
1089	YAMAHA MOTOR CO	0.018%	63.188%
1090	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.018%	63.206%
1091	AMERICAN EXPRESS CO SR UNSECURED 08/22 2.5	0.018%	63.225%
1092	TJX COS INC	0.018%	63.243%
1093	GEN DYNAMICS CO	0.018%	63.261%
1094	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 09/22 2.6	0.018%	63.280%
1095	PENTAIR PLC	0.018%	63.298%
1096	MITSUBISHI CORP	0.018%	63.316%
1097	BANK LEUMI LE-I	0.018%	63.334%
1098	PADDY POWER PLC	0.018%	63.353%
1099	SUNTRUST BANK SR UNSECURED 08/22 2.45	0.018%	63.371%
1100	IVANHOE MINES L	0.018%	63.389%
1101	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.018%	63.408%
1102	KREDITANST FUER	0.018%	63.426%
1103	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.018%	63.444%
1104	NTT DOCOMO INC	0.018%	63.463%
1105	REXEL PROMESSES	0.018%	63.481%
1106	MICROSEMI	0.018%	63.499%
1107	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.018%	63.517%
1108	CSL LIMITED	0.018%	63.535%
1109	AIR LEASE CORP	0.018%	63.554%
1110	STOCKLAND TRUST	0.018%	63.572%
1111	SWISS LIFE HLDG	0.018%	63.590%
1112	VALEO SA	0.018%	63.608%
1113	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.018%	63.626%
1114	IMPERIAL TOBACC	0.018%	63.645%
1115	CHARTWELL RETIR	0.018%	63.663%
1116	TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02	0.018%	63.681%
1117	COCA COLA CO/THE SR UNSECURED 05/22 2.2	0.018%	63.699%
1118	HOME CAP GRP IN	0.018%	63.717%
1119	MARTIN MARIETTA	0.018%	63.735%
1120	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.018%	63.753%
1121	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.018%	63.771%
1122	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.018%	63.789%
1123	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.018%	63.807%
1124	VULCAN MATERIAL	0.018%	63.825%
1125	BAXTER INTL INC	0.018%	63.843%
1126	KELLOGG CO 0.8%	0.018%	63.861%
1127	LAM RESEARCH CORP COMMON STOCK USD.001	0.018%	63.879%
1128	KINGSPAN GROUP	0.018%	63.897%
1129	OMNICOM GROUP I	0.018%	63.915%
1130	BAE SYSTEMS	0.018%	63.933%
1131	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.018%	63.951%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1132	DUKE REALTY CORP REIT USD.01	0.018%	63.969%
1133	GENERAL MILLS I	0.018%	63.987%
1134	ARROW ELECTRONI	0.018%	64.004%
1135	INTERNATIONAL G	0.018%	64.022%
1136	UNIONE DI BAN.	0.018%	64.040%
1137	SMITHS GROUP	0.018%	64.058%
1138	ELECTR DE FRANC	0.018%	64.076%
1139	HYUNDAI MOTOR C	0.018%	64.093%
1140	JUNIPER NETWORK	0.018%	64.111%
1141	HP INC COMMON STOCK USD.01	0.018%	64.129%
1142	UNITED OVERSEAS	0.018%	64.147%
1143	JOHNSON MATTHEY	0.018%	64.164%
1144	INFINEON TECHNO	0.018%	64.182%
1145	SENSATA TECHNOL	0.018%	64.200%
1146	KROGER CO SR UNSECURED 04/22 3.4	0.018%	64.217%
1147	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.018%	64.235%
1148	BALL CORP	0.018%	64.252%
1149	UCB	0.018%	64.270%
1150	WR BERKLEY CORP COMMON STOCK USD.2	0.018%	64.287%
1151	JABIL CIRCUIT I	0.018%	64.305%
1152	AGILENT TECHNOL	0.018%	64.323%
1153	HYDRO ONE LTD	0.018%	64.340%
1154	COMMONWEALTH BA	0.018%	64.358%
1155	WESTERN FOREST	0.018%	64.375%
1156	SBERBANK OF RUS	0.017%	64.393%
1157	FIRSTRAND LIMIT	0.017%	64.410%
1158	POSCO	0.017%	64.427%
1159	STRYKER CORP SR UNSECURED 05/24 3.375	0.017%	64.445%
1160	GENTEX CORP COMMON STOCK USD.06	0.017%	64.462%
1161	ING BANK	0.017%	64.480%
1162	STERLING BANCORP/DE COMMON STOCK USD.01	0.017%	64.497%
1163	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.017%	64.514%
1164	BERKELEY GROUP	0.017%	64.532%
1165	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.017%	64.549%
1166	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.017%	64.567%
1167	BEST BUY CO INC	0.017%	64.584%
1168	REINSURANCE GRO	0.017%	64.601%
1169	TDK CORP	0.017%	64.619%
1170	SVENSKA HANDELS	0.017%	64.636%
1171	SYNNEX CORP COMMON STOCK USD.001	0.017%	64.653%
1172	PARKLAND FUEL C	0.017%	64.670%
1173	FRESENIUS SE &	0.017%	64.688%
1174	MANPOWER INC	0.017%	64.705%
1175	SK ENERGY CO LT	0.017%	64.722%
1176	SOMPO JAPAN NIP	0.017%	64.739%
1177	SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	0.017%	64.757%
1178	SWEDBANK AB	0.017%	64.774%
1179	AKAMAI TECHNOLO	0.017%	64.791%
1180	LIBERTY BROADBAND C COMMON STOCK USD.01	0.017%	64.808%
1181	TECHNIPFMC PLC	0.017%	64.825%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1182	SUN COMMUNITIES INC REIT USD.01	0.017%	64.842%
1183	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/22 2.55	0.017%	64.860%
1184	LIBERTY MUTUAL	0.017%	64.877%
1185	NEWELL BRANDS INC COMMON STOCK USD1.0	0.017%	64.894%
1186	METLIFE INC SR UNSECURED 04/24 3.6	0.017%	64.911%
1187	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.017%	64.928%
1188	OLIN CORP	0.017%	64.945%
1189	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.017%	64.962%
1190	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.017%	64.979%
1191	GREAT CANADIAN	0.017%	64.996%
1192	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.017%	65.013%
1193	NATIONAL OILWEL	0.017%	65.030%
1194	DUFREY AG-REG	0.017%	65.047%
1195	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.017%	65.064%
1196	DELL TECHNOLOGIES INC CL V TRACKING STK	0.017%	65.081%
1197	BANK OF IRELAND	0.017%	65.098%
1198	NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75	0.017%	65.115%
1199	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.017%	65.131%
1200	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.017%	65.148%
1201	TOYOTA TSUSHO C	0.017%	65.165%
1202	EQT CORPORATION	0.017%	65.182%
1203	NORDSTROM INC SR UNSECURED 05/20 4.75	0.017%	65.199%
1204	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.017%	65.216%
1205	PERRIGO CO PLC	0.017%	65.233%
1206	AMADEUS IT HLDG	0.017%	65.249%
1207	RHEINMETALL AG	0.017%	65.266%
1208	WILLIS TOWERS W	0.017%	65.283%
1209	RECKITT BENCKIS	0.017%	65.300%
1210	RSP PERMIAN INC COMMON STOCK USD.01	0.017%	65.316%
1211	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.017%	65.333%
1212	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.017%	65.350%
1213	OJI PAPER CO	0.017%	65.367%
1214	TOSOH CORP	0.017%	65.383%
1215	HARLEY DAVIDSON	0.017%	65.400%
1216	UNI-SELECT INC	0.017%	65.417%
1217	PROVINCE OF ALBERTA SR UNSECURED 06/31 3.5	0.017%	65.433%
1218	HEIDELBERGCEMEN	0.017%	65.450%
1219	UTD MICRO ELECT	0.017%	65.467%
1220	VIDEOTRON LTD COMPANY GUAR 07/22 5	0.017%	65.483%
1221	SHIRE PLC	0.017%	65.500%
1222	DARDEN RESTAURA	0.017%	65.517%
1223	UMICORE	0.017%	65.533%
1224	ASSURANT INC COMMON STOCK USD.01	0.017%	65.550%
1225	EXPEDIA INC COMMON STOCK USD.001	0.017%	65.567%
1226	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	0.017%	65.583%
1227	CAMDEN PROPERTY	0.017%	65.600%
1228	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.017%	65.616%
1229	CAPITAL POWER C	0.017%	65.633%
1230	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.017%	65.650%
1231	EDGEWELL PERSONAL CARE COMPANY GUAR 05/22 4.7	0.017%	65.666%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1232	THERMO FISHER S	0.017%	65.683%
1233	BROTHER INDUSTR	0.017%	65.699%
1234	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001	0.017%	65.716%
1235	AECOM COMMON STOCK USD.01	0.017%	65.732%
1236	ROYAL MAIL PLC-	0.017%	65.749%
1237	MYLAN NV 3.125%	0.017%	65.765%
1238	HEALTHSOUTH CORP COMMON STOCK USD.01	0.016%	65.782%
1239	AISIN SEIKI CO	0.016%	65.798%
1240	IQVIA HOLDINGS INC COMMON STOCK USD.01	0.016%	65.815%
1241	OP CORPORATE BA	0.016%	65.831%
1242	S+P GLOBAL INC COMMON STOCK USD1.0	0.016%	65.847%
1243	LAS VEGAS SANDS	0.016%	65.864%
1244	MACERICH CO	0.016%	65.880%
1245	BANCO BBPM SPA	0.016%	65.896%
1246	JPMORGAN CHASE	0.016%	65.912%
1247	CHINA UNICOM LT	0.016%	65.929%
1248	VOLKSWAGEN AG	0.016%	65.945%
1249	HILL ROM HOLDINGS INC COMMON STOCK	0.016%	65.961%
1250	EIFFAGE SA	0.016%	65.977%
1251	COOPERATIEVE RA	0.016%	65.994%
1252	NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	0.016%	66.010%
1253	NATIONAL RETAIL PROPERTIES REIT USD.01	0.016%	66.026%
1254	KIMCO REALTY	0.016%	66.042%
1255	HALMA	0.016%	66.058%
1256	NEVSUN RESOURCES LTD COMMON STOCK	0.016%	66.075%
1257	YASKAWA ELEC CO	0.016%	66.091%
1258	UNILEVER NV	0.016%	66.107%
1259	NN GROUP NV	0.016%	66.123%
1260	ARCONIC INC SR UNSECURED 02/22 5.87	0.016%	66.139%
1261	FLIR SYSTEMS INC COMMON STOCK USD.01	0.016%	66.155%
1262	CREDIT AGRICOLE	0.016%	66.171%
1263	NATIONAL AUSTRALIA	0.016%	66.187%
1264	SK C&C CO LTD	0.016%	66.204%
1265	TREVALI MINING	0.016%	66.220%
1266	WEX INC COMMON STOCK USD.01	0.016%	66.236%
1267	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.016%	66.252%
1268	SKAND ENSKILDA	0.016%	66.268%
1269	CIMAREX ENERGY CO COMMON STOCK USD.01	0.016%	66.284%
1270	SONOCO PRODUCTS	0.016%	66.300%
1271	COMINAR REAL ES	0.016%	66.316%
1272	MARKS & SPENCER	0.016%	66.332%
1273	INTERTEK TESTIN	0.016%	66.348%
1274	HYATT HOTELS CO	0.016%	66.364%
1275	MITSUBISHI ESTA	0.016%	66.380%
1276	GARMIN LTD.	0.016%	66.396%
1277	ACTIVISION BLIZZARD SR UNSECURED 06/22 2.6	0.016%	66.412%
1278	SONY CORP SPONSORED ADR ADR	0.016%	66.428%
1279	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.016%	66.444%
1280	TWITTER INC COMMON STOCK USD.000005	0.016%	66.460%
1281	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.016%	66.476%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1282	ADIENT PLC	0.016%	66.492%
1283	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.016%	66.508%
1284	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.016%	66.524%
1285	DEXUS PROPERTY	0.016%	66.540%
1286	NOBLE ENERGY IN	0.016%	66.555%
1287	AIRBUS GROUP NV	0.016%	66.571%
1288	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.016%	66.587%
1289	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.016%	66.603%
1290	VOLKSWAGEN LEAS	0.016%	66.619%
1291	BHARTI AIRTEL L	0.016%	66.635%
1292	DOUGLAS EMMETT INC REIT USD.01	0.016%	66.651%
1293	OMV AG	0.016%	66.666%
1294	COMMERCE BANCSH	0.016%	66.682%
1295	DANA HOLDING CO	0.016%	66.698%
1296	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.016%	66.714%
1297	EUROPEAN INVEST	0.016%	66.730%
1298	MINEBEA CO	0.016%	66.745%
1299	GKN PLC	0.016%	66.761%
1300	MIRVAC GROUP RE	0.016%	66.777%
1301	NETFLIX INC COMMON STOCK USD.001	0.016%	66.793%
1302	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	0.016%	66.809%
1303	PACWEST BANCORP COMMON STOCK	0.016%	66.824%
1304	CHINA PHARMACEU	0.016%	66.840%
1305	PRECISION DRILLING CORP COMMON STOCK	0.016%	66.856%
1306	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.016%	66.871%
1307	WPX ENERGY INC COMMON STOCK	0.016%	66.887%
1308	EXELON CORP COMMON STOCK	0.016%	66.903%
1309	PORSCHE AUTOMOB	0.016%	66.918%
1310	HAMMERSON	0.016%	66.934%
1311	COLGATE-PALMOLI	0.016%	66.949%
1312	INTL BANK FOR R	0.016%	66.965%
1313	ALCOA CORP COMMON STOCK USD.01	0.016%	66.981%
1314	SOUTHERN CO SR UNSECURED 06/20 2.75	0.016%	66.996%
1315	ISUZU MOTORS	0.016%	67.012%
1316	WESTPAC BANKING	0.016%	67.027%
1317	ALBEMARLE CORP	0.016%	67.043%
1318	MARATHON OIL CO	0.016%	67.058%
1319	FREEHOLD ROYALT	0.015%	67.074%
1320	CDN UTILS LTD N	0.015%	67.089%
1321	MURPHY OIL CORP	0.015%	67.105%
1322	NASDAQ INC SR UNSECURED 06/24 4.25	0.015%	67.120%
1323	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.015%	67.136%
1324	HEXCEL CORP COMMON STOCK USD.01	0.015%	67.151%
1325	TATA MOTORS LTD	0.015%	67.167%
1326	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.015%	67.182%
1327	SUMITOMO RLTY&D	0.015%	67.197%
1328	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.015%	67.213%
1329	RYDER SYSTEM IN	0.015%	67.228%
1330	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.015%	67.244%
1331	AMER ELEC POWER	0.015%	67.259%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1332	WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125	0.015%	67.274%
1333	ENEL FINANCE IN	0.015%	67.290%
1334	Cineplex Inc.	0.015%	67.305%
1335	NEC CORP	0.015%	67.320%
1336	HDFC BANK LTD	0.015%	67.336%
1337	MS&AD INSURANCE	0.015%	67.351%
1338	SOUTH32 LTD	0.015%	67.367%
1339	UTD TECHNOLOGIE	0.015%	67.382%
1340	FUJIFILM HLDGS	0.015%	67.397%
1341	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.015%	67.412%
1342	HOWARD HUGHES CORP/THE COMMON STOCK	0.015%	67.428%
1343	ROYAL DUTCH SH-	0.015%	67.443%
1344	AMERICAN HOMES 4 RENT A REIT USD.01	0.015%	67.458%
1345	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.015%	67.474%
1346	UNIPER SE	0.015%	67.489%
1347	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.015%	67.504%
1348	INPEX CORPORATI	0.015%	67.519%
1349	FERRARI NV	0.015%	67.534%
1350	PRIMERICA INC COMMON STOCK	0.015%	67.550%
1351	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.015%	67.565%
1352	PRAIRIESKY ROYA	0.015%	67.580%
1353	EQUIFAX INC	0.015%	67.595%
1354	MASTEC INC	0.015%	67.610%
1355	BHP BILLITON FI	0.015%	67.626%
1356	TORCHMARK CORP COMMON STOCK USD1.0	0.015%	67.641%
1357	MKS INSTRUMENTS INC COMMON STOCK	0.015%	67.656%
1358	JSW STEEL LTD	0.015%	67.671%
1359	SHINHAN FINANCI	0.015%	67.686%
1360	BAYTEX ENERGY CORP COMMON STOCK	0.015%	67.701%
1361	GAMING AND LEISURE PROPERTIE REIT	0.015%	67.716%
1362	L'OREAL	0.015%	67.731%
1363	NIPPON BUILDING	0.015%	67.746%
1364	ELDORADO GOLD CORP COMMON STOCK	0.015%	67.761%
1365	ING GROEP NV 0.	0.015%	67.776%
1366	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.015%	67.791%
1367	HALLIBURTON CO	0.015%	67.806%
1368	ALARIS ROYALTY	0.015%	67.821%
1369	TDC A/S	0.015%	67.836%
1370	K&S AG	0.015%	67.851%
1371	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.015%	67.866%
1372	CASCADES INC	0.015%	67.881%
1373	RANDGOLD RESOUR	0.015%	67.896%
1374	ERICSSON LM SR UNSECURED 05/22 4.125	0.015%	67.911%
1375	CREDIT ACCEPTAN	0.015%	67.926%
1376	GALP ENERGIA	0.015%	67.941%
1377	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.015%	67.956%
1378	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.015%	67.971%
1379	SKF AB - B SHAR	0.015%	67.986%
1380	AMEREN CORP SR UNSECURED 11/20 2.7	0.015%	68.001%
1381	AGRICULTURAL BK	0.015%	68.016%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1382	FUBON FINANCIAL	0.015%	68.030%
1383	EMCOR GROUP INC COMMON STOCK USD.01	0.015%	68.045%
1384	RSA INSURANCE G	0.015%	68.060%
1385	AJINOMOTO CO IN	0.015%	68.075%
1386	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	0.015%	68.090%
1387	FOREST CITY REALTY TRUST A REIT USD.01	0.015%	68.105%
1388	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.015%	68.119%
1389	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.015%	68.134%
1390	BIDVEST GROUP L	0.015%	68.149%
1391	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.015%	68.164%
1392	DOREL INDS INC	0.015%	68.179%
1393	VIFOR PHARMA AG	0.015%	68.193%
1394	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.015%	68.208%
1395	CENOVUS ENERGY INC SR UNSECURED 08/22 3	0.015%	68.223%
1396	AAC TECHNOLOGIE	0.015%	68.238%
1397	CATALENT INC COMMON STOCK USD.01	0.015%	68.252%
1398	ASML HOLDING NV	0.015%	68.267%
1399	GAS NATURAL SDG	0.015%	68.282%
1400	CBS CORP CLASS B WHEN DISTRI COMMON STOCK USD.001	0.015%	68.297%
1401	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.015%	68.311%
1402	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.015%	68.326%
1403	BCO BRADESCO,AD	0.015%	68.341%
1404	TORAY INDS INC	0.015%	68.355%
1405	ROYAL BANK OF CANADA DEPOSIT NOTE 03/21 2.03	0.015%	68.370%
1406	LIBERTY PROPERTY TRUST REIT USD.001	0.015%	68.384%
1407	APTARGROUP INC COMMON STOCK USD.01	0.015%	68.399%
1408	BEMIS COMPANY COMMON STOCK USD.1	0.015%	68.414%
1409	L BRANDS INC COMPANY GUAR 02/22 5.625	0.015%	68.428%
1410	ELISA OYJ-A	0.015%	68.443%
1411	SINOPHARM GROUP	0.015%	68.457%
1412	BRUNSWICK CORP	0.015%	68.472%
1413	NATIONWIDE BLDG	0.015%	68.486%
1414	MURATA MFG CO	0.015%	68.501%
1415	NOMURA HOLD INC	0.015%	68.515%
1416	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	0.015%	68.530%
1417	GPT GROUP	0.014%	68.544%
1418	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.014%	68.559%
1419	SANDVIK AB	0.014%	68.573%
1420	CHRISTIAN HANSE	0.014%	68.588%
1421	VOLKSWAGEN LEAS	0.014%	68.602%
1422	INNERGEX RENEWA	0.014%	68.617%
1423	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.014%	68.631%
1424	ABN AMRO GROUP	0.014%	68.645%
1425	NSK	0.014%	68.660%
1426	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.014%	68.674%
1427	AALBERTS INDUST	0.014%	68.689%
1428	TRACTOR SUPPLY	0.014%	68.703%
1429	MEDIOBANCA SPA	0.014%	68.718%
1430	SLM CORP COMMON STOCK USD.2	0.014%	68.732%
1431	MEGGITT	0.014%	68.746%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1432	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.014%	68.761%
1433	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.014%	68.775%
1434	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.014%	68.789%
1435	WOLSELEY PLC	0.014%	68.804%
1436	LAZARD LTD CL A COMMON STOCK USD.01	0.014%	68.818%
1437	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.014%	68.832%
1438	DIRECT LINE INS	0.014%	68.847%
1439	VICINITY CENTER	0.014%	68.861%
1440	ASML HOLDING NV	0.014%	68.875%
1441	KELLOGG CO 4% 1	0.014%	68.889%
1442	BK NED GEMEENTE	0.014%	68.904%
1443	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.014%	68.918%
1444	ARRIS INTERNATI	0.014%	68.932%
1445	INTUIT INC COMMON STOCK USD.01	0.014%	68.946%
1446	MITEL NETWORKS	0.014%	68.961%
1447	NAVIENT CORP COMMON STOCK USD.01	0.014%	68.975%
1448	KIMBERLY-CLARK	0.014%	68.989%
1449	AMERCO COMMON STOCK USD.25	0.014%	69.003%
1450	KIRIN HOLDINGS	0.014%	69.017%
1451	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	0.014%	69.031%
1452	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.014%	69.045%
1453	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.014%	69.060%
1454	SHOPIFY INC CLASS A COMMON STOCK	0.014%	69.074%
1455	SEKISUI CHEMICA	0.014%	69.088%
1456	KOMMUNINVEST I	0.014%	69.102%
1457	WESTSHORE TERMI	0.014%	69.116%
1458	CARLISLE COS IN	0.014%	69.130%
1459	KION GROUP AG	0.014%	69.144%
1460	GRAPHIC PACKAGING INTL COMPANY GUAR 04/21 4.75	0.014%	69.158%
1461	CREE INC COMMON STOCK USD.00125	0.014%	69.172%
1462	PULTEGROUP INC COMPANY GUAR 03/21 4.25	0.014%	69.186%
1463	JANUS CAPITAL G	0.014%	69.200%
1464	3M CO 0.375% 15	0.014%	69.214%
1465	NRW BANK 0% 11N	0.014%	69.228%
1466	SINO BIOPHAMACE	0.014%	69.242%
1467	ENSIGN ENERGY S	0.014%	69.256%
1468	AON PLC	0.014%	69.270%
1469	MORGAN STANLEY SR UNSECURED 08/21 3.125	0.014%	69.284%
1470	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.014%	69.298%
1471	CUBESMART REIT USD.01	0.014%	69.312%
1472	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.014%	69.326%
1473	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.014%	69.340%
1474	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.014%	69.354%
1475	OBAYASHI CORP	0.014%	69.368%
1476	CA INC 3.6% 01A	0.014%	69.382%
1477	BARCLAYS PLC 1.	0.014%	69.396%
1478	VESTAS WIND SYS	0.014%	69.410%
1479	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.014%	69.423%
1480	DAIWA HOUSE IND	0.014%	69.437%
1481	USG CORP	0.014%	69.451%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1482	XYLEM INC COMMON STOCK	0.014%	69.465%
1483	STELLA JONES IN	0.014%	69.479%
1484	HP ENTERPRISE CO SR UNSECURED 10/25 4.9	0.014%	69.492%
1485	FORTUNA SILVER MINES INC COMMON STOCK	0.014%	69.506%
1486	ERICSSON LM-B S	0.014%	69.520%
1487	SANTANDER UK PLC SR UNSECURED 03/24 4	0.014%	69.534%
1488	AES CORP/VA SR UNSECURED 07/21 7.375	0.014%	69.548%
1489	AMDOCS LTD COMMON STOCK GBP.0001	0.014%	69.561%
1490	MOL HUNGARIAN O	0.014%	69.575%
1491	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.014%	69.589%
1492	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.014%	69.602%
1493	WOOD GROUP (JOH	0.014%	69.616%
1494	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.014%	69.630%
1495	AEGON N.V.	0.014%	69.644%
1496	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125	0.014%	69.657%
1497	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.014%	69.671%
1498	TULLOW OIL PLC	0.014%	69.685%
1499	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.014%	69.698%
1500	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.014%	69.712%
1501	CBOE GLOBAL MARKETS INC COMMON STOCK	0.014%	69.726%
1502	VEREIT INC REIT USD.01	0.014%	69.739%
1503	RANDSTAD HOLDIN	0.014%	69.753%
1504	SUMITOMO MITSUI	0.014%	69.767%
1505	EPR PROPERTIES REIT USD.01	0.014%	69.780%
1506	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.014%	69.794%
1507	WILLIAMS-SONOMA	0.014%	69.808%
1508	IBM CORP SR UNSECURED 02/24 3.625	0.014%	69.821%
1509	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.014%	69.835%
1510	MARVELL TECH GR	0.014%	69.849%
1511	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.014%	69.862%
1512	CYRUSONE INC REIT USD.01	0.014%	69.876%
1513	FLUGHAFEN ZUERI	0.014%	69.890%
1514	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.014%	69.903%
1515	MITSUI CHEMICAL	0.014%	69.917%
1516	BAT INTL FINANC	0.014%	69.930%
1517	PT UNITED TRACT	0.014%	69.944%
1518	LOEWS CORP SR UNSECURED 04/26 3.75	0.014%	69.958%
1519	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.014%	69.971%
1520	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.014%	69.985%
1521	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.014%	69.998%
1522	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	0.014%	70.012%
1523	TARGA RESOURCES CORP COMMON STOCK USD.001	0.014%	70.026%
1524	ORIGIN ENERGY L	0.014%	70.039%
1525	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.014%	70.053%
1526	AMGEN INC SR UNSECURED 05/24 3.625	0.014%	70.066%
1527	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.014%	70.080%
1528	SHERWIN WILLIAMS CO SR UNSECURED 06/22 2.75	0.014%	70.093%
1529	STATE STREET CORP SR UNSECURED 08/25 3.55	0.014%	70.107%
1530	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.014%	70.121%
1531	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.014%	70.134%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1532	FEDERATED INVES	0.014%	70.148%
1533	LAB CORP OF AME	0.014%	70.161%
1534	MASTERCARD INC SR UNSECURED 04/24 3.375	0.014%	70.175%
1535	PRETIUM RESOURC	0.014%	70.188%
1536	BHP BILLITON PL	0.014%	70.202%
1537	LCI INDUSTRIES COMMON STOCK USD.01	0.014%	70.215%
1538	MEDTRONIC INC 3	0.014%	70.229%
1539	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.014%	70.242%
1540	BLACKROCK INC SR UNSECURED 06/22 3.375	0.014%	70.256%
1541	MCKESSON CORP SR UNSECURED 03/24 3.796	0.014%	70.270%
1542	MOSAIC CO SR UNSECURED 11/23 4.25	0.014%	70.283%
1543	SAINSBURY (J) P	0.014%	70.297%
1544	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	0.014%	70.310%
1545	TEREX CORP	0.014%	70.324%
1546	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.014%	70.337%
1547	GE CAPITAL EURO	0.013%	70.351%
1548	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.013%	70.364%
1549	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.013%	70.378%
1550	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.013%	70.391%
1551	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.013%	70.405%
1552	HOME DEPOT INC SR UNSECURED 09/25 3.35	0.013%	70.418%
1553	KILROY REALTY C	0.013%	70.431%
1554	AVNET INC SR UNSECURED 04/26 4.625	0.013%	70.445%
1555	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.013%	70.458%
1556	EAST WEST BANCORP INC COMMON STOCK USD.001	0.013%	70.472%
1557	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.013%	70.485%
1558	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.013%	70.499%
1559	WP CAREY INC REIT USD.001	0.013%	70.512%
1560	STATE STREET CORP SR UNSECURED 12/24 3.3	0.013%	70.526%
1561	BROWN + BROWN INC COMMON STOCK USD.1	0.013%	70.539%
1562	CELGENE CORP SR UNSECURED 05/24 3.625	0.013%	70.552%
1563	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.013%	70.566%
1564	SKECHERS USA INC CL A COMMON STOCK USD.001	0.013%	70.579%
1565	TAPESTRY INC SR UNSECURED 04/25 4.25	0.013%	70.593%
1566	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.013%	70.606%
1567	SALESFORCE.COM	0.013%	70.620%
1568	HSBC USA INC SR UNSECURED 06/24 3.5	0.013%	70.633%
1569	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.013%	70.646%
1570	SPIRAX-SARCO EN	0.013%	70.660%
1571	UNUM GROUP	0.013%	70.673%
1572	COLFAX CORP	0.013%	70.686%
1573	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.013%	70.700%
1574	CYPRESS SEMICON	0.013%	70.713%
1575	ASSURANT INC	0.013%	70.726%
1576	PHOENIX GROUP H	0.013%	70.740%
1577	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.013%	70.753%
1578	GAP INC/THE SR UNSECURED 04/21 5.95	0.013%	70.767%
1579	CENTENNIAL RESO	0.013%	70.780%
1580	VISA INC SR UNSECURED 12/25 3.15	0.013%	70.793%
1581	SEMICONDUCTOR M	0.013%	70.807%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1582	MARKEL CORPORATION SR UNSECURED 06/21 5.35	0.013%	70.820%
1583	SAFRAN SA	0.013%	70.833%
1584	A.P. MOLLER-MAE	0.013%	70.847%
1585	DYCOM INDUSTRIE	0.013%	70.860%
1586	FUJI HEAVY INDS	0.013%	70.873%
1587	MANITOBA PROVIN	0.013%	70.886%
1588	ANTHEM INC	0.013%	70.900%
1589	CINTAS CORP	0.013%	70.913%
1590	CATCHER TECHNOL	0.013%	70.926%
1591	TCF FINL CORP	0.013%	70.940%
1592	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8	0.013%	70.953%
1593	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.013%	70.966%
1594	VF CORP SR UNSECURED 09/21 3.5	0.013%	70.980%
1595	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.013%	70.993%
1596	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.013%	71.006%
1597	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.013%	71.019%
1598	AETNA INC SR UNSECURED 11/24 3.5	0.013%	71.033%
1599	GN STORE NORD	0.013%	71.046%
1600	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.013%	71.059%
1601	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.013%	71.072%
1602	BALL CORP COMPANY GUAR 03/22 5	0.013%	71.086%
1603	BIG LOTS INC COMMON STOCK USD.01	0.013%	71.099%
1604	ATS AUTOMATION	0.013%	71.112%
1605	SUN HUNG KAI PR	0.013%	71.125%
1606	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.013%	71.139%
1607	CTRIIP.COM INTERNATIONAL ADR ADR USD.01	0.013%	71.152%
1608	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.013%	71.165%
1609	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.013%	71.178%
1610	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.013%	71.191%
1611	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.013%	71.205%
1612	FORTUM OYJ	0.013%	71.218%
1613	EVEREST RE GROU	0.013%	71.231%
1614	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.013%	71.244%
1615	CME GROUP INC SR UNSECURED 03/25 3	0.013%	71.257%
1616	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.013%	71.271%
1617	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.013%	71.284%
1618	COCA COLA CO/THE SR UNSECURED 09/21 3.3	0.013%	71.297%
1619	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.013%	71.310%
1620	CITIGROUP INC SR UNSECURED 04/25 3.3	0.013%	71.323%
1621	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.013%	71.337%
1622	ZIONS BANCORP	0.013%	71.350%
1623	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.013%	71.363%
1624	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.013%	71.376%
1625	DEUTSCHE BK AG	0.013%	71.389%
1626	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.013%	71.402%
1627	PFIZER INC SR UNSECURED 12/26 3	0.013%	71.415%
1628	BANK TOKYO-MIT	0.013%	71.429%
1629	TERADATA CORP COMMON STOCK USD.01	0.013%	71.442%
1630	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.013%	71.455%
1631	RAIFFEISEN BANK	0.013%	71.468%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1632	KEMPER CORP COMMON STOCK USD.1	0.013%	71.481%
1633	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.013%	71.494%
1634	KNIGHT THERAPEU	0.013%	71.507%
1635	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.013%	71.520%
1636	GEORGIA POWER CO SR UNSECURED 03/27 3.25	0.013%	71.533%
1637	OSRAM LICHT AG	0.013%	71.547%
1638	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.013%	71.560%
1639	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.013%	71.573%
1640	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	0.013%	71.586%
1641	QUALCOMM INC SR UNSECURED 05/25 3.45	0.013%	71.599%
1642	GALAXY ENTERTAI	0.013%	71.612%
1643	EXELON CORP SR UNSECURED 04/26 3.4	0.013%	71.625%
1644	HIGHWOODS PROPE	0.013%	71.638%
1645	BANKUNITED INC COMMON STOCK USD.01	0.013%	71.651%
1646	ROCKWELL AUTO	0.013%	71.664%
1647	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.013%	71.677%
1648	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.013%	71.690%
1649	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.013%	71.703%
1650	TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	0.013%	71.716%
1651	KINGBOARD CHEMI	0.013%	71.729%
1652	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.013%	71.742%
1653	ORACLE CORP SR UNSECURED 10/22 2.5	0.013%	71.755%
1654	DISCOVERY HLDGS	0.013%	71.768%
1655	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.013%	71.781%
1656	NORDSTROM INC	0.013%	71.794%
1657	EQUITABLE GROUP	0.013%	71.808%
1658	FORTIVE CORP COMMON STOCK USD.01	0.013%	71.821%
1659	NATIONAL GRID PLC SP ADR ADR	0.013%	71.834%
1660	POLSKI KON NAF	0.013%	71.846%
1661	HANG SENG BANK	0.013%	71.859%
1662	ARCELORMITTAL SR UNSECURED 06/20 5.125	0.013%	71.872%
1663	HOME BANCSHARES INC COMMON STOCK USD.01	0.013%	71.885%
1664	ACKERMANS & VAN	0.013%	71.898%
1665	DCT INDUSTRIAL TRUST INC REIT USD.01	0.013%	71.911%
1666	ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5	0.013%	71.924%
1667	STATOIL ASA COMPANY GUAR 01/23 2.45	0.013%	71.937%
1668	RESONA HOLDINGS	0.013%	71.950%
1669	STANDARD LIFE P	0.013%	71.963%
1670	GROWTHPOINT PRO	0.013%	71.976%
1671	KINROSS GOLD CORP COMPANY GUAR 09/21 5.125	0.013%	71.989%
1672	APARTMENT INVT + MGMT CO A REIT USD.01	0.013%	72.002%
1673	BP CAPITAL MARKETS PLC COMPANY GUAR 01/27 3.017	0.013%	72.015%
1674	AMGEN INC SR UNSECURED 11/21 3.875	0.013%	72.028%
1675	AVNET INC	0.013%	72.041%
1676	COOPER COS INC	0.013%	72.054%
1677	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	0.013%	72.067%
1678	COCA COLA HBC A	0.013%	72.080%
1679	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	0.013%	72.093%
1680	Arch Capital Gr	0.013%	72.105%
1681	HUDSON'S BAY CO	0.013%	72.118%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1682	FIRST SOLAR INC	0.013%	72.131%
1683	RADIAN GROUP INC SR UNSECURED 03/21 7	0.013%	72.144%
1684	AETNA INC 4.125	0.013%	72.157%
1685	VF CORP	0.013%	72.170%
1686	ANGLOGOLD ASHANTI SPON ADR ADR	0.013%	72.183%
1687	MURPHY USA INC COMMON STOCK	0.013%	72.196%
1688	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.013%	72.208%
1689	KERRY GROUP PLC	0.013%	72.221%
1690	SNYDERS LANCE INC COMMON STOCK USD.833	0.013%	72.234%
1691	EBAY INC SR UNSECURED 03/22 3.8	0.013%	72.247%
1692	H.B. FULLER CO. COMMON STOCK USD1.0	0.013%	72.260%
1693	WR BERKLEY CORP	0.013%	72.273%
1694	LOJAS RENNER SA	0.013%	72.286%
1695	LIXIL GROUP COR	0.013%	72.298%
1696	DEXIA CREDIT LO	0.013%	72.311%
1697	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.013%	72.324%
1698	BALOISE- HOLDIN	0.013%	72.337%
1699	INCITEC PIVOT	0.013%	72.350%
1700	LOGAN PROPERTY	0.013%	72.362%
1701	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.013%	72.375%
1702	SVENSKA CELLULO	0.013%	72.388%
1703	JAPAN REAL ESTA	0.013%	72.401%
1704	ESSENT GROUP LT	0.013%	72.414%
1705	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.013%	72.426%
1706	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	0.013%	72.439%
1707	WHITBREAD PLC	0.013%	72.452%
1708	ASSURED GUARANT	0.013%	72.465%
1709	HUBBELL INC COMMON STOCK USD.01	0.013%	72.478%
1710	GRANITE REAL ES	0.013%	72.490%
1711	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.013%	72.503%
1712	CHINA PETROLEUM	0.013%	72.516%
1713	IMPERIAL HOLDIN	0.013%	72.529%
1714	SHERWIN WILLIAM	0.013%	72.541%
1715	WINTRUST FINANCIAL CORP COMMON STOCK	0.013%	72.554%
1716	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	0.013%	72.567%
1717	BOEING CO SR UNSECURED 03/25 2.5	0.013%	72.580%
1718	GALAPAGOS NV	0.013%	72.592%
1719	RENAISSANCE RE	0.013%	72.605%
1720	SINGAPORE AIRLI	0.013%	72.618%
1721	QEP RESOURCES INC SR UNSECURED 10/22 5.375	0.013%	72.630%
1722	LAGARDERE S.C.A	0.013%	72.643%
1723	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8	0.013%	72.656%
1724	AMKOR TECHNOLOG	0.013%	72.668%
1725	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.013%	72.681%
1726	TOLL BROTHERS INC COMMON STOCK USD.01	0.013%	72.694%
1727	ST JAMES PLACE	0.013%	72.707%
1728	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	0.013%	72.719%
1729	CHINA UNICOM	0.013%	72.732%
1730	AMPHENOL CORP	0.013%	72.744%
1731	VIACOM INC SR UNSECURED 12/21 3.875	0.013%	72.757%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1732	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.013%	72.770%
1733	COPA HOLDINGS S	0.013%	72.782%
1734	BURBERRY GROUP	0.013%	72.795%
1735	NETAPP INC SR UNSECURED 06/21 3.375	0.013%	72.808%
1736	ZOETIS INC COMMON STOCK USD.01	0.013%	72.820%
1737	NOKIA OYJ SR UNSECURED 06/22 3.375	0.013%	72.833%
1738	DST SYST INC DE	0.013%	72.845%
1739	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	0.013%	72.858%
1740	SPRINT CORP COMMON STOCK USD.01	0.013%	72.870%
1741	JAPAN TOBACCO I	0.013%	72.883%
1742	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.013%	72.896%
1743	CBS CORP COMPANY GUAR 03/22 3.375	0.013%	72.908%
1744	CIT GROUP INC SR UNSECURED 05/20 5.375	0.013%	72.921%
1745	VISTEON CORP COMMON STOCK	0.013%	72.933%
1746	TARGET CORP SR UNSECURED 04/26 2.5	0.013%	72.946%
1747	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.013%	72.958%
1748	CASEYS GEN STOR	0.013%	72.971%
1749	HELMERICH & PAY	0.013%	72.983%
1750	HINDALCO INDS	0.013%	72.996%
1751	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.013%	73.008%
1752	ROPER TECHNOLOG	0.013%	73.021%
1753	GENPACT LIMITED	0.013%	73.034%
1754	CHINA RESOURCES	0.013%	73.046%
1755	ALLEGHANY CORP COMMON STOCK USD1.0	0.013%	73.059%
1756	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.013%	73.071%
1757	TAIHEIYO CEMENT	0.012%	73.084%
1758	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.012%	73.096%
1759	AUTODESK INC SR UNSECURED 06/20 3.125	0.012%	73.109%
1760	SOUTH STATE CORP COMMON STOCK USD2.5	0.012%	73.121%
1761	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.012%	73.133%
1762	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	0.012%	73.146%
1763	INGENICO	0.012%	73.158%
1764	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	0.012%	73.171%
1765	FRAPORT AG	0.012%	73.183%
1766	JYSKE BANK A/S	0.012%	73.196%
1767	ROYAL GOLD INC	0.012%	73.208%
1768	SUMITOMO HEAVY	0.012%	73.221%
1769	UNUM GROUP SR UNSECURED 05/21 3	0.012%	73.233%
1770	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.012%	73.246%
1771	STORE CAPITAL CORP REIT USD.01	0.012%	73.258%
1772	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.012%	73.271%
1773	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.012%	73.283%
1774	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	0.012%	73.296%
1775	CTBC FINANCIAL	0.012%	73.308%
1776	EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	0.012%	73.320%
1777	TECH DATA CORP COMMON STOCK USD.0015	0.012%	73.333%
1778	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.012%	73.345%
1779	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	0.012%	73.358%
1780	US BANCORP SR UNSECURED 01/22 2.625	0.012%	73.370%
1781	TERADYNE INC	0.012%	73.383%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1782	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.012%	73.395%
1783	PREMIER GOLD MI	0.012%	73.408%
1784	JOHN DEERE CAPI	0.012%	73.420%
1785	BAE SYSTEMS HLD	0.012%	73.432%
1786	ANIXTER INC COMPANY GUAR 10/21 5.125	0.012%	73.445%
1787	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.012%	73.457%
1788	NIPPON TEL&TEL	0.012%	73.470%
1789	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.012%	73.482%
1790	MONDI PLC	0.012%	73.494%
1791	CITIGROUP INC SR UNSECURED 03/21 2.7	0.012%	73.507%
1792	LEGG MASON INC SR UNSECURED 07/19 2.7	0.012%	73.519%
1793	ISHIKAWAJIMA HA	0.012%	73.532%
1794	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.012%	73.544%
1795	TEIJIN	0.012%	73.556%
1796	WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	0.012%	73.569%
1797	INTL CONS AIRLI	0.012%	73.581%
1798	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.012%	73.594%
1799	LOCALIZA RENT A	0.012%	73.606%
1800	QUALCOMM INC SR UNSECURED 05/22 3	0.012%	73.618%
1801	INCHCAPE PLC	0.012%	73.631%
1802	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	0.012%	73.643%
1803	AIR FRANCE-KLM	0.012%	73.656%
1804	BCO BRADESCO,PR	0.012%	73.668%
1805	QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	0.012%	73.680%
1806	SANTANDER HLDG	0.012%	73.693%
1807	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.012%	73.705%
1808	WALT DISNEY CO	0.012%	73.717%
1809	CITIGROUP INC	0.012%	73.730%
1810	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.012%	73.742%
1811	HARLEY DAVIDSON	0.012%	73.754%
1812	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.012%	73.767%
1813	HYUNDAI MOBIS	0.012%	73.779%
1814	COMERICA BANK SR UNSECURED 06/20 2.5	0.012%	73.792%
1815	INTERDIGITAL IN	0.012%	73.804%
1816	SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	0.012%	73.816%
1817	AMERICAN HONDA FINANCE SR UNSECURED 03/20 2.15	0.012%	73.829%
1818	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.012%	73.841%
1819	CONSTELLATION B	0.012%	73.853%
1820	TATE & LYLE	0.012%	73.866%
1821	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55	0.012%	73.878%
1822	BARNES GROUP INC COMMON STOCK USD.01	0.012%	73.890%
1823	SUMITOMO MITSUI	0.012%	73.902%
1824	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.012%	73.915%
1825	YES BANK LTD	0.012%	73.927%
1826	EAST JAPAN RAIL	0.012%	73.939%
1827	PURE INDUSTRIAL	0.012%	73.951%
1828	ABBOTT LABORATORIES SR UNSECURED 03/20 2	0.012%	73.964%
1829	HANCOCK HOLDING	0.012%	73.976%
1830	JEAN COUTU GRP	0.012%	73.988%
1831	MERLIN PROPERTI	0.012%	74.001%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1832	HELVETIA HOLDIN	0.012%	74.013%
1833	GLOBAL PAYMENTS INC COMMON STOCK	0.012%	74.025%
1834	INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01	0.012%	74.037%
1835	TJX COS INC SR UNSECURED 06/21 2.75	0.012%	74.049%
1836	CHOICE HOTELS INTL INC COMPANY GUAR 07/22 5.75	0.012%	74.062%
1837	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.012%	74.074%
1838	HILLENBRAND INC COMMON STOCK	0.012%	74.086%
1839	EMC CORP(MASS)	0.012%	74.098%
1840	BP CAPITAL MARK	0.012%	74.111%
1841	HONG KONG EXCHA	0.012%	74.123%
1842	ENAGAS	0.012%	74.135%
1843	POLARIS INDUSTR	0.012%	74.147%
1844	CBS CORP COMPANY GUAR 01/27 2.9	0.012%	74.159%
1845	DREAM OFFICE RE	0.012%	74.172%
1846	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.012%	74.184%
1847	China Mengniu D	0.012%	74.196%
1848	DELUXE CORP	0.012%	74.208%
1849	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.012%	74.220%
1850	DAI-ICHI LIFE	0.012%	74.233%
1851	WW GRAINGER INC	0.012%	74.245%
1852	TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	0.012%	74.257%
1853	TELEFLEX INC COMMON STOCK USD1.0	0.012%	74.269%
1854	NVIDIA CORP	0.012%	74.281%
1855	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.012%	74.293%
1856	ARTIS REAL ESTA	0.012%	74.306%
1857	GENTING BHD	0.012%	74.318%
1858	ELECTRONIC ARTS	0.012%	74.330%
1859	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.012%	74.342%
1860	NORTH WEST CO I	0.012%	74.354%
1861	SANDERSON FARMS INC COMMON STOCK USD1.0	0.012%	74.366%
1862	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.012%	74.378%
1863	CBS CORP COMPANY GUAR 01/25 3.5	0.012%	74.390%
1864	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.012%	74.402%
1865	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	0.012%	74.414%
1866	BANK HAPOLIM B	0.012%	74.427%
1867	MITSUBISHI GAS	0.012%	74.439%
1868	PLAINS ALL AMER	0.012%	74.451%
1869	NORBORD INC COMMON STOCK	0.012%	74.463%
1870	VERIZON COMMUN	0.012%	74.475%
1871	LONGFOR PROPERT	0.012%	74.487%
1872	21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	0.012%	74.499%
1873	CNH INDUSTRIAL	0.012%	74.511%
1874	INTL BUSINESS M	0.012%	74.523%
1875	DREAM GLOBAL RE	0.012%	74.535%
1876	BARLOWORLD LTD	0.012%	74.547%
1877	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.012%	74.559%
1878	EAGLE MATERIALS	0.012%	74.571%
1879	ALTUS GROUP LTD	0.012%	74.583%
1880	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.012%	74.595%
1881	ALSTOM	0.012%	74.607%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1882	TELE2 AB-B SHS	0.012%	74.619%
1883	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.012%	74.631%
1884	US FOODS HOLDING CORP COMMON STOCK USD.01	0.012%	74.643%
1885	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.012%	74.655%
1886	GEMALTO NV	0.012%	74.667%
1887	DELPHI AUTOMOTI	0.012%	74.679%
1888	GROUP 4 SECURIC	0.012%	74.691%
1889	DS SMITH PLC	0.012%	74.703%
1890	WOODWARD INC COMMON STOCK USD.00292	0.012%	74.715%
1891	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.012%	74.726%
1892	TOREX GOLD RESO	0.012%	74.738%
1893	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.012%	74.750%
1894	FLOWERS FOODS INC COMMON STOCK USD.01	0.012%	74.762%
1895	BOOKER GROUP	0.012%	74.774%
1896	ITT INC COMMON STOCK USD1.0	0.012%	74.786%
1897	TOKYU FUDOSAN H	0.012%	74.798%
1898	POSCO	0.012%	74.810%
1899	OBSIDIAN ENERGY LTD COMMON STOCK	0.012%	74.822%
1900	PDC ENERGY INC COMMON STOCK USD.01	0.012%	74.834%
1901	SIGNET JEWELERS	0.012%	74.846%
1902	REDEFINE PROPER	0.012%	74.857%
1903	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.012%	74.869%
1904	PTT EXP&PROD-FG	0.012%	74.881%
1905	XL GROUP LTD	0.012%	74.893%
1906	CHINA SHENHUA E	0.012%	74.905%
1907	KENNAMETAL INC COMMON STOCK USD1.25	0.012%	74.917%
1908	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.012%	74.929%
1909	PARK HOTELS + RESORTS INC REIT USD.01	0.012%	74.940%
1910	CARNIVAL PLC	0.012%	74.952%
1911	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.012%	74.964%
1912	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.012%	74.976%
1913	PANDORA A/S	0.012%	74.988%
1914	CHINA COMMUNICA	0.012%	74.999%
1915	SYSCO CORP COMMON STOCK USD1.0	0.012%	75.011%
1916	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.012%	75.023%
1917	ON ASSIGNMENT INC COMMON STOCK USD.01	0.012%	75.035%
1918	NOVOZYMES A/S	0.012%	75.047%
1919	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.012%	75.058%
1920	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.012%	75.070%
1921	SAPPI	0.012%	75.082%
1922	FREENET AG	0.012%	75.094%
1923	DOMINION ENERGY INC SR UNSECURED 03/21 4.45	0.012%	75.106%
1924	FLOWSERVE CORP COMMON STOCK USD1.25	0.012%	75.117%
1925	VOESTALPINE AG	0.012%	75.129%
1926	KURARAY CO	0.012%	75.141%
1927	DEUTSCHE BOERSE	0.012%	75.153%
1928	ALACER GOLD COR	0.012%	75.164%
1929	ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 04/20 5.625	0.012%	75.176%
1930	FNB CORP COMMON STOCK USD.01	0.012%	75.188%
1931	RICHELIEU HARDW	0.012%	75.199%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1932	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.012%	75.211%
1933	ILG INC COMMON STOCK USD.01	0.012%	75.223%
1934	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.012%	75.234%
1935	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 3.625	0.012%	75.246%
1936	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	0.012%	75.258%
1937	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01	0.012%	75.270%
1938	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.012%	75.281%
1939	MEREDITH CORP	0.012%	75.293%
1940	SAP AG	0.012%	75.305%
1941	BBA AVIATION	0.012%	75.316%
1942	BIRCHCLIFF ENER	0.012%	75.328%
1943	OC OERLIKON COR	0.012%	75.339%
1944	CORNING INC SR UNSECURED 08/20 4.25	0.012%	75.351%
1945	CARPENTER TECHN	0.012%	75.363%
1946	MORNEAU SHEPELL	0.012%	75.374%
1947	VOYA FINANCIAL INC COMMON STOCK USD.01	0.012%	75.386%
1948	KLX INC COMMON STOCK USD.01	0.012%	75.397%
1949	HKT TRUST	0.012%	75.409%
1950	TRI POINTE GROUP INC COMPANY GUAR 07/21 4.875	0.012%	75.421%
1951	EXTENDED STAY AMERICA INC UNIT USD.01	0.012%	75.432%
1952	REXNORD CORP COMMON STOCK USD.01	0.012%	75.444%
1953	SES GLOBAL	0.012%	75.455%
1954	WESCO INTERNATI	0.012%	75.467%
1955	LARSEN & TOUBRO	0.012%	75.478%
1956	CNH INDUSTRIAL	0.012%	75.490%
1957	CORELOGIC INC COMMON STOCK USD1.0	0.012%	75.502%
1958	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.012%	75.513%
1959	HENGAN INTL	0.012%	75.525%
1960	BELDEN INC COMMON STOCK USD.01	0.012%	75.536%
1961	PRUDENTIAL CORP	0.012%	75.548%
1962	XILINX INC	0.012%	75.559%
1963	CARTER S INC COMMON STOCK USD.01	0.012%	75.571%
1964	CHEVRON CORP SR UNSECURED 05/21 2.1	0.012%	75.582%
1965	HCA HEALTHCARE INC COMMON STOCK USD.01	0.012%	75.594%
1966	ACI WORLDWIDE INC COMMON STOCK USD.005	0.011%	75.605%
1967	HEWLETT PACKARD	0.011%	75.617%
1968	ORICA LIMITED	0.011%	75.628%
1969	SENIOR HOUSING PROP TRUST REIT USD.01	0.011%	75.640%
1970	HANKYU CORP	0.011%	75.651%
1971	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.011%	75.663%
1972	T MOBILE USA INC COMPANY GUAR 04/22 4	0.011%	75.674%
1973	DERWENT LONDON	0.011%	75.685%
1974	ENTEGRIS INC COMMON STOCK USD.01	0.011%	75.697%
1975	HENRY SCHEIN CO	0.011%	75.708%
1976	COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	0.011%	75.720%
1977	KIA MOTORS CORP	0.011%	75.731%
1978	SBM OFFSHORE NV	0.011%	75.743%
1979	BARRY CALLEBAUT	0.011%	75.754%
1980	KLA TENCOR CORP COMMON STOCK USD.001	0.011%	75.765%
1981	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.011%	75.777%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1982	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.011%	75.788%
1983	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2	0.011%	75.799%
1984	TOTAL ENERGY SE	0.011%	75.811%
1985	CORESITE REALTY CORP REIT USD.01	0.011%	75.822%
1986	MAN STRATEGIC H	0.011%	75.834%
1987	SUNRISE COMMUNC	0.011%	75.845%
1988	NOKIAN RENKAAT	0.011%	75.856%
1989	SWATCH GROUP	0.011%	75.868%
1990	KBR INC COMMON STOCK USD.001	0.011%	75.879%
1991	YY INC ADR ADR USD.00001	0.011%	75.890%
1992	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.011%	75.902%
1993	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.011%	75.913%
1994	CABOT OIL & GAS	0.011%	75.924%
1995	CRANE CO	0.011%	75.936%
1996	LITHIA MOTORS INC CL A COMMON STOCK	0.011%	75.947%
1997	RIO TINTO PLC	0.011%	75.958%
1998	IDEX CORP	0.011%	75.969%
1999	YUM BRANDS INC COMMON STOCK	0.011%	75.981%
2000	CIRRUS LOGIC IN	0.011%	75.992%
2001	AGILE PROPERTY	0.011%	76.003%
2002	DOMTAR CORP USD	0.011%	76.015%
2003	GRAMERCY PROPERTY TRUST REIT USD.01	0.011%	76.026%
2004	MATADOR RESOURCES CO COMMON STOCK USD.01	0.011%	76.037%
2005	MATTEL INC SR UNSECURED 08/21 2.35	0.011%	76.048%
2006	MITSUBISHI MATE	0.011%	76.059%
2007	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	0.011%	76.071%
2008	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.011%	76.082%
2009	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.011%	76.093%
2010	VONOVIA SE	0.011%	76.104%
2011	CNO FINANCIAL	0.011%	76.116%
2012	MARUBENI CORP	0.011%	76.127%
2013	LENOVO GROUP LT	0.011%	76.138%
2014	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.011%	76.149%
2015	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.011%	76.160%
2016	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	0.011%	76.172%
2017	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.011%	76.183%
2018	JAZZ PHARMACEUT	0.011%	76.194%
2019	SPECTRIS PLC	0.011%	76.205%
2020	SBI HOLDINGS IN	0.011%	76.216%
2021	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.011%	76.227%
2022	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.011%	76.239%
2023	SANOFI ADR ADR	0.011%	76.250%
2024	MICRO FOCUS INT	0.011%	76.261%
2025	mitsui osk line	0.011%	76.272%
2026	HCL TECHNOLOGIE	0.011%	76.283%
2027	IMI PLC	0.011%	76.294%
2028	MICROCHIP TECHN	0.011%	76.305%
2029	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.011%	76.316%
2030	KIRBY CORP	0.011%	76.327%
2031	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.011%	76.338%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2032	NIPPON PROLOGIS	0.011%	76.349%
2033	RELX NV	0.011%	76.360%
2034	WILLIAM HILL PL	0.011%	76.371%
2035	mitsui MINING &	0.011%	76.382%
2036	INTERMEDIATE CA	0.011%	76.394%
2037	BCA POP EMILIA	0.011%	76.405%
2038	CALFRAC WELL SE	0.011%	76.416%
2039	NU SKIN ENTERPR	0.011%	76.427%
2040	CANACCORD FINAN	0.011%	76.438%
2041	MOODY S CORP COMMON STOCK USD.01	0.011%	76.449%
2042	CHIMEI INNOLUX	0.011%	76.460%
2043	BRENNTAG AG	0.011%	76.471%
2044	SERVICE CORP IN	0.011%	76.482%
2045	DOWNER EDI LTD	0.011%	76.493%
2046	CHILDRENS PLACE	0.011%	76.504%
2047	TRICON CAPITAL	0.011%	76.515%
2048	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.011%	76.526%
2049	TRI POINTE GROUP INC COMMON STOCK USD.01	0.011%	76.537%
2050	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.011%	76.548%
2051	TEVA PHARMACEUTICAL SP ADR ADR	0.011%	76.559%
2052	QORVO INC COMMON STOCK USD.0001	0.011%	76.570%
2053	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	0.011%	76.581%
2054	TATA CONSULTANC	0.011%	76.592%
2055	IBERIABANK CORP	0.011%	76.603%
2056	CARLSBERG	0.011%	76.613%
2057	QBE INSURANCE	0.011%	76.624%
2058	FLUOR CORP COMMON STOCK USD.01	0.011%	76.635%
2059	NIPPON YUSEN KK	0.011%	76.646%
2060	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.011%	76.657%
2061	ASTELLAS PHARMA	0.011%	76.668%
2062	SERVICEMASTER G	0.011%	76.679%
2063	HUHTAMAKI OY	0.011%	76.690%
2064	BOSKALIS WESTMN	0.011%	76.701%
2065	CAIXABANK	0.011%	76.712%
2066	MINTH GROUP LTD	0.011%	76.723%
2067	FASTENAL	0.011%	76.734%
2068	KAO CORP	0.011%	76.745%
2069	UMPQUA HOLDINGS CORP COMMON STOCK	0.011%	76.756%
2070	LEGG MASON INC COMMON STOCK USD.1	0.011%	76.766%
2071	GS HOLDINGS COR	0.011%	76.777%
2072	CABOT CORP	0.011%	76.788%
2073	FOOT LOCKER INC COMMON STOCK USD.01	0.011%	76.799%
2074	WHITE MOUNTAINS	0.011%	76.810%
2075	FURUKAWA ELECTR	0.011%	76.821%
2076	TIMKEN CO	0.011%	76.832%
2077	LIBERTY VENTURES SER A TRACKING STK USD.01	0.011%	76.843%
2078	TEGNA INC COMMON STOCK USD1.0	0.011%	76.854%
2079	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.011%	76.864%
2080	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.011%	76.875%
2081	TOKYO ELECTRON	0.011%	76.886%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2082	APPLE HOSPITALITY REIT INC REIT NPV	0.011%	76.897%
2083	DEUTSCHE WOHNEN	0.011%	76.908%
2084	MORGAN STANLEY	0.011%	76.919%
2085	TRANSOCEAN LTD	0.011%	76.929%
2086	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.011%	76.940%
2087	MAXIMUS INC COMMON STOCK	0.011%	76.951%
2088	CK ASSET HOLDIN	0.011%	76.962%
2089	BLUEBIRD BIO IN	0.011%	76.973%
2090	BENDIGO AND ADE	0.011%	76.984%
2091	PEABODY ENERGY CORP COMMON STOCK	0.011%	76.994%
2092	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.011%	77.005%
2093	FIBRA UNO ADMIN	0.011%	77.016%
2094	MSC INDUSTRIAL	0.011%	77.027%
2095	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.011%	77.037%
2096	SKYWEST INC COMMON STOCK	0.011%	77.048%
2097	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.011%	77.059%
2098	TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	0.011%	77.070%
2099	PINNACLE FOODS INC COMMON STOCK USD.01	0.011%	77.080%
2100	DAIWA SECURITIE	0.011%	77.091%
2101	COPART INC	0.011%	77.102%
2102	IPG PHOTONICS C	0.011%	77.112%
2103	NITTO DENKO COR	0.011%	77.123%
2104	INDIABULLS HOUS	0.011%	77.134%
2105	THE FOSCHINI GR	0.011%	77.145%
2106	CLOROX CO	0.011%	77.155%
2107	AXIS CAPITAL HO	0.011%	77.166%
2108	TEMENOS GROUP A	0.011%	77.177%
2109	FISERV INC COMMON STOCK USD.01	0.011%	77.187%
2110	UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	0.011%	77.198%
2111	ARYZTA AG	0.011%	77.208%
2112	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.011%	77.219%
2113	BEAZLEY PLC	0.011%	77.230%
2114	SLEEP COUNTRY C	0.011%	77.240%
2115	NVR INC COMMON STOCK USD.01	0.011%	77.251%
2116	COGECO INC COMMON STOCK	0.011%	77.262%
2117	HERMAN MILLER I	0.011%	77.272%
2118	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.011%	77.283%
2119	REGAL BELOIT CORP COMMON STOCK USD.01	0.011%	77.293%
2120	UNITED URBAN IN	0.011%	77.304%
2121	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.011%	77.315%
2122	FAMILYMART CO	0.011%	77.325%
2123	TASEKO MINES LT	0.011%	77.336%
2124	DONALDSON CO IN	0.011%	77.346%
2125	SHIMAO PROPERTY	0.011%	77.357%
2126	CNPC (HONG KONG	0.011%	77.368%
2127	NGK INSULATORS	0.011%	77.378%
2128	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.011%	77.389%
2129	METRO WHOLESALE	0.011%	77.399%
2130	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.011%	77.410%
2131	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.011%	77.420%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2132	HONDA MOTOR CO LTD SPONS ADR ADR	0.011%	77.431%
2133	KESKO	0.011%	77.442%
2134	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.011%	77.452%
2135	ICICI BANK LTD	0.011%	77.463%
2136	KROGER CO SR UNSECURED 01/21 3.3	0.011%	77.473%
2137	MAXIM INTEGRATE	0.011%	77.484%
2138	AGF MGMT LTD CL	0.011%	77.494%
2139	COMPASS GROUP P	0.011%	77.505%
2140	ROYAL BANK OF SCOT SPON ADR ADR	0.010%	77.515%
2141	AARON S INC COMMON STOCK USD.5	0.010%	77.526%
2142	DENKI KAGAKU KO	0.010%	77.536%
2143	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.010%	77.547%
2144	KAWASAKI HEAVY	0.010%	77.557%
2145	BID CORP LTD	0.010%	77.567%
2146	ASSA ABLOY AB	0.010%	77.578%
2147	WOOLWORTHS HLDG	0.010%	77.588%
2148	NETSCOUT SYSTEMS INC COMMON STOCK USD.01	0.010%	77.599%
2149	KERING	0.010%	77.609%
2150	OLD NATIONAL BANCORP COMMON STOCK	0.010%	77.620%
2151	UBE INDUSTRIES	0.010%	77.630%
2152	VALIDUS HOLDING	0.010%	77.641%
2153	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.010%	77.651%
2154	ADVANCED SEMICO	0.010%	77.661%
2155	MOSAIC CO	0.010%	77.672%
2156	INVESTORS BANCORP INC COMMON STOCK USD.01	0.010%	77.682%
2157	ROBERT HALF INT	0.010%	77.693%
2158	CSX CORP 3.7% 3	0.010%	77.703%
2159	GUYANA GOLDFIEL	0.010%	77.713%
2160	SEMPRA ENERGY COMMON STOCK	0.010%	77.724%
2161	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.010%	77.734%
2162	VIASAT INC COMMON STOCK USD.0001	0.010%	77.745%
2163	CANACOL ENERGY	0.010%	77.755%
2164	SASOL	0.010%	77.765%
2165	ASSOCD BANC-COR	0.010%	77.776%
2166	SEALED AIR CORP COMMON STOCK USD.1	0.010%	77.786%
2167	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.010%	77.796%
2168	SEB SA	0.010%	77.807%
2169	WORTHINGTON IND	0.010%	77.817%
2170	SONOVA HOLDING	0.010%	77.827%
2171	MCCORMICK & CO	0.010%	77.838%
2172	BARCLAYS PLC	0.010%	77.848%
2173	HEALTHCARE REALTY TRUST INC REIT USD.01	0.010%	77.858%
2174	LIVANOVA PLC	0.010%	77.869%
2175	TRITON INTERNAT	0.010%	77.879%
2176	TAUBMAN CENTERS INC REIT USD.01	0.010%	77.889%
2177	ANTOFAGASTA HLD	0.010%	77.899%
2178	GOLD FIELDS LTD SPONS ADR ADR	0.010%	77.910%
2179	CH ROBINSON WOR	0.010%	77.920%
2180	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.010%	77.930%
2181	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.010%	77.940%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2182	CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	0.010%	77.951%
2183	KINAXIS INC	0.010%	77.961%
2184	VISHAY INTERTEC	0.010%	77.971%
2185	LIFE STORAGE INC REIT USD.01	0.010%	77.981%
2186	A P MOLLER - MA	0.010%	77.991%
2187	NOMURA REAL EST	0.010%	78.002%
2188	EDF	0.010%	78.012%
2189	AURUBIS AG	0.010%	78.022%
2190	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.010%	78.032%
2191	TATA STEEL LIM1	0.010%	78.042%
2192	PRA HEALTH SCIE	0.010%	78.053%
2193	MERCURY GENERAL	0.010%	78.063%
2194	LEGRAND SA	0.010%	78.073%
2195	BANK OF NOVA SC	0.010%	78.083%
2196	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	0.010%	78.093%
2197	BRP INC/CA- SUB	0.010%	78.104%
2198	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.010%	78.114%
2199	ORIX JREIT INC	0.010%	78.124%
2200	RELX PLC SPON ADR ADR	0.010%	78.134%
2201	BUCHER IND-REGD	0.010%	78.144%
2202	COBHAM PLC	0.010%	78.154%
2203	WINPAK LTD	0.010%	78.165%
2204	XEROX CORP 2.75	0.010%	78.175%
2205	E L FINL CORP L	0.010%	78.185%
2206	JAPAN RETAIL FU	0.010%	78.195%
2207	CIENA CORP COMMON STOCK USD.01	0.010%	78.205%
2208	GRACO INC COMMON STOCK USD1.0	0.010%	78.215%
2209	SAIPEM SPA	0.010%	78.225%
2210	BYD CO	0.010%	78.235%
2211	RENTOKIL INITIA	0.010%	78.246%
2212	CAP GEMINI	0.010%	78.256%
2213	DTE ENERGY INC	0.010%	78.266%
2214	WELLS FARGO & C	0.010%	78.276%
2215	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.010%	78.286%
2216	LEONI AG	0.010%	78.296%
2217	ENERSYS COMMON STOCK USD.01	0.010%	78.306%
2218	CITRIX SYSTEMS	0.010%	78.316%
2219	EXPERIAN PLC	0.010%	78.326%
2220	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.010%	78.336%
2221	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.010%	78.346%
2222	SHINHAN FIN GRO	0.010%	78.356%
2223	HEINEKEN NV	0.010%	78.366%
2224	TRUWORTHS INTER	0.010%	78.376%
2225	LITTELFUSE INC COMMON STOCK USD.01	0.010%	78.386%
2226	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.010%	78.396%
2227	PUBLIC SERVICE	0.010%	78.407%
2228	PASON SYSTEMS I	0.010%	78.417%
2229	LAMAR ADVERTISING CO A REIT USD.001	0.010%	78.427%
2230	EMPRESA BRASILE	0.010%	78.437%
2231	NIPPON EXPRESS	0.010%	78.447%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2232	TOPBUILD CORP COMMON STOCK	0.010%	78.457%
2233	CHINA GOLD INTL	0.010%	78.467%
2234	CES ENERGY SOLU	0.010%	78.477%
2235	CNX RESOURCES CORP COMMON STOCK USD.01	0.010%	78.487%
2236	OMNICOM GROUP I	0.010%	78.497%
2237	ANHUI CONCH CEM	0.010%	78.507%
2238	TRANSALTA RENEW	0.010%	78.517%
2239	DAIKIN INDUSTRI	0.010%	78.527%
2240	RPC GROUP	0.010%	78.537%
2241	ESSITY AKTIEBOL	0.010%	78.546%
2242	ABM INDUSTRIES INC COMMON STOCK USD.01	0.010%	78.556%
2243	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.010%	78.566%
2244	MAPFRE SA	0.010%	78.576%
2245	TAIWAN CEMENT	0.010%	78.586%
2246	CENTRICA PLC	0.010%	78.596%
2247	ASCENDAS REAL E	0.010%	78.606%
2248	BAT INTL FINANC	0.010%	78.616%
2249	UBS GROUP	0.010%	78.626%
2250	GAM HOLDING LTD	0.010%	78.636%
2251	BPCE SA SR UNSECURED 02/21 2.65	0.010%	78.646%
2252	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.010%	78.656%
2253	II VI INC COMMON STOCK	0.010%	78.666%
2254	OTSUKA HLDGS CO	0.010%	78.676%
2255	COVESTRO AG	0.010%	78.686%
2256	RALPH LAUREN CORP COMMON STOCK USD.01	0.010%	78.695%
2257	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.010%	78.705%
2258	COMMERCIAL METALS CO COMMON STOCK USD.01	0.010%	78.715%
2259	WESTERN POWER W	0.010%	78.725%
2260	BOARDWALK REIT	0.010%	78.735%
2261	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.010%	78.745%
2262	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.010%	78.755%
2263	ENGHOUSE SYSTEM	0.010%	78.764%
2264	ATLAS COPCO AB-	0.010%	78.774%
2265	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.010%	78.784%
2266	RLJ LODGING TRUST REIT	0.010%	78.794%
2267	KONICA MINOLTA	0.010%	78.804%
2268	BABCOCK INTL GR	0.010%	78.813%
2269	CARPENTER TECH	0.010%	78.823%
2270	BEMIS CO INC	0.010%	78.833%
2271	MOOG INC CLASS A COMMON STOCK USD1.0	0.010%	78.843%
2272	J2 GLOBAL INC COMMON STOCK USD.01	0.010%	78.853%
2273	J FRONT RETAILI	0.010%	78.862%
2274	MIDDLEBY CORP COMMON STOCK USD.01	0.010%	78.872%
2275	MILLICOM INTL C	0.010%	78.882%
2276	WEC ENERGY GROU	0.010%	78.892%
2277	ARCH COAL INC A COMMON STOCK USD.01	0.010%	78.901%
2278	BEIJING ENT WAT	0.010%	78.911%
2279	NESTLE FINANCE	0.010%	78.921%
2280	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.010%	78.931%
2281	SYNOPSIS INC	0.010%	78.940%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2282	FORD CREDIT CANADA CO COMPANY GUAR 06/22 2.766	0.010%	78.950%
2283	SEKISUI HOUSE	0.010%	78.960%
2284	GEBERIT AG-REG	0.010%	78.970%
2285	CENTRAL JAPAN R	0.010%	78.979%
2286	BAYER MOTOREN W	0.010%	78.989%
2287	DAIMLER CANADA FINANCE COMPANY GUAR 12/21 2.23	0.010%	78.999%
2288	ACS, ACTIVIDADE	0.010%	79.008%
2289	AVIGILON CORP C	0.010%	79.018%
2290	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.010%	79.028%
2291	ASAHI BREWERIES	0.010%	79.038%
2292	STARBUCKS CORP SR UNSECURED 02/21 2.1	0.010%	79.047%
2293	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.010%	79.057%
2294	PATTERSON COS INC COMMON STOCK USD.01	0.010%	79.067%
2295	WEINGARTEN REALTY INVESTORS REIT USD.03	0.010%	79.076%
2296	ROGERS CORP COMMON STOCK USD1.0	0.010%	79.086%
2297	EQUITY COMMONWEALTH REIT USD.01	0.010%	79.096%
2298	CHINA MERCHANT	0.010%	79.105%
2299	SUBSEA 7 SA	0.010%	79.115%
2300	CITIC LTD	0.010%	79.125%
2301	CONVERGYS CORP COMMON STOCK	0.010%	79.134%
2302	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.010%	79.144%
2303	MITSUBISHI UJF	0.010%	79.154%
2304	PERKINELMER INC COMMON STOCK USD1.0	0.010%	79.163%
2305	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.010%	79.173%
2306	CHORUS AVIATION	0.010%	79.182%
2307	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.010%	79.192%
2308	UNI-PRESIDENT E	0.010%	79.202%
2309	METSO OYJ	0.010%	79.211%
2310	MB FINANCIAL INC COMMON STOCK USD.01	0.010%	79.221%
2311	CALLON PETROLEUM CO COMMON STOCK USD.01	0.010%	79.231%
2312	SANTOS LIMITED	0.010%	79.240%
2313	DAVE & BUSTER'S	0.010%	79.250%
2314	EUTELSAT COMMUN	0.010%	79.259%
2315	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.010%	79.269%
2316	SIGNATURE BANK COMMON STOCK USD.01	0.010%	79.278%
2317	KAZAKHMYS PLC	0.010%	79.288%
2318	AMERICA MOVIL S	0.010%	79.298%
2319	SANMINA CORP COMMON STOCK USD.01	0.010%	79.307%
2320	VENTURE CORP	0.010%	79.317%
2321	LOGMEIN INC COMMON STOCK USD.01	0.010%	79.326%
2322	COMPAL ELECTRON	0.010%	79.336%
2323	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.010%	79.345%
2324	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.010%	79.355%
2325	NEW YORK TIMES	0.010%	79.365%
2326	ANGLOVAAL INDS	0.010%	79.374%
2327	THYSSEN KRUPP A	0.010%	79.384%
2328	PERRIGO FIN UNL	0.010%	79.393%
2329	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.010%	79.403%
2330	BIOVERATIV INC COMMON STOCK USD.001	0.010%	79.412%
2331	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.010%	79.422%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2332	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.010%	79.431%
2333	CRODA INTERNATI	0.010%	79.441%
2334	SHOPRITE HLDGS	0.010%	79.450%
2335	NORSK HYDRO AS	0.010%	79.460%
2336	ENSTAR GROUP LT	0.010%	79.469%
2337	ACUITY BRANDS INC COMMON STOCK USD.01	0.009%	79.479%
2338	Atlantia SpA	0.009%	79.488%
2339	KEPPEL CORP	0.009%	79.498%
2340	Dongbu Insuranc	0.009%	79.507%
2341	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.009%	79.517%
2342	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.009%	79.526%
2343	BED BATH & BEYO	0.009%	79.536%
2344	IDEA CELLULAR L	0.009%	79.545%
2345	OMRON CORP	0.009%	79.554%
2346	AUTOCANADA INC	0.009%	79.564%
2347	VARIAN MEDICAL	0.009%	79.573%
2348	CHINA STEEL	0.009%	79.583%
2349	PLASTIC OMNIUM	0.009%	79.592%
2350	COUSINS PROPERTIES INC REIT USD1.0	0.009%	79.602%
2351	CONDUENT INC COMMON STOCK USD.01	0.009%	79.611%
2352	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.009%	79.620%
2353	WENDY S CO/THE COMMON STOCK USD.1	0.009%	79.630%
2354	ROGERS SUGAR IN	0.009%	79.639%
2355	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.009%	79.649%
2356	SINCLAIR BROADC	0.009%	79.658%
2357	ITAU UNIBANCO H SPON PRF ADR	0.009%	79.667%
2358	DAINIPPON INK&C	0.009%	79.677%
2359	CERNER CORP	0.009%	79.686%
2360	BANCORPSOUTH BANK COMMON STOCK	0.009%	79.696%
2361	ZYNGA INC CL A COMMON STOCK USD.00000625	0.009%	79.705%
2362	GRUBHUB INC COMMON STOCK USD.0001	0.009%	79.714%
2363	JUPITER PLC	0.009%	79.724%
2364	BIO TECHNE CORP COMMON STOCK USD.01	0.009%	79.733%
2365	B+G FOODS INC COMMON STOCK USD.01	0.009%	79.742%
2366	CLOSE BROS GROU	0.009%	79.752%
2367	ANIXTER INTL IN	0.009%	79.761%
2368	INDITEX SA	0.009%	79.770%
2369	JULIUS BAER GRO	0.009%	79.780%
2370	CHURCH & DWIGHT	0.009%	79.789%
2371	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.009%	79.798%
2372	POPULAR INC COMMON STOCK USD.01	0.009%	79.808%
2373	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.009%	79.817%
2374	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.009%	79.826%
2375	LI & FUNG LIMIT	0.009%	79.836%
2376	BLACK KNIGHT INC COMMON STOCK	0.009%	79.845%
2377	SUNTEC REIT	0.009%	79.854%
2378	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.009%	79.864%
2379	BANK OF HAWAII CORP COMMON STOCK USD.01	0.009%	79.873%
2380	XCEL ENERGY INC COMMON STOCK USD2.5	0.009%	79.882%
2381	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.009%	79.892%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2382	WACKER CHEMIE A	0.009%	79.901%
2383	HAYS	0.009%	79.910%
2384	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.009%	79.920%
2385	WATSCO INC COMMON STOCK USD.5	0.009%	79.929%
2386	FERROGLOBE PLC	0.009%	79.938%
2387	FONCIERE DES RE	0.009%	79.947%
2388	PARTNERS GROUP	0.009%	79.957%
2389	CHENIERE ENERGY INC COMMON STOCK USD.003	0.009%	79.966%
2390	ALTIUS MINERALS	0.009%	79.975%
2391	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.009%	79.985%
2392	FUKUOKA FINANCI	0.009%	79.994%
2393	HUSQVARNA AB -	0.009%	80.003%
2394	ALLEGIANT TRAVE	0.009%	80.012%
2395	STERIS PLC	0.009%	80.022%
2396	SPIRIT REALTY CAPITAL INC REIT USD.01	0.009%	80.031%
2397	J + J SNACK FOODS CORP COMMON STOCK	0.009%	80.040%
2398	COHERENT INC	0.009%	80.049%
2399	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.009%	80.059%
2400	MAJOR DRILLING	0.009%	80.068%
2401	WABTEC CORP COMMON STOCK USD.01	0.009%	80.077%
2402	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.009%	80.086%
2403	ELECTROCOMPONEN	0.009%	80.096%
2404	WIENERBERGER AG	0.009%	80.105%
2405	EATON VANCE CORP COMMON STOCK USD.00390625	0.009%	80.114%
2406	POLYONE CORPORATION COMMON STOCK USD.01	0.009%	80.123%
2407	NICHIREI CORP	0.009%	80.132%
2408	VISTRA ENERGY CORP COMMON STOCK	0.009%	80.142%
2409	HANA FINANCIAL	0.009%	80.151%
2410	ASPEN PHARMACAR	0.009%	80.160%
2411	TETRA TECH INC COMMON STOCK USD.01	0.009%	80.169%
2412	HYUNDAI MARINE&	0.009%	80.178%
2413	IG GROUP HLDGS	0.009%	80.187%
2414	ESTEE LAUDER CO	0.009%	80.196%
2415	COMMONWEALTH BA	0.009%	80.206%
2416	VANTIV INC CL A COMMON STOCK USD.00001	0.009%	80.215%
2417	RECRUIT HOLDING	0.009%	80.224%
2418	INVESTEC PLC	0.009%	80.233%
2419	COMMONWEALTH BA	0.009%	80.242%
2420	STATE STREET CORP SR UNSECURED 05/21 1.95	0.009%	80.251%
2421	INTL BK RECON &	0.009%	80.261%
2422	CRACKER BARREL	0.009%	80.270%
2423	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.009%	80.279%
2424	ASIAN DEVELOPME	0.009%	80.288%
2425	FIRST INDL REAL	0.009%	80.297%
2426	WATERS CORP	0.009%	80.306%
2427	SABRE CORP COMMON STOCK USD.01	0.009%	80.315%
2428	EVERCORE PARTNE	0.009%	80.324%
2429	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.009%	80.333%
2430	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.009%	80.342%
2431	WOOLWORTHS LTD	0.009%	80.351%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2432	BCO BRADESCO SA	0.009%	80.360%
2433	VERISK ANALYTICS INC COMMON STOCK USD.001	0.009%	80.369%
2434	LINCOLN ELEC HL	0.009%	80.378%
2435	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.009%	80.387%
2436	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.009%	80.396%
2437	JANUS HENDERSON	0.009%	80.405%
2438	WANT WANT CHINA	0.009%	80.414%
2439	INTERTAPE POLYM	0.009%	80.423%
2440	RITCHIE BROS. A	0.009%	80.432%
2441	KAPSTONE PAPER	0.009%	80.441%
2442	CIT GROUP INC COMMON STOCK USD.01	0.009%	80.450%
2443	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.009%	80.459%
2444	INVITATION HOMES INC REIT USD.01	0.009%	80.468%
2445	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.009%	80.477%
2446	NTN CORPORATION	0.009%	80.486%
2447	ERSTE GROUP BAN	0.009%	80.495%
2448	B&M EUROPEAN VA	0.009%	80.504%
2449	FERROVIAL SA	0.009%	80.513%
2450	ORPEA	0.009%	80.522%
2451	SCOR	0.009%	80.531%
2452	INNOGY SE	0.009%	80.540%
2453	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.009%	80.549%
2454	UPL LTD	0.009%	80.558%
2455	MINERAL RESOURC	0.009%	80.566%
2456	AXA-UAP	0.009%	80.575%
2457	ENSCO PLC CLASS	0.009%	80.584%
2458	ROYAL UNIBREW A	0.009%	80.593%
2459	SAMSUNG ELEC-ME	0.009%	80.602%
2460	SEMGROUP CORP CLASS A COMMON STOCK	0.009%	80.611%
2461	WILLIAM DEMANT	0.009%	80.620%
2462	AMERICAN WOODMARK CORP COMMON STOCK	0.009%	80.629%
2463	YOKOHAMA RUBBER	0.009%	80.637%
2464	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.009%	80.646%
2465	ICADE	0.009%	80.655%
2466	SAMSONITE INTL	0.009%	80.664%
2467	WESTERN GAS PARTNERS SR UNSECURED 07/22 4	0.009%	80.673%
2468	CAPITACOMMERCIA	0.009%	80.682%
2469	SUNSTONE HOTEL	0.009%	80.690%
2470	FRANCO NEVADA CORP COMMON STOCK	0.009%	80.699%
2471	COLRUYT SA	0.009%	80.708%
2472	TIGER BRANDS	0.009%	80.717%
2473	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.009%	80.726%
2474	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.009%	80.735%
2475	MARUTI SUZUKI	0.009%	80.743%
2476	DEUTSCHE TELEKO	0.009%	80.752%
2477	NEW WORLD DEVEL	0.009%	80.761%
2478	RESILIENT REIT	0.009%	80.770%
2479	WYNN RESORTS LTD COMMON STOCK USD.01	0.009%	80.779%
2480	BRUKER CORP COMMON STOCK USD.01	0.009%	80.787%
2481	BT GROUP PLC	0.009%	80.796%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2482	CLEAN HARBOR IN	0.009%	80.805%
2483	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.009%	80.814%
2484	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	0.009%	80.823%
2485	LIFE HEALTHCARE	0.009%	80.831%
2486	CEZ AS	0.009%	80.840%
2487	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.009%	80.849%
2488	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.009%	80.858%
2489	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.009%	80.867%
2490	SHERRITT INTERN	0.009%	80.875%
2491	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.009%	80.884%
2492	EDISON INTERNATIONAL COMMON STOCK	0.009%	80.893%
2493	PG&E CORP	0.009%	80.902%
2494	HANWHA CHEMICAL	0.009%	80.910%
2495	HOPE BANCORP INC COMMON STOCK USD.001	0.009%	80.919%
2496	SILGAN HLDGS	0.009%	80.928%
2497	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.009%	80.936%
2498	ASPEN INSURANCE	0.009%	80.945%
2499	AMER SPORTS OYJ	0.009%	80.954%
2500	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.009%	80.963%
2501	ORIX CORP	0.009%	80.971%
2502	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.009%	80.980%
2503	BRINK S CO/THE COMMON STOCK USD1.0	0.009%	80.989%
2504	LG TELECOM LTD	0.009%	80.997%
2505	TRINSEO SA	0.009%	81.006%
2506	HALYARD HEALTH INC COMMON STOCK USD.01	0.009%	81.015%
2507	SUMITOMO RUBBER	0.009%	81.023%
2508	HASEKO CORP	0.009%	81.032%
2509	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.009%	81.041%
2510	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.009%	81.049%
2511	WOORI BANK	0.009%	81.058%
2512	WPP PLC	0.009%	81.067%
2513	MEDNAX INC	0.009%	81.075%
2514	UNILEVER CAP CO	0.009%	81.084%
2515	RAIA DROGASIL S	0.009%	81.093%
2516	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.009%	81.101%
2517	GREIF INC CL A COMMON STOCK	0.009%	81.110%
2518	RBC BEARINGS INC COMMON STOCK USD.01	0.009%	81.118%
2519	NEDCOR LTD ZAR1	0.009%	81.127%
2520	HYOSUNG CORP	0.009%	81.136%
2521	MUFG AMERICAS H	0.009%	81.144%
2522	ASTRA INTERNATI	0.009%	81.153%
2523	WILLIAMS COS INC SR UNSECURED 09/21 7.875	0.009%	81.162%
2524	ALPS ELECTRIC C	0.009%	81.170%
2525	PROXIMUS	0.009%	81.179%
2526	MASONITE INTERNATIONAL CORP COMMON STOCK	0.009%	81.187%
2527	HAEMONETICS COR	0.009%	81.196%
2528	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.009%	81.205%
2529	ZIMMER HOLDINGS	0.009%	81.213%
2530	LOTTE CHEMICAL	0.009%	81.222%
2531	CHINA RESOURCES	0.009%	81.230%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2532	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.009%	81.239%
2533	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.009%	81.247%
2534	DAIWAHOUSE RE	0.009%	81.256%
2535	TOYO SEIKAN KAI	0.009%	81.264%
2536	GUANGZHOU R&F P	0.009%	81.273%
2537	PHYSICIANS REALTY TRUST REIT USD.01	0.009%	81.281%
2538	SAMSUNG FIRE &	0.009%	81.290%
2539	JBG SMITH PROPERTIES REIT USD.01	0.009%	81.299%
2540	GLACIER BANCORP INC COMMON STOCK USD.01	0.009%	81.307%
2541	CAPSTONE MINING	0.009%	81.316%
2542	MEGA FINANCIAL	0.009%	81.324%
2543	AGGREKO PLC	0.009%	81.333%
2544	SINGAPORE TELECOM	0.008%	81.341%
2545	BANCO COMERCIAL	0.008%	81.350%
2546	SALZGITTER AG	0.008%	81.358%
2547	CVB FINANCIAL CORP COMMON STOCK	0.008%	81.366%
2548	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.008%	81.375%
2549	SIERRA WIRELESS INC COMMON STOCK	0.008%	81.383%
2550	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.008%	81.392%
2551	EDENRED	0.008%	81.400%
2552	BRANDYWINE REAL	0.008%	81.409%
2553	WESTROCK RKT CO COMPANY GUAR 03/20 3.5	0.008%	81.417%
2554	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.008%	81.426%
2555	SEMBCORP INDUST	0.008%	81.434%
2556	FIRSTCASH INC COMMON STOCK USD.01	0.008%	81.442%
2557	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.008%	81.451%
2558	TRELLEBORG AB	0.008%	81.459%
2559	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.008%	81.468%
2560	SM ENERGY CO COMMON STOCK USD.01	0.008%	81.476%
2561	CARS.COM INC COMMON STOCK USD.01	0.008%	81.485%
2562	ISETAN MITSUKOS	0.008%	81.493%
2563	BAIDU INC SPON ADR ADR USD.00005	0.008%	81.501%
2564	RLI CORP COMMON STOCK USD1.0	0.008%	81.510%
2565	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.008%	81.518%
2566	CDW CORP/DE COMMON STOCK USD.01	0.008%	81.526%
2567	VERINT SYSTEMS	0.008%	81.535%
2568	SEAGATE TECHNOL	0.008%	81.543%
2569	FIRST MERCHANTS CORP COMMON STOCK	0.008%	81.552%
2570	ORORA LTD	0.008%	81.560%
2571	ECHOSTAR CORP A COMMON STOCK USD.001	0.008%	81.568%
2572	DONGFENG MOTOR	0.008%	81.577%
2573	NATIONAL EXPRES	0.008%	81.585%
2574	FILA KOREA LTD	0.008%	81.593%
2575	KGHM POLSKA MIE	0.008%	81.602%
2576	CMS ENERGY CORP	0.008%	81.610%
2577	TELENOR AS	0.008%	81.618%
2578	BROWN-FORMAN CO	0.008%	81.627%
2579	TRIMBLE INC COMMON STOCK	0.008%	81.635%
2580	DENTSU INC.	0.008%	81.643%
2581	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.008%	81.651%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2582	ARISTOCRAT LEIS	0.008%	81.660%
2583	TARO PHARMACEUT	0.008%	81.668%
2584	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.008%	81.676%
2585	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.008%	81.685%
2586	ACCIONA SA	0.008%	81.693%
2587	GREAT WALL AUTO	0.008%	81.701%
2588	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.008%	81.709%
2589	ALFA SA DE CV	0.008%	81.718%
2590	SABINA SILVER C	0.008%	81.726%
2591	ENERGEN CORP COMMON STOCK USD.01	0.008%	81.734%
2592	APERAM SA	0.008%	81.742%
2593	PARAMOUNT GROUP INC REIT USD.01	0.008%	81.751%
2594	CAPITEC BANK HL	0.008%	81.759%
2595	CAPITAMALL TRUS	0.008%	81.767%
2596	SURGE ENERGY IN	0.008%	81.775%
2597	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	0.008%	81.784%
2598	STAR ENTERTAINM	0.008%	81.792%
2599	GERRESHEIMER GR	0.008%	81.800%
2600	SEABOARD CORP COMMON STOCK USD1.0	0.008%	81.808%
2601	HASBRO INC	0.008%	81.816%
2602	APACHE CORP SR UNSECURED 04/22 3.25	0.008%	81.825%
2603	ENERSIS SA	0.008%	81.833%
2604	MORGAN STANLEY	0.008%	81.841%
2605	LASALLE HOTEL PROPERTIES REIT USD.01	0.008%	81.849%
2606	SABRA HEALTH CARE REIT INC REIT USD.01	0.008%	81.857%
2607	NOMURA REAL EST	0.008%	81.865%
2608	WAJAX CORP	0.008%	81.874%
2609	PRICESMART INC	0.008%	81.882%
2610	INDOFOODS SUKSE	0.008%	81.890%
2611	CASINO GUICH-PE	0.008%	81.898%
2612	SYMRISE AG	0.008%	81.906%
2613	OUTOKUMPU OY	0.008%	81.914%
2614	PAYCHEX INC	0.008%	81.923%
2615	TRANSURBAN GROU	0.008%	81.931%
2616	L BRANDS INC COMMON STOCK USD.5	0.008%	81.939%
2617	COSMO ENERGY HO	0.008%	81.947%
2618	MEDIATEK INC	0.008%	81.955%
2619	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.008%	81.963%
2620	BCO DO BRASIL S	0.008%	81.971%
2621	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.008%	81.979%
2622	FINISAR CORPORATION COMMON STOCK USD.001	0.008%	81.988%
2623	BAKER HUGHES A GE CO COMMON STOCK USD.0001	0.008%	81.996%
2624	JBS SA	0.008%	82.004%
2625	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.008%	82.012%
2626	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.008%	82.020%
2627	SUZANO PAPEL E	0.008%	82.028%
2628	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.008%	82.036%
2629	GREAT PORTLAND	0.008%	82.044%
2630	COVANTA HOLDING CORP COMMON STOCK USD.1	0.008%	82.052%
2631	VIACOM INC SR UNSECURED 04/24 3.875	0.008%	82.060%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2632	FIRST FINANCIAL	0.008%	82.068%
2633	LIFEPOINT HOSPI	0.008%	82.077%
2634	LOWE S COS INC SR UNSECURED 09/25 3.375	0.008%	82.085%
2635	NEWS CORP CLASS A COMMON STOCK USD.01	0.008%	82.093%
2636	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.008%	82.101%
2637	CABLE ONE INC COMMON STOCK USD.01	0.008%	82.109%
2638	COOPER TIRE&RUB	0.008%	82.117%
2639	NIDEC CORPORATI	0.008%	82.125%
2640	PPL CORPORATION	0.008%	82.133%
2641	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.008%	82.141%
2642	Straumann AG	0.008%	82.149%
2643	HYUNDAI ENG & C	0.008%	82.157%
2644	WHIRLPOOL CORP	0.008%	82.165%
2645	CONCORDIA FINAN	0.008%	82.173%
2646	GLP J-REIT	0.008%	82.181%
2647	HOWDEN JOINERY	0.008%	82.189%
2648	GATX CORP	0.008%	82.197%
2649	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.008%	82.205%
2650	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.008%	82.213%
2651	LUCARA DIAMOND	0.008%	82.221%
2652	TRIBUNE MEDIA C	0.008%	82.229%
2653	CLICLS GROUP	0.008%	82.237%
2654	PEGATRON CORP	0.008%	82.245%
2655	SHIMIZU CORP	0.008%	82.253%
2656	ITRON INC	0.008%	82.261%
2657	CJ CHEILJEDANG	0.008%	82.269%
2658	CORPORATE OFFICE PROPERTIES REIT USD.01	0.008%	82.277%
2659	ADVANCE RESIDEN	0.008%	82.285%
2660	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.008%	82.293%
2661	ANSYS INC COMMON STOCK USD.01	0.008%	82.301%
2662	GRUPO AEROPORTU	0.008%	82.309%
2663	SHAFTESBURY	0.008%	82.317%
2664	T GARANTI BANKA	0.008%	82.325%
2665	PROASSURANCE CORP COMMON STOCK USD.01	0.008%	82.333%
2666	EBARA CORP	0.008%	82.341%
2667	NATIXIS	0.008%	82.349%
2668	RUBIS SCA	0.008%	82.357%
2669	CREDICORP	0.008%	82.365%
2670	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.008%	82.372%
2671	CHINA GAS HOLDI	0.008%	82.380%
2672	LEG IMMOBILIEN	0.008%	82.388%
2673	CAMBREX CORP COMMON STOCK USD.1	0.008%	82.396%
2674	SIMS GROUP LTD	0.008%	82.404%
2675	METCASH LTD	0.008%	82.412%
2676	CENTAMIN PLC	0.008%	82.420%
2677	BODYCOTE PLC	0.008%	82.428%
2678	TRIPADVISOR INC COMMON STOCK USD.001	0.008%	82.436%
2679	KILLAM APART RE	0.008%	82.444%
2680	INTU PROPERTIES	0.008%	82.452%
2681	VEOLIA ENVIRONM	0.008%	82.460%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2682	JTEKT CORP.	0.008%	82.467%
2683	HP INC SR UNSECURED 12/21 4.65	0.008%	82.475%
2684	TINGYI(CAYMAN I	0.008%	82.483%
2685	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.008%	82.491%
2686	QEP RESOURCES INC COMMON STOCK USD.01	0.008%	82.499%
2687	SINGAPORE PRESS	0.008%	82.507%
2688	NORDEA BANK AB	0.008%	82.515%
2689	LEGGETT + PLATT INC COMMON STOCK USD.01	0.008%	82.523%
2690	RENASANT CORP COMMON STOCK USD5.0	0.008%	82.531%
2691	BADGER DAYLIGHT	0.008%	82.538%
2692	SOTHEBY S COMMON STOCK USD.01	0.008%	82.546%
2693	FINMECCANICA SP	0.008%	82.554%
2694	AUTOZONE INC COMMON STOCK USD.01	0.008%	82.562%
2695	GLOBUS MEDICAL	0.008%	82.570%
2696	SPAR GROUP LIM	0.008%	82.578%
2697	HANG LUNG DEVEL	0.008%	82.586%
2698	JUNGHEINRICH -	0.008%	82.594%
2699	LUKOIL PJSC - A	0.008%	82.601%
2700	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.008%	82.609%
2701	GPO TELEVISA	0.008%	82.617%
2702	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.008%	82.625%
2703	LOOMIS AB	0.008%	82.633%
2704	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.008%	82.641%
2705	LANDSTAR SYSTEM	0.008%	82.649%
2706	MERITAGE HOMES	0.008%	82.656%
2707	TRUSTMARK CORP COMMON STOCK	0.008%	82.664%
2708	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.008%	82.672%
2709	STUDENT TRANSPORTATION INC COMMON STOCK	0.008%	82.680%
2710	HERC HOLDINGS INC COMMON STOCK USD.01	0.008%	82.688%
2711	PENGROWTH ENERGY CORP COMMON STOCK	0.008%	82.696%
2712	SUNOPTA INC COMMON STOCK	0.008%	82.703%
2713	WHEELLOCK & COMP	0.008%	82.711%
2714	ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	0.008%	82.719%
2715	ENTERGY CORP	0.008%	82.727%
2716	MONRO INC COMMON STOCK USD.01	0.008%	82.735%
2717	BUFFALO WILD WINGS INC COMMON STOCK	0.008%	82.742%
2718	TERNA RETE ELET	0.008%	82.750%
2719	CATHAY FINANCA	0.008%	82.758%
2720	NAVER CORP	0.008%	82.766%
2721	ALLREAL HOLDING	0.008%	82.773%
2722	GCL-POLY ENERGY	0.008%	82.781%
2723	COCA-COLA EUROP	0.008%	82.789%
2724	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.008%	82.797%
2725	NINE DRAGONS PA	0.008%	82.805%
2726	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.008%	82.812%
2727	ROTORK PLC	0.008%	82.820%
2728	CREW ENERGY INC	0.008%	82.828%
2729	FANUC	0.008%	82.836%
2730	HANKOOK TIRE CO	0.008%	82.843%
2731	FERRO CORP	0.008%	82.851%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2732	DCC PLC	0.008%	82.859%
2733	FORMOSA CHEMICA	0.008%	82.867%
2734	FUJI ELECTRIC C	0.008%	82.874%
2735	VALVOLINE INC COMMON STOCK USD.01	0.008%	82.882%
2736	UNIPOL GRUPPO F	0.008%	82.890%
2737	HELEN OF TROY C	0.008%	82.897%
2738	CHINA VANKE CO	0.008%	82.905%
2739	BUWOG AG	0.008%	82.913%
2740	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.008%	82.921%
2741	MORNINGSTAR INC COMMON STOCK	0.008%	82.928%
2742	MSCI INC	0.008%	82.936%
2743	SVENSKA HANDELS	0.008%	82.944%
2744	BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01	0.008%	82.951%
2745	EPAM SYSTEMS INC COMMON STOCK USD.001	0.008%	82.959%
2746	HYUNDAI STEEL C	0.008%	82.967%
2747	AXEL SPRINGER A	0.008%	82.974%
2748	BANCO SANTANDER SA SPON ADR ADR	0.008%	82.982%
2749	MERITAGE HOMES CORP COMMON STOCK USD.01	0.008%	82.990%
2750	LEIDOS HOLDINGS	0.008%	82.997%
2751	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.008%	83.005%
2752	SIENNA SENIOR L	0.008%	83.013%
2753	HORIZON PHARMA	0.008%	83.020%
2754	CRED SUIS GP FU	0.008%	83.028%
2755	UBIQUITI NETWORKS INC COMMON STOCK USD.001	0.008%	83.036%
2756	EVONIK INDUSTRI	0.008%	83.043%
2757	ARGONAUT GOLD I	0.008%	83.051%
2758	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.008%	83.059%
2759	CATTOLICA ASSIC	0.008%	83.066%
2760	CARRIZO OIL + GAS INC COMMON STOCK USD.01	0.008%	83.074%
2761	ASM INTL NV	0.008%	83.082%
2762	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.008%	83.089%
2763	INTL FLAVORS&FR	0.008%	83.097%
2764	CONTINENTAL GOL	0.008%	83.105%
2765	SEVERN TRENT	0.008%	83.112%
2766	NATIONAL GENERA	0.008%	83.120%
2767	ROCKWOOL INTL	0.008%	83.127%
2768	CIMB GROUP HOLD	0.008%	83.135%
2769	Samsung Life In	0.008%	83.143%
2770	INSURANCE AUSTR	0.008%	83.150%
2771	KANEKA CORP	0.008%	83.158%
2772	DAICEL CHEM IND	0.008%	83.166%
2773	KERRY PROPERTIE	0.008%	83.173%
2774	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.008%	83.181%
2775	OZ MINERALS LTD	0.008%	83.188%
2776	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.008%	83.196%
2777	EDUCATION REALTY TRUST INC REIT USD.01	0.008%	83.204%
2778	CHEMED CORP COMMON STOCK USD1.0	0.008%	83.211%
2779	HITACHI CONST M	0.008%	83.219%
2780	RED ELECTRICA C	0.008%	83.226%
2781	LENNAR CORP COMPANY GUAR 01/22 4.125	0.008%	83.234%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2782	SWISS PRIME SIT	0.008%	83.241%
2783	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.008%	83.249%
2784	CAMPBELL SOUP C	0.008%	83.257%
2785	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.008%	83.264%
2786	MALAYAN BKG BHD	0.008%	83.272%
2787	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.008%	83.279%
2788	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	0.008%	83.287%
2789	HOMESERVE PLC	0.008%	83.295%
2790	CENTERPOINT ENE	0.008%	83.302%
2791	THERMO FISHER S	0.008%	83.310%
2792	NOVO NORDISK A/S SPONS ADR ADR	0.008%	83.317%
2793	HEXAGON AB	0.008%	83.325%
2794	JAPAN PRIME REA	0.008%	83.332%
2795	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.008%	83.340%
2796	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.008%	83.347%
2797	GRANITE CONST	0.008%	83.355%
2798	SHISEIDO CO	0.008%	83.363%
2799	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.008%	83.370%
2800	KB HOME COMMON STOCK USD1.0	0.008%	83.378%
2801	KUMBA IRON ORE	0.008%	83.385%
2802	AIR WATER INC.	0.008%	83.393%
2803	AMEREN CORP	0.008%	83.400%
2804	MASCO CORP	0.008%	83.408%
2805	MONDI LTD	0.008%	83.415%
2806	NGK SPARK PLUG	0.008%	83.423%
2807	ASUSTEK COMPUTE	0.008%	83.430%
2808	SWIRE PACIFIC	0.008%	83.438%
2809	TENNECO AUTOMOT	0.007%	83.445%
2810	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.007%	83.453%
2811	KEYCORP	0.007%	83.460%
2812	BILLERUD AB	0.007%	83.468%
2813	EASTGROUP PROPERTIES INC REIT	0.007%	83.475%
2814	WALKER + DUNLOP INC COMMON STOCK	0.007%	83.483%
2815	BM&F BOVESPA SA	0.007%	83.490%
2816	ELECTROLUX AB-S	0.007%	83.498%
2817	NEXANS	0.007%	83.505%
2818	ULTA BEAUTY INC COMMON STOCK USD.01	0.007%	83.513%
2819	TOPDANMARK A/S	0.007%	83.520%
2820	NIKE INC SR UNSECURED 11/26 2.375	0.007%	83.527%
2821	ENBRIDGE ENERGY	0.007%	83.535%
2822	QUANTA COMPUTER	0.007%	83.542%
2823	VICTREX PLC	0.007%	83.550%
2824	WPP PLC SPONSORED ADR ADR	0.007%	83.557%
2825	HUMANA INC SR UNSECURED 10/19 2.625	0.007%	83.565%
2826	OASIS PETROLEUM INC COMMON STOCK USD.01	0.007%	83.572%
2827	GPE EUROTUNNEL	0.007%	83.580%
2828	EMPIRE STATE RE	0.007%	83.587%
2829	SPARK NEW ZEA	0.007%	83.595%
2830	MDC HOLDINGS INC COMMON STOCK USD.01	0.007%	83.602%
2831	E.SUN FINANCIAL	0.007%	83.609%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2832	UNIPOLSAI SPA	0.007%	83.617%
2833	HUGO BOSS AG	0.007%	83.624%
2834	NORDSON CORP COMMON STOCK	0.007%	83.632%
2835	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.007%	83.639%
2836	DR PEPPER SNAPP	0.007%	83.646%
2837	AFLAC INC SR UNSECURED 06/23 3.625	0.007%	83.654%
2838	ANTA SPORTS PRO	0.007%	83.661%
2839	ULVAC INC.	0.007%	83.669%
2840	ATHENAHEALTH IN	0.007%	83.676%
2841	DOWA HOLDING CO	0.007%	83.683%
2842	UNIVAR INC COMMON STOCK USD.01	0.007%	83.691%
2843	SANWA SHUTTER C	0.007%	83.698%
2844	CANFOR PULP PRO	0.007%	83.705%
2845	ACXIOM CORP COMMON STOCK USD.1	0.007%	83.713%
2846	NIPRO CORP	0.007%	83.720%
2847	CAPITALAND	0.007%	83.728%
2848	NHK SPRING CO	0.007%	83.735%
2849	MERCK KGAA	0.007%	83.742%
2850	INMOBILIARIA CO	0.007%	83.750%
2851	BONAVISTA ENERG	0.007%	83.757%
2852	TGS NOPEC GEOPH	0.007%	83.764%
2853	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.007%	83.772%
2854	BANNER CORPORATION COMMON STOCK USD.01	0.007%	83.779%
2855	SUNNY OPTICAL T	0.007%	83.786%
2856	LITE-ON TECHNOL	0.007%	83.794%
2857	WARTSILA OYJ AB	0.007%	83.801%
2858	TOWNE BANK COMMON STOCK USD1.667	0.007%	83.808%
2859	FUJIKURA	0.007%	83.816%
2860	ABERTIS INFRAES	0.007%	83.823%
2861	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.007%	83.830%
2862	VALLEY NATIONAL BANCORP COMMON STOCK	0.007%	83.837%
2863	MEXICHEM SAB DE	0.007%	83.845%
2864	GRUPA LOTOS S.A	0.007%	83.852%
2865	DUNDEE PRECIOUS	0.007%	83.859%
2866	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.007%	83.867%
2867	PT BANK CENTRAL	0.007%	83.874%
2868	PERNOD-RICARD	0.007%	83.881%
2869	RETAIL PROPERTIES OF AME A REIT USD.001	0.007%	83.888%
2870	OFFICE DEPOT IN	0.007%	83.896%
2871	KULICKE&SOFFA I	0.007%	83.903%
2872	CHINA CONCH VEN	0.007%	83.910%
2873	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.007%	83.917%
2874	BANK OF QUEENSL	0.007%	83.925%
2875	TECHTRONIC INDU	0.007%	83.932%
2876	CEMEX SA	0.007%	83.939%
2877	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.007%	83.947%
2878	FMC CORP	0.007%	83.954%
2879	CREDIT SAISON C	0.007%	83.961%
2880	GRAHAM HOLDINGS	0.007%	83.968%
2881	KOSMOS ENERGY L	0.007%	83.976%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2882	RESMED INC	0.007%	83.983%
2883	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.007%	83.990%
2884	AG GROWTH INTER	0.007%	83.997%
2885	WIPRO	0.007%	84.005%
2886	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.007%	84.012%
2887	CALERES INC COMMON STOCK USD.01	0.007%	84.019%
2888	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.007%	84.026%
2889	KELLOGG CO	0.007%	84.033%
2890	ATHABASCA OIL C	0.007%	84.041%
2891	PEARSON	0.007%	84.048%
2892	SUNCORP GROUP	0.007%	84.055%
2893	EXXARO	0.007%	84.062%
2894	BE SEMICONDUCTO	0.007%	84.070%
2895	MORI SEIKI CO	0.007%	84.077%
2896	CLEANAWAY WASTE	0.007%	84.084%
2897	FIRSTGROUP	0.007%	84.091%
2898	AURIZON HOLDING	0.007%	84.098%
2899	FIRSTENERGY CORP COMMON STOCK USD.1	0.007%	84.106%
2900	AAREAL BANK AG	0.007%	84.113%
2901	PRYSMIAN SPA CO	0.007%	84.120%
2902	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.007%	84.127%
2903	CARA OPERATIONS	0.007%	84.134%
2904	HEROUX DEVTEK	0.007%	84.142%
2905	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.007%	84.149%
2906	DAITO TRUST CON	0.007%	84.156%
2907	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.007%	84.163%
2908	KONE OYJ	0.007%	84.170%
2909	UNIFIRST CORP/MA COMMON STOCK USD.1	0.007%	84.177%
2910	CHINA EVERBRIGH	0.007%	84.185%
2911	COFINIMMO	0.007%	84.192%
2912	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.007%	84.199%
2913	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.007%	84.206%
2914	SAAB AB	0.007%	84.213%
2915	HELLA KGAA HUEC	0.007%	84.220%
2916	AU OPTRONICS CO	0.007%	84.228%
2917	CIFI HOLDINGS G	0.007%	84.235%
2918	KOBE STEEL	0.007%	84.242%
2919	NESTLE FINANCE	0.007%	84.249%
2920	VALLOUREC SA	0.007%	84.256%
2921	CALATLANTIC GROUP INC COMPANY GUAR 01/21 8.375	0.007%	84.263%
2922	NEWCREST MINING	0.007%	84.271%
2923	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.007%	84.278%
2924	QUALICORP SA	0.007%	84.285%
2925	CEMEX SA	0.007%	84.292%
2926	NATL HEALTH INVESTORS INC REIT USD.01	0.007%	84.299%
2927	HNI CORP	0.007%	84.306%
2928	ASTRAZENECA	0.007%	84.313%
2929	UNITE GROUP PLC	0.007%	84.320%
2930	BLOCK(H&R)INC	0.007%	84.328%
2931	TRONOX LTD-CL A	0.007%	84.335%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2932	HRG GROUP INC COMMON STOCK USD.01	0.007%	84.342%
2933	IT HOLDINGS COR	0.007%	84.349%
2934	SAP SE SPONSORED ADR ADR	0.007%	84.356%
2935	OIL SEARCH LTD	0.007%	84.363%
2936	BHARAT FORGE LT	0.007%	84.370%
2937	COMPEQ MFG	0.007%	84.377%
2938	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.007%	84.384%
2939	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.007%	84.391%
2940	YAGEO CORP	0.007%	84.398%
2941	GETINGE AB, B S	0.007%	84.406%
2942	SEI INVESTMENT	0.007%	84.413%
2943	HUTCHISON PORT	0.007%	84.420%
2944	DAIICHI SANKYO	0.007%	84.427%
2945	HERMES INTL	0.007%	84.434%
2946	MEDIASET	0.007%	84.441%
2947	ROWAN COMPANIES	0.007%	84.448%
2948	DDR CORP REIT USD.1	0.007%	84.455%
2949	DKSH HOLDING LT	0.007%	84.462%
2950	TELETECH HOLDIN	0.007%	84.469%
2951	OWENS-ILLINOIS	0.007%	84.476%
2952	F5 NETWORKS INC COMMON STOCK	0.007%	84.483%
2953	BEIJING ENTERPR	0.007%	84.490%
2954	JAPAN HOTEL REI	0.007%	84.497%
2955	MONSTER BEVERAGE CORP COMMON STOCK	0.007%	84.504%
2956	PIEDMONT OFFICE	0.007%	84.511%
2957	LONDON STOCK EX	0.007%	84.518%
2958	CIA BRASILEIRA	0.007%	84.525%
2959	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.007%	84.532%
2960	PLEXUS CORP COMMON STOCK USD.01	0.007%	84.539%
2961	BAJAJ FINSERV L	0.007%	84.546%
2962	CARDINAL ENERGY	0.007%	84.553%
2963	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.007%	84.560%
2964	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.007%	84.567%
2965	PATRICK INDUSTRIES INC COMMON STOCK	0.007%	84.574%
2966	SECOM CO	0.007%	84.581%
2967	AMBEV SA	0.007%	84.588%
2968	NETWORK HEALTHC	0.007%	84.595%
2969	TRITAX BIG BOX	0.007%	84.602%
2970	TELEFONICA EMIS	0.007%	84.609%
2971	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.007%	84.616%
2972	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.007%	84.623%
2973	PTT GLOBAL CHEM	0.007%	84.630%
2974	PGE POLSKA GRUP	0.007%	84.637%
2975	AKORN INC COMMON STOCK	0.007%	84.644%
2976	FTI CONSULTING INC COMMON STOCK USD.01	0.007%	84.651%
2977	KASIKORNBANK PL	0.007%	84.658%
2978	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.007%	84.665%
2979	AMERIPRISE FINA	0.007%	84.672%
2980	CHINA MEDICAL S	0.007%	84.678%
2981	DILLARD DEPT ST	0.007%	84.685%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2982	YAMATO HOLDINGS	0.007%	84.692%
2983	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.007%	84.699%
2984	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.007%	84.706%
2985	CROMBIE REAL ES	0.007%	84.713%
2986	WESTERN GAS PAR	0.007%	84.720%
2987	NAMCO BANDAI HO	0.007%	84.727%
2988	SGS SA-REG COMM	0.007%	84.734%
2989	VONAGE HLDGS CO	0.007%	84.741%
2990	MOMO INC SPON ADR ADR USD.0001	0.007%	84.748%
2991	FRESH DEL MONTE	0.007%	84.755%
2992	SEIKO EPSON COR	0.007%	84.762%
2993	KLONDEX MINES L	0.007%	84.768%
2994	ILLUMINA INC	0.007%	84.775%
2995	BEACH PETROLEUM	0.007%	84.782%
2996	SPX FLOW INC COMMON STOCK USD.01	0.007%	84.789%
2997	NIPPON PAPER IN	0.007%	84.796%
2998	PS BUSINESS PARKS INC/CA REIT USD.01	0.007%	84.803%
2999	ADANI PORT & SE	0.007%	84.810%
3000	A2A SPA	0.007%	84.817%
3001	PEARSON STK	0.007%	84.824%
3002	TOTO	0.007%	84.831%
3003	BALCHEM CORP COMMON STOCK USD.0667	0.007%	84.837%
3004	BONTERRA ENERGY	0.007%	84.844%
3005	SYMANTEC CORP	0.007%	84.851%
3006	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.007%	84.858%
3007	UNITED UTILITIE	0.007%	84.865%
3008	STERICYCLE INC COMMON STOCK USD.01	0.007%	84.872%
3009	VAREX IMAGING CORP COMMON STOCK USD.01	0.007%	84.879%
3010	UNITI GROUP INC REIT USD.0001	0.007%	84.885%
3011	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.007%	84.892%
3012	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.007%	84.899%
3013	CHINA HUARONG A	0.007%	84.906%
3014	SINO-OCEAN LAND	0.007%	84.913%
3015	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.007%	84.920%
3016	ILLINOIS TOOL W	0.007%	84.926%
3017	PUBLICIS GROUPE	0.007%	84.933%
3018	OCEANEERING INT	0.007%	84.940%
3019	HYPROP INVESTME	0.007%	84.947%
3020	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.007%	84.954%
3021	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.007%	84.961%
3022	SUMITOMO CORP	0.007%	84.967%
3023	FIERA SCEPTRE I	0.007%	84.974%
3024	BURLINGTON STORES INC COMMON STOCK USD.0001	0.007%	84.981%
3025	VIA VAREJO SA	0.007%	84.988%
3026	NIPPON MEAT PAC	0.007%	84.995%
3027	TATA GLOBAL	0.007%	85.001%
3028	HAIER ELECTRONI	0.007%	85.008%
3029	FBL FINANCIAL G	0.007%	85.015%
3030	XINYI GLASS HOL	0.007%	85.022%
3031	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.007%	85.029%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3032	ZEON CO	0.007%	85.035%
3033	LG CABLE &MCHY	0.007%	85.042%
3034	HUMANA INC SR UNSECURED 10/24 3.85	0.007%	85.049%
3035	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.007%	85.056%
3036	SINOPAC HLDG	0.007%	85.063%
3037	SAPPORO BREWERI	0.007%	85.069%
3038	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.007%	85.076%
3039	MATTEL INC COMMON STOCK USD1.0	0.007%	85.083%
3040	PLAYTECH	0.007%	85.090%
3041	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.007%	85.096%
3042	BOVIS HOMES GRO	0.007%	85.103%
3043	SEMTECH CORP	0.007%	85.110%
3044	SMITH AND NEPHE	0.007%	85.117%
3045	LEONS FURNITURE	0.007%	85.124%
3046	DOMINION ENERGY INC SR UNSECURED 12/24 3.625	0.007%	85.130%
3047	PKO BANK POLSKI	0.007%	85.137%
3048	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.007%	85.144%
3049	ESTACIO PARTICI	0.007%	85.151%
3050	HANWHA CORP	0.007%	85.157%
3051	NELNET INC CL A COMMON STOCK USD.01	0.007%	85.164%
3052	ACTIVIA PROPERT	0.007%	85.171%
3053	LG HOUSEHOLD HE	0.007%	85.177%
3054	HFF INC CLASS A COMMON STOCK USD.01	0.007%	85.184%
3055	ICU MEDICAL INC COMMON STOCK USD.1	0.007%	85.191%
3056	GREENBRIER COMPANIES INC COMMON STOCK	0.007%	85.198%
3057	IDACORP INC COMMON STOCK	0.007%	85.204%
3058	GLANBIA PLC	0.007%	85.211%
3059	ENVISION HEALTHCARE CORP COMMON STOCK	0.007%	85.218%
3060	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.007%	85.225%
3061	INFOSYS LTD SP ADR ADR	0.007%	85.231%
3062	NORTHVIEW APART	0.007%	85.238%
3063	WEICHAI POWER-H	0.007%	85.245%
3064	YUE YUEN INDUST	0.007%	85.251%
3065	T&D HOLDINGS IN	0.007%	85.258%
3066	AUTOZONE INC SR UNSECURED 04/22 3.7	0.007%	85.265%
3067	KURITA WATER IN	0.007%	85.272%
3068	ARGO GROUP INTE	0.007%	85.278%
3069	AIRCASTLE LTD	0.007%	85.285%
3070	DAIDO STEEL CO	0.007%	85.292%
3071	CHINA RESOURCES	0.007%	85.298%
3072	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.007%	85.305%
3073	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.007%	85.312%
3074	CARGOTEC CORP-B	0.007%	85.318%
3075	TRANSAT AT INC	0.007%	85.325%
3076	GPO FIN BANORTE	0.007%	85.332%
3077	YOKOGAWA ELECTR	0.007%	85.338%
3078	SANKYU INC	0.007%	85.345%
3079	TAISEI CORP	0.007%	85.352%
3080	LEOPALACE 21	0.007%	85.359%
3081	PEBBLEBROOK HOT	0.007%	85.365%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3082	COGNEX CORP	0.007%	85.372%
3083	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.007%	85.379%
3084	KRATON CORP COMMON STOCK USD.01	0.007%	85.385%
3085	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.007%	85.392%
3086	AGT FOOD AND IN	0.007%	85.398%
3087	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.007%	85.405%
3088	ENTERPRISE PROD	0.007%	85.412%
3089	CHEMOURS CO/THE COMMON STOCK	0.007%	85.418%
3090	KINGFISHER PLC	0.007%	85.425%
3091	HENNES & MAURIT	0.007%	85.432%
3092	WAL-MART DE MEX	0.007%	85.438%
3093	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	0.007%	85.445%
3094	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.007%	85.452%
3095	GARTNER GROUP I	0.007%	85.458%
3096	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.007%	85.465%
3097	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.007%	85.472%
3098	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.007%	85.478%
3099	EBAY INC 3.45%	0.007%	85.485%
3100	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.007%	85.492%
3101	SOPRA	0.007%	85.498%
3102	CHAILEASE HOLDI	0.007%	85.505%
3103	URBAN EDGE PROPERTIES REIT USD.01	0.007%	85.511%
3104	KEYENCE CORP	0.007%	85.518%
3105	MUELLER INDS IN	0.007%	85.525%
3106	AXALTA COATING	0.007%	85.531%
3107	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.007%	85.538%
3108	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.007%	85.545%
3109	COHEN + STEERS INC COMMON STOCK USD.01	0.007%	85.551%
3110	INDEPENDENCE GR	0.007%	85.558%
3111	HARVEY NORMAN H	0.007%	85.564%
3112	MORINAGA MILK I	0.007%	85.571%
3113	MYRIAD GENETICS	0.007%	85.578%
3114	EXTENDICARE INC	0.007%	85.584%
3115	SEEK LTD.	0.007%	85.591%
3116	HINO MOTORS	0.007%	85.597%
3117	EXLSERVICE HLDG	0.007%	85.604%
3118	ONTEX GROUP NV	0.007%	85.611%
3119	BIOMERIEUX	0.007%	85.617%
3120	TKH GROUP NV DU	0.007%	85.624%
3121	SUMITOMO FOREST	0.007%	85.630%
3122	JAFCO CO LTD	0.007%	85.637%
3123	THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	0.007%	85.643%
3124	MEDICAL FACILIT	0.007%	85.650%
3125	OTP BANK PLC	0.007%	85.657%
3126	SPROTT INC COMM	0.007%	85.663%
3127	AMGEN INC SR UNSECURED 05/25 3.125	0.007%	85.670%
3128	NETAPP INC SR UNSECURED 12/22 3.25	0.007%	85.676%
3129	QISDA CORP	0.007%	85.683%
3130	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.007%	85.689%
3131	GREENE KING	0.007%	85.696%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3132	TRYGVESTA AS	0.007%	85.702%
3133	SCHRODERS PLC	0.007%	85.709%
3134	CHINA STATE CON	0.007%	85.715%
3135	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.007%	85.722%
3136	NEENAH INC COMMON STOCK USD.01	0.007%	85.728%
3137	SMITH + NEPHEW PLC SPON ADR ADR	0.007%	85.735%
3138	GROUP 1 AUTO	0.007%	85.742%
3139	AVERY DENNISON	0.007%	85.748%
3140	MCDERMOTT INTL	0.007%	85.755%
3141	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.007%	85.761%
3142	HITACHI METALS	0.007%	85.768%
3143	HOYA CORP	0.007%	85.774%
3144	OAO GAZPROM-SPO	0.007%	85.781%
3145	SHENZHOU INT GR	0.006%	85.787%
3146	EXELON GENERATI	0.006%	85.794%
3147	TECH MAHINDRA L	0.006%	85.800%
3148	GUESS? INC COMMON STOCK USD.01	0.006%	85.806%
3149	KOREA INVESTMEN	0.006%	85.813%
3150	TJX COS INC SR UNSECURED 05/23 2.5	0.006%	85.819%
3151	RANGE RESOURCES CORP COMMON STOCK USD.01	0.006%	85.826%
3152	KAMIGUMI CO	0.006%	85.832%
3153	EAGLE BANCORP INC COMMON STOCK USD.01	0.006%	85.839%
3154	EVOLUTION MININ	0.006%	85.845%
3155	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.006%	85.852%
3156	NEXT PLC	0.006%	85.858%
3157	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	0.006%	85.865%
3158	LLOYD THOMPSON	0.006%	85.871%
3159	TOKUYAMA CORP	0.006%	85.878%
3160	BUNZL PLC	0.006%	85.884%
3161	BANK OF COMMUNI	0.006%	85.890%
3162	LULULEMON	0.006%	85.897%
3163	ADARO ENERGY TB	0.006%	85.903%
3164	ANDEAVOR LOGIS LP/CORP COMPANY GUAR 10/19 5.5	0.006%	85.910%
3165	SOJITZ CORP COM	0.006%	85.916%
3166	INTRUM JUSTITIA	0.006%	85.923%
3167	WISTRON CORP	0.006%	85.929%
3168	BRADY(WH)	0.006%	85.935%
3169	YUM CHINA HOLDINGS INC COMMON STOCK USD.01	0.006%	85.942%
3170	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.006%	85.948%
3171	WEATHERFORD INT	0.006%	85.955%
3172	KYOCERA CORP SPONS ADR ADR	0.006%	85.961%
3173	STEPAN CO COMMON STOCK USD1.0	0.006%	85.967%
3174	NORDSTROM INC	0.006%	85.974%
3175	LA Z BOY INC COMMON STOCK USD1.0	0.006%	85.980%
3176	STATOIL ASA SPON ADR ADR	0.006%	85.987%
3177	BOLLORE	0.006%	85.993%
3178	HERA	0.006%	85.999%
3179	SHARP CORP	0.006%	86.006%
3180	SAIA INC COMMON STOCK USD.001	0.006%	86.012%
3181	PUBLIC BNK-LOCA	0.006%	86.019%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3182	GOEASY LTD	0.006%	86.025%
3183	CAIRN ENERGY PL	0.006%	86.031%
3184	TAKASHIMAYA CO	0.006%	86.038%
3185	MARUI CO	0.006%	86.044%
3186	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.006%	86.050%
3187	CHINA RAILWAY C	0.006%	86.057%
3188	QUBE HOLDINGS L	0.006%	86.063%
3189	ASICS CORP	0.006%	86.070%
3190	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.006%	86.076%
3191	DRIL QUIP INC	0.006%	86.082%
3192	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.006%	86.089%
3193	TOKYO TATEMONO	0.006%	86.095%
3194	CEMBRA MONEY BA	0.006%	86.101%
3195	NCR CORP	0.006%	86.108%
3196	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.006%	86.114%
3197	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.006%	86.121%
3198	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.006%	86.127%
3199	TRINIDAD DRILLI	0.006%	86.133%
3200	ALLIANT ENERGY	0.006%	86.140%
3201	STAMPS.COM INC COMMON STOCK USD.001	0.006%	86.146%
3202	VECTREN CORP COMMON STOCK	0.006%	86.152%
3203	VAIL RESORTS	0.006%	86.159%
3204	KINGSOFT CORP L	0.006%	86.165%
3205	BRAMBLES LIMITE	0.006%	86.171%
3206	RICOH CO	0.006%	86.178%
3207	WADDELL & REED	0.006%	86.184%
3208	VOLKSWAGEN LEAS	0.006%	86.190%
3209	VALENER INC	0.006%	86.197%
3210	REDROW	0.006%	86.203%
3211	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	0.006%	86.209%
3212	SSAB SVENSKT ST	0.006%	86.216%
3213	CLP HOLDINGS	0.006%	86.222%
3214	SUMITOMO OSAKA	0.006%	86.228%
3215	GRIFOLS SA	0.006%	86.235%
3216	NOK CORP	0.006%	86.241%
3217	TANGER FACTORY OUTLET CENTER REIT USD.01	0.006%	86.247%
3218	COSCO PACIFIC	0.006%	86.253%
3219	EXPRESS SCRIPTS	0.006%	86.260%
3220	EUROFINS SCIENT	0.006%	86.266%
3221	FIRST FINANCIAL BANCORP COMMON STOCK	0.006%	86.272%
3222	RPC INC COMMON STOCK USD.1	0.006%	86.278%
3223	DAINIPPON SCREE	0.006%	86.285%
3224	BECTON DICKINSON	0.006%	86.291%
3225	HANESBRANDS INC COMMON STOCK USD.01	0.006%	86.297%
3226	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.006%	86.304%
3227	OP CORPORATE BA	0.006%	86.310%
3228	AMERIS BANCORP COMMON STOCK USD1.0	0.006%	86.316%
3229	QTS REALTY TRUST INC CL A REIT USD.01	0.006%	86.322%
3230	MTY FOOD GROUP	0.006%	86.329%
3231	MCDONALD S CORP SR UNSECURED 12/20 2.75	0.006%	86.335%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3232	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.006%	86.341%
3233	CSR LIMITED	0.006%	86.347%
3234	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	0.006%	86.354%
3235	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.006%	86.360%
3236	TESSENDERLO CHE	0.006%	86.366%
3237	CITIZEN WATCH C	0.006%	86.372%
3238	ADELAIDE BRIGHT	0.006%	86.379%
3239	SHUTTERFLY INC	0.006%	86.385%
3240	INDUSTRIAL BANK	0.006%	86.391%
3241	KYUDENKO CORP	0.006%	86.397%
3242	HOKUHOKU FINANC	0.006%	86.404%
3243	TURK HAVA YOLLA	0.006%	86.410%
3244	DISH NETWORK	0.006%	86.416%
3245	GILDEMEISTER AG	0.006%	86.422%
3246	AMCOR LIMITED	0.006%	86.428%
3247	HERBALIFE LTD COMMON STOCK USD.002	0.006%	86.435%
3248	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.006%	86.441%
3249	GEN COMMUNICATI	0.006%	86.447%
3250	WPG HOLDINGS	0.006%	86.453%
3251	TIVO CORP COMMON STOCK USD.001	0.006%	86.460%
3252	EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	0.006%	86.466%
3253	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.006%	86.472%
3254	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.006%	86.478%
3255	AT+T INC SR UNSECURED 02/21 2.8	0.006%	86.484%
3256	AAR CORP	0.006%	86.491%
3257	WESBANCO INC COMMON STOCK USD2.0833	0.006%	86.497%
3258	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.006%	86.503%
3259	KEWPIE CORP	0.006%	86.509%
3260	AQUA AMERICA INC COMMON STOCK USD.5	0.006%	86.515%
3261	NETGEAR INC COMMON STOCK USD.001	0.006%	86.522%
3262	SHIN KONG FINL	0.006%	86.528%
3263	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.006%	86.534%
3264	SRC ENERGY INC COMMON STOCK USD.001	0.006%	86.540%
3265	GATX CORP	0.006%	86.546%
3266	INTEGRATED DEVI	0.006%	86.552%
3267	HYUNDAI ROBOTIC	0.006%	86.559%
3268	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734	0.006%	86.565%
3269	JAMES HARDIE IN	0.006%	86.571%
3270	COMPUTER MODELL	0.006%	86.577%
3271	DASSAULT SYSTEM	0.006%	86.583%
3272	GANNETT CO INC COMMON STOCK USD.01	0.006%	86.590%
3273	VOPAK (KON)	0.006%	86.596%
3274	EASYJET	0.006%	86.602%
3275	77TH BANK	0.006%	86.608%
3276	ARMSTRONG WORLD	0.006%	86.614%
3277	NORTHWEST HEALT	0.006%	86.620%
3278	LOGITECH INTERN	0.006%	86.627%
3279	VOLVO AB	0.006%	86.633%
3280	MORGAN STANLEY SR UNSECURED 11/21 2.625	0.006%	86.639%
3281	KEYBANK NA/CLEV	0.006%	86.645%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3282	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.006%	86.651%
3283	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.006%	86.657%
3284	BRITISH SKY BRO	0.006%	86.663%
3285	EVERSOURCE ENER	0.006%	86.670%
3286	TRANSUNION COMMON STOCK USD.01	0.006%	86.676%
3287	BANK OF NT BUTT	0.006%	86.682%
3288	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.006%	86.688%
3289	VONTOBEL HLDGS	0.006%	86.694%
3290	Alten	0.006%	86.700%
3291	HOULIHAN LOKEY INC COMMON STOCK USD.001	0.006%	86.706%
3292	BUZZI UNICEM SP	0.006%	86.713%
3293	RENISHAW	0.006%	86.719%
3294	INMARSAT PLC	0.006%	86.725%
3295	JD.COM INC ADR ADR USD.00002	0.006%	86.731%
3296	VALIANT HOLDING	0.006%	86.737%
3297	HERSHEY FOODS C	0.006%	86.743%
3298	DAI NIPPON PRIN	0.006%	86.749%
3299	ALLETE INC	0.006%	86.755%
3300	WESTERN UNION CO COMMON STOCK USD.01	0.006%	86.761%
3301	BT GROUP PLC SPON ADR ADR	0.006%	86.768%
3302	T IS BANKASI	0.006%	86.774%
3303	UGI CORP COMMON STOCK	0.006%	86.780%
3304	KENEDIX REALTY	0.006%	86.786%
3305	IWG PLC	0.006%	86.792%
3306	DYNEGY INC COMMON STOCK USD.01	0.006%	86.798%
3307	DUERR AG	0.006%	86.804%
3308	ASHIKAGA HOLDIN	0.006%	86.810%
3309	COCHLEAR LTD	0.006%	86.816%
3310	UNIQA INSURANCE	0.006%	86.822%
3311	TIME INC COMMON STOCK USD.01	0.006%	86.828%
3312	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.006%	86.834%
3313	SHIZUOKA BANK	0.006%	86.840%
3314	SHIMAMURA CO	0.006%	86.846%
3315	CENTERSTATE BANK CORP COMMON STOCK USD.01	0.006%	86.853%
3316	BANKIA SA	0.006%	86.859%
3317	ASSOCIATED BRIT	0.006%	86.865%
3318	TOYODA GOSEI	0.006%	86.871%
3319	MUELLER WATER P	0.006%	86.877%
3320	ZHUZHOU CSR TIM	0.006%	86.883%
3321	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.006%	86.889%
3322	NIFCO INC	0.006%	86.895%
3323	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.006%	86.901%
3324	YAMAZAKI BAKING	0.006%	86.907%
3325	NAVISTAR INTL C	0.006%	86.913%
3326	MMI HOLDINGS LT	0.006%	86.919%
3327	ATMOS ENERGY CO	0.006%	86.925%
3328	TOPPAN PRINTING	0.006%	86.931%
3329	ENDESA S.A.	0.006%	86.937%
3330	MRC GLOBAL INC COMMON STOCK USD.01	0.006%	86.943%
3331	BEIJING CAPITAL	0.006%	86.949%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3332	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.006%	86.955%
3333	LEE & MAN PAPER	0.006%	86.961%
3334	IMERYS SA	0.006%	86.967%
3335	LANCASTER COLON	0.006%	86.973%
3336	CJ CORP.	0.006%	86.979%
3337	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.006%	86.985%
3338	MATSON INC COMMON STOCK	0.006%	86.991%
3339	SUN ART RETAIL	0.006%	86.997%
3340	ALFA LAVAL AB	0.006%	87.003%
3341	DSW INC CLASS A COMMON STOCK	0.006%	87.009%
3342	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.006%	87.015%
3343	FORWARD AIR COR	0.006%	87.021%
3344	CUBIC CORP COMMON STOCK	0.006%	87.027%
3345	CRANSWICK	0.006%	87.033%
3346	THK CO	0.006%	87.039%
3347	RIGHTMOVE GROUP	0.006%	87.045%
3348	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.006%	87.051%
3349	BERRY GLOBAL GROUP INC COMMON STOCK USD.01	0.006%	87.057%
3350	COMFORT SYSTEMS	0.006%	87.063%
3351	UTD INTERNET AG	0.006%	87.069%
3352	WALGREEN BOOTS	0.006%	87.075%
3353	ENN ENERGY HOLD	0.006%	87.081%
3354	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.006%	87.087%
3355	AMER NATL INS	0.006%	87.092%
3356	H&E EQUIPMENT S	0.006%	87.098%
3357	THALES SA	0.006%	87.104%
3358	INTERFACE INC COMMON STOCK USD.1	0.006%	87.110%
3359	SEGA SAMMY HOLD	0.006%	87.116%
3360	BNK FINANCIAL G	0.006%	87.122%
3361	NEXTEER AUTOMOT	0.006%	87.128%
3362	NEWMARKET CORP COMMON STOCK	0.006%	87.134%
3363	RED HAT INC COMMON STOCK USD.0001	0.006%	87.140%
3364	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.006%	87.146%
3365	K'S HOLDINGS	0.006%	87.152%
3366	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.006%	87.158%
3367	MCKESSON CORP SR UNSECURED 03/21 4.75	0.006%	87.164%
3368	THOMAS COOK GRO	0.006%	87.169%
3369	NABTESCO CORP	0.006%	87.175%
3370	MTR CORP	0.006%	87.181%
3371	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.006%	87.187%
3372	KONECRANES O	0.006%	87.193%
3373	NIBE INDUSTRIER	0.006%	87.199%
3374	JOHNSON ELECTRI	0.006%	87.205%
3375	CAL MAINE FOODS INC COMMON STOCK USD.01	0.006%	87.211%
3376	BILFINGER BERGE	0.006%	87.217%
3377	ZIJIN MINING GR	0.006%	87.222%
3378	MORGAN STANLEY	0.006%	87.228%
3379	CHONGQING RURAL	0.006%	87.234%
3380	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.006%	87.240%
3381	MSA SAFETY INC COMMON STOCK	0.006%	87.246%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3382	SUL AMERICA SA	0.006%	87.252%
3383	ACADIA REALTY TRUST REIT USD.001	0.006%	87.258%
3384	GVC HOLDINGS PL	0.006%	87.263%
3385	SAMSUNG SECS CO	0.006%	87.269%
3386	DIAMONDROCK HOSPITALITY CO REIT USD.01	0.006%	87.275%
3387	RADIAN GROUP	0.006%	87.281%
3388	KROTON EDUCACIO	0.006%	87.287%
3389	CDK GLOBAL INC COMMON STOCK USD.01	0.006%	87.293%
3390	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.006%	87.299%
3391	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.006%	87.304%
3392	FAST RETAILING	0.006%	87.310%
3393	AVX CORP COMMON STOCK USD.01	0.006%	87.316%
3394	VALMET CORP	0.006%	87.322%
3395	SAGE GROUP PLC/	0.006%	87.328%
3396	MIRACA HOLDIN	0.006%	87.334%
3397	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.006%	87.339%
3398	VERISIGN	0.006%	87.345%
3399	TERUMO CORP	0.006%	87.351%
3400	HACHIJUNI BANK	0.006%	87.357%
3401	IBIDEN CO	0.006%	87.363%
3402	A.P. MOLLER-MAE	0.006%	87.368%
3403	NUVASIVE INC COMMON STOCK USD.001	0.006%	87.374%
3404	FISHER & PAYKEL	0.006%	87.380%
3405	CENTURY TOKYO	0.006%	87.386%
3406	NEX GROUP PLC	0.006%	87.392%
3407	ZHONGSHENG GROU	0.006%	87.397%
3408	MR PRICE GROUP	0.006%	87.403%
3409	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.006%	87.409%
3410	ALSTRIA OFFICE	0.006%	87.415%
3411	BELIMO HOLDING	0.006%	87.421%
3412	PETRONET LNG LT	0.006%	87.426%
3413	BOYD GAMING COR	0.006%	87.432%
3414	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.006%	87.438%
3415	NORMA GROUP AG	0.006%	87.444%
3416	KB FINANCIAL GR	0.006%	87.450%
3417	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.006%	87.455%
3418	LIC HOUSING FIN	0.006%	87.461%
3419	SHELL INTERNATI	0.006%	87.467%
3420	HOPEWELL HLDGS	0.006%	87.473%
3421	GMS INC COMMON STOCK USD.01	0.006%	87.478%
3422	WHITEHAVEN COAL	0.006%	87.484%
3423	SECURITAS	0.006%	87.490%
3424	FRANSHION PROPE	0.006%	87.496%
3425	XENIA HOTELS + RESORTS INC REIT USD.01	0.006%	87.501%
3426	SUEZ ENVIRONMEN	0.006%	87.507%
3427	FLS INDUSTRIES	0.006%	87.513%
3428	LENDINGCLUB CORP COMMON STOCK USD.01	0.006%	87.519%
3429	TTM TECHNOLOGIES COMMON STOCK USD.001	0.006%	87.524%
3430	JAPAN AIRLINES	0.006%	87.530%
3431	ACCO BRANDS CORP COMMON STOCK USD.01	0.006%	87.536%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3432	Rural Electrifi	0.006%	87.542%
3433	COM HEM HLDG AB	0.006%	87.547%
3434	AENA SA	0.006%	87.553%
3435	ELEMENTIS (1998	0.006%	87.559%
3436	JAPAN STEEL WOR	0.006%	87.565%
3437	YUANTA FINL HOL	0.006%	87.570%
3438	OPEN HOUSE CO L	0.006%	87.576%
3439	PENTA OCEAN CON	0.006%	87.582%
3440	PCCW LIMITED	0.006%	87.587%
3441	NOLATO AB	0.006%	87.593%
3442	HECLA MINING CO	0.006%	87.599%
3443	N B T BANCORP INC COMMON STOCK USD.01	0.006%	87.604%
3444	DHX MEDIA LTD	0.006%	87.610%
3445	SONIC HEALTHCAR	0.006%	87.616%
3446	MASIMO CORP COMMON STOCK USD.001	0.006%	87.622%
3447	STAG INDUSTRIAL INC REIT USD.01	0.006%	87.627%
3448	BENCHMARK ELECT	0.006%	87.633%
3449	OUTFRONT MEDIA INC REIT USD.01	0.006%	87.639%
3450	CALLAWAY GOLF C	0.006%	87.644%
3451	TOYO TIRE & RUB	0.006%	87.650%
3452	PLANTRONICS INC COMMON STOCK USD.01	0.006%	87.656%
3453	WILMAR INTERL L	0.006%	87.661%
3454	PICC PROPERTY &	0.006%	87.667%
3455	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.006%	87.673%
3456	BAIC MOTOR CORP	0.006%	87.678%
3457	AT HOME GROUP INC COMMON STOCK USD.01	0.006%	87.684%
3458	FAR EAST TEXTIL	0.006%	87.690%
3459	NILFISK HOLDING	0.006%	87.695%
3460	HP INC SR UNSECURED 06/21 4.3	0.006%	87.701%
3461	SHINSEGAE DEPT	0.006%	87.707%
3462	SCIENTIFIC GAME	0.006%	87.712%
3463	LIQUOR STORES N	0.006%	87.718%
3464	MERITZ SECURITI	0.006%	87.723%
3465	ARCBEST CORP COMMON STOCK USD.01	0.006%	87.729%
3466	SSP GROUP PLC	0.006%	87.735%
3467	MOBILE MINI INC COMMON STOCK USD.01	0.006%	87.740%
3468	ATLAS COPCO AB	0.006%	87.746%
3469	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.006%	87.752%
3470	METSA BOARD	0.006%	87.757%
3471	ALTRAN TECHNOLO	0.006%	87.763%
3472	VAKRANGEE LTD	0.006%	87.768%
3473	ORIENTAL LAND C	0.006%	87.774%
3474	KORIAN	0.006%	87.780%
3475	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.006%	87.785%
3476	ULTRAPAR PARTIC	0.006%	87.791%
3477	POU CHEN	0.006%	87.796%
3478	KAWASAKI KISEN	0.006%	87.802%
3479	SHENZHEN INTERN	0.006%	87.808%
3480	HENKEL KGAA-PRE	0.006%	87.813%
3481	HANG LUNG PROPE	0.006%	87.819%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3482	MAPLETREE COMME	0.006%	87.824%
3483	CRH (DUBLIN)	0.006%	87.830%
3484	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.006%	87.836%
3485	WASHINGTON REIT REIT USD.01	0.006%	87.841%
3486	MAEDA CORP	0.006%	87.847%
3487	GREGGS PLC	0.006%	87.852%
3488	NIPPON KAYAKU C	0.006%	87.858%
3489	HK & CHINA GAS	0.006%	87.863%
3490	H. LUNDBECK A/S	0.006%	87.869%
3491	CIPLA LTD	0.006%	87.874%
3492	SHINSEI BANK	0.006%	87.880%
3493	FIRM CAPITAL MO	0.006%	87.885%
3494	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.006%	87.891%
3495	RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01	0.006%	87.897%
3496	BIRD CONSTRUCTI	0.006%	87.902%
3497	TAISHIN FINANCI	0.006%	87.908%
3498	RUMO SA	0.006%	87.913%
3499	SILICON LABORAT	0.006%	87.919%
3500	GRAFTON GROUP P	0.006%	87.924%
3501	PROTO LABS INC COMMON STOCK USD.001	0.006%	87.930%
3502	KEMIRA OY	0.006%	87.935%
3503	CREST NICHOLSON	0.006%	87.941%
3504	SOUTH32 ADR ADR	0.006%	87.946%
3505	INTERCONTINENTAL HOTELS ADR ADR	0.005%	87.952%
3506	WINBOND ELECTRO	0.005%	87.957%
3507	BANK OF GEORGIA	0.005%	87.963%
3508	TRIUMPH GROUP I	0.005%	87.968%
3509	EUROCOMMERCIAL	0.005%	87.974%
3510	WABCO HOLDINGS INC COMMON STOCK USD.01	0.005%	87.979%
3511	MDU RES GROUP I	0.005%	87.985%
3512	ABB LTD SPON ADR ADR	0.005%	87.990%
3513	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.005%	87.995%
3514	TIETO CORP OYJ	0.005%	88.001%
3515	DIPLOMA (NEW)	0.005%	88.006%
3516	GS YUASA CORP	0.005%	88.012%
3517	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.005%	88.017%
3518	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.005%	88.023%
3519	NTT DATA	0.005%	88.028%
3520	HANNOVER RUECKV	0.005%	88.034%
3521	KOITO MFG CO	0.005%	88.039%
3522	INNOSPEC INC COMMON STOCK USD.01	0.005%	88.045%
3523	HIROSHIMA BANK	0.005%	88.050%
3524	ANGLOVAAL MININ	0.005%	88.055%
3525	COTIVITI HOLDINGS INC COMMON STOCK USD.001	0.005%	88.061%
3526	IMCD GROUP NV	0.005%	88.066%
3527	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.005%	88.072%
3528	GASLOG LTD	0.005%	88.077%
3529	SMC CORP	0.005%	88.083%
3530	NOF CORP	0.005%	88.088%
3531	AXIS BANK	0.005%	88.093%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3532	AKBANK TAS	0.005%	88.099%
3533	CHIBA BANK	0.005%	88.104%
3534	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.005%	88.110%
3535	SHOWA SHELL SEK	0.005%	88.115%
3536	HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	0.005%	88.120%
3537	CALGON CARBON C	0.005%	88.126%
3538	TS TECH CO.LTD	0.005%	88.131%
3539	KINGBOARD LAMIN	0.005%	88.137%
3540	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.005%	88.142%
3541	FIRST BUSEY CORP COMMON STOCK USD.001	0.005%	88.147%
3542	SCHWEITZER-MAUD	0.005%	88.153%
3543	Denison Mines C	0.005%	88.158%
3544	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.005%	88.164%
3545	ECOLAB INC SR UNSECURED 12/21 4.35	0.005%	88.169%
3546	KUBOTA CORP	0.005%	88.174%
3547	EMPRESAS CMPC S	0.005%	88.180%
3548	GLUSKIN SHEFF &	0.005%	88.185%
3549	UNILEVER NV	0.005%	88.190%
3550	BLACK HILLS CORP COMMON STOCK USD1.0	0.005%	88.196%
3551	CELLTRION INC K	0.005%	88.201%
3552	YANZHOU COAL MI	0.005%	88.206%
3553	ADMIRAL GROUP	0.005%	88.212%
3554	SIDERURGICA NAC	0.005%	88.217%
3555	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.005%	88.223%
3556	ISS A/S	0.005%	88.228%
3557	DIODES INC COMMON STOCK USD.667	0.005%	88.233%
3558	PRA GROUP INC COMMON STOCK USD.01	0.005%	88.239%
3559	TOYOBO CO	0.005%	88.244%
3560	NOVANTA INC COMMON STOCK	0.005%	88.249%
3561	ABERCROMBIE & F	0.005%	88.255%
3562	CALATLANTIC GRO	0.005%	88.260%
3563	HAITIAN INTL HL	0.005%	88.265%
3564	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.005%	88.271%
3565	PIZZA PIZZA ROY	0.005%	88.276%
3566	METHODE ELEC IN	0.005%	88.281%
3567	BOISE CASCADE CO COMMON STOCK USD.01	0.005%	88.287%
3568	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.005%	88.292%
3569	ASIA CEMENT	0.005%	88.297%
3570	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01	0.005%	88.302%
3571	ALEXANDER + BALDWIN INC REIT	0.005%	88.308%
3572	NAGACORP LTD	0.005%	88.313%
3573	NIPPON KONPO UN	0.005%	88.318%
3574	FUTURE LAND DEV	0.005%	88.324%
3575	TATA MOTORS LTD	0.005%	88.329%
3576	YTL CORP	0.005%	88.334%
3577	SNAM SPA	0.005%	88.340%
3578	WGL HOLDINGS INC COMMON STOCK	0.005%	88.345%
3579	ENI	0.005%	88.350%
3580	KAMAN CORP COMMON STOCK USD1.0	0.005%	88.355%
3581	MARUHA NICHIRO	0.005%	88.361%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3582	HUANENG RENEWAB	0.005%	88.366%
3583	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.005%	88.371%
3584	CHART INDUSTRIE	0.005%	88.377%
3585	IROBOT CORP	0.005%	88.382%
3586	SAWAI PHARM CO	0.005%	88.387%
3587	TAIYO YUDEN CO	0.005%	88.392%
3588	DELTA ELECTRONI	0.005%	88.398%
3589	ADEKA CORPORATI	0.005%	88.403%
3590	FORBO HLDG	0.005%	88.408%
3591	O'REILLY AUTOMO	0.005%	88.413%
3592	POWER ASSETS HO	0.005%	88.419%
3593	XPERI CORP COMMON STOCK USD.001	0.005%	88.424%
3594	ADVANSIX INC COMMON STOCK USD.01	0.005%	88.429%
3595	MEDIASET ESPANA	0.005%	88.434%
3596	GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75	0.005%	88.440%
3597	SUEDZUCKER AG	0.005%	88.445%
3598	POOL CORP COMMON STOCK USD.001	0.005%	88.450%
3599	BANCA MEDIOLANU	0.005%	88.455%
3600	CHARTER HALL GR	0.005%	88.461%
3601	SLEEP NUMBER CORP COMMON STOCK USD.01	0.005%	88.466%
3602	DRAX GROUP PLC	0.005%	88.471%
3603	EBIX INC COMMON STOCK USD.1	0.005%	88.476%
3604	MARINE HARVEST	0.005%	88.482%
3605	RENGO CO	0.005%	88.487%
3606	AEROVIRONMENT I	0.005%	88.492%
3607	ORION CORP	0.005%	88.497%
3608	TOPCON CORPORAT	0.005%	88.503%
3609	MACRONIX INTERN	0.005%	88.508%
3610	INDIVIOR PLC	0.005%	88.513%
3611	PROCTER & GAMBL	0.005%	88.518%
3612	BOFI HOLDING INC COMMON STOCK USD.01	0.005%	88.523%
3613	AMBU A/S	0.005%	88.529%
3614	AT+T INC SR UNSECURED 02/21 4.6	0.005%	88.534%
3615	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.005%	88.539%
3616	ENTEL EMP NAC T	0.005%	88.544%
3617	SPIN MASTER COR	0.005%	88.549%
3618	EXELIXIS INC	0.005%	88.555%
3619	SYNTHOMER PLC	0.005%	88.560%
3620	OXFORD INDUSTRI	0.005%	88.565%
3621	PEAB AB	0.005%	88.570%
3622	KCC CORP	0.005%	88.575%
3623	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.005%	88.581%
3624	PROGRESS ENERGY	0.005%	88.586%
3625	JIANGXI COPPER	0.005%	88.591%
3626	KOREAN AIR LINE	0.005%	88.596%
3627	HUB GROUP INC CL A COMMON STOCK USD.01	0.005%	88.601%
3628	TRAVIS PERKINS	0.005%	88.607%
3629	BK OF KYOTO	0.005%	88.612%
3630	NIPPON LIGHT ME	0.005%	88.617%
3631	LENNAR CORP 4.7	0.005%	88.622%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3632	COCA-COLA BOTTL	0.005%	88.627%
3633	ACORDA THERAPEU	0.005%	88.632%
3634	GOME ELECTRICAL	0.005%	88.637%
3635	PSP SWISS PROPE	0.005%	88.643%
3636	TESLA INC COMMON STOCK USD.001	0.005%	88.648%
3637	MABUCHI MOTOR C	0.005%	88.653%
3638	CHINA INSURANCE	0.005%	88.658%
3639	SFS GROUP AG	0.005%	88.663%
3640	MEDICLINIC INTE	0.005%	88.668%
3641	BOB EVANS FARMS	0.005%	88.673%
3642	SIMCORP A/S	0.005%	88.679%
3643	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.005%	88.684%
3644	CORE-MARK HLDG	0.005%	88.689%
3645	JM AB	0.005%	88.694%
3646	MULTI COLOR CORP COMMON STOCK	0.005%	88.699%
3647	CHINA LODGING GROUP SPON ADS ADR	0.005%	88.704%
3648	EULER & HERMES	0.005%	88.709%
3649	LEGEND HOLDINGS	0.005%	88.714%
3650	CORE LABORATORI	0.005%	88.720%
3651	POWERTECH TECHN	0.005%	88.725%
3652	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.005%	88.730%
3653	PENNON GROUP	0.005%	88.735%
3654	GALLIFORD TRY P	0.005%	88.740%
3655	ZILLOW GROUP INC C COMMON STOCK	0.005%	88.745%
3656	LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 05/22 4.95	0.005%	88.750%
3657	CHINA MINSHENG	0.005%	88.755%
3658	SKY CITY	0.005%	88.760%
3659	ENDO INTERNATIO	0.005%	88.766%
3660	THIRD POINT REI	0.005%	88.771%
3661	MAGELLAN AEROSP	0.005%	88.776%
3662	LAM RESEARCH CO	0.005%	88.781%
3663	BREWIN DOLPHIN	0.005%	88.786%
3664	FUJITSU GENERAL	0.005%	88.791%
3665	NISOURCE INC	0.005%	88.796%
3666	SAN IN GODO BAN	0.005%	88.801%
3667	GENTHERM INC COMMON STOCK	0.005%	88.806%
3668	MANDO CORPORATI	0.005%	88.811%
3669	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.005%	88.816%
3670	REXFORD INDUSTR	0.005%	88.821%
3671	CRAY INC COMMON STOCK USD.01	0.005%	88.826%
3672	DORMA+KABA HOLD	0.005%	88.831%
3673	HITACHI CAPITAL	0.005%	88.837%
3674	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.005%	88.842%
3675	NEXITY	0.005%	88.847%
3676	LEXINGTON REALTY TRUST REIT USD.0001	0.005%	88.852%
3677	FED SIGNAL CORP	0.005%	88.857%
3678	CIELO SA	0.005%	88.862%
3679	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.005%	88.867%
3680	S + T BANCORP INC COMMON STOCK USD2.5	0.005%	88.872%
3681	TIVITY HEALTH INC COMMON STOCK USD.001	0.005%	88.877%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3682	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.005%	88.882%
3683	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.005%	88.887%
3684	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.005%	88.892%
3685	BANCFIRST CORP	0.005%	88.897%
3686	SURUGA BANK	0.005%	88.902%
3687	THAI OIL PCL-FR	0.005%	88.907%
3688	UNIBET GROUP PL	0.005%	88.912%
3689	NUFARM	0.005%	88.917%
3690	DIXONS CARPHONE	0.005%	88.922%
3691	PETROFAC LTD	0.005%	88.927%
3692	AEON FINANCIAL	0.005%	88.932%
3693	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.005%	88.937%
3694	HISPANIA ACTIVO	0.005%	88.942%
3695	ACTUANT CORP A COMMON STOCK USD.2	0.005%	88.947%
3696	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.005%	88.952%
3697	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.005%	88.957%
3698	OCI COMPANY LTD	0.005%	88.962%
3699	PINNACLE WEST CAPITAL COMMON STOCK	0.005%	88.967%
3700	JSE LTD	0.005%	88.972%
3701	CASIO COMPUTER	0.005%	88.977%
3702	BRIGGS & STRATT	0.005%	88.982%
3703	KEIHAN ELECTRIC	0.005%	88.987%
3704	ALUMINIUM CORP	0.005%	88.992%
3705	CHINA HONGQIAO	0.005%	88.997%
3706	NORDSTROM INC COMMON STOCK	0.005%	89.002%
3707	KAJIMA CORP	0.005%	89.007%
3708	FINECOBANK BANC	0.005%	89.012%
3709	SUMCO CORPORATI	0.005%	89.017%
3710	SHANGHAI INDL	0.005%	89.022%
3711	REALPAGE INC COMMON STOCK USD.001	0.005%	89.027%
3712	STEELCASE INC	0.005%	89.032%
3713	SUPER GROUP	0.005%	89.037%
3714	BYD ELECTRONIC	0.005%	89.042%
3715	NISHI-NIPPON FI	0.005%	89.047%
3716	GRUPO AEROPORTUARIO SUR ADR ADR	0.005%	89.052%
3717	PRIMARY HEALTH	0.005%	89.057%
3718	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	0.005%	89.062%
3719	BEKAERT SA	0.005%	89.067%
3720	CENCOSUD SA	0.005%	89.072%
3721	FIRST INTERSTATE BANCSYS A COMMON STOCK	0.005%	89.077%
3722	DET N O A	0.005%	89.082%
3723	HEICO CORP CLASS A COMMON STOCK USD.01	0.005%	89.087%
3724	USHIO INC	0.005%	89.092%
3725	SJM HOLDINGS LT	0.005%	89.096%
3726	OM ASSET MANAGE	0.005%	89.101%
3727	CHUGOKU BANK	0.005%	89.106%
3728	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.005%	89.111%
3729	HARSCO CORP	0.005%	89.116%
3730	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.005%	89.121%
3731	KOREA LIFE INSU	0.005%	89.126%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3732	MODERN TIMES GR	0.005%	89.131%
3733	CHICO'S FAS INC	0.005%	89.136%
3734	S-OIL CORPORATI	0.005%	89.141%
3735	IYO BANK	0.005%	89.146%
3736	CHINA PACIFIC I	0.005%	89.151%
3737	WH SMITH PLC	0.005%	89.156%
3738	WABASH NATIONAL	0.005%	89.161%
3739	1ST SOURCE CORP COMMON STOCK	0.005%	89.166%
3740	ISRAEL DISCOUNT	0.005%	89.171%
3741	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.005%	89.175%
3742	BROOKS AUTOMATI	0.005%	89.180%
3743	KYUSHU FINANCIA	0.005%	89.185%
3744	CHINA AIRLINES	0.005%	89.190%
3745	WETHERSPOON (J.	0.005%	89.195%
3746	IIDA GROUP HOLD	0.005%	89.200%
3747	MAPLETREE INDUS	0.005%	89.205%
3748	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.005%	89.210%
3749	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.005%	89.215%
3750	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.005%	89.220%
3751	CANWEL BUILDING	0.005%	89.225%
3752	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.005%	89.229%
3753	SULZER AG	0.005%	89.234%
3754	AUTO TRADER GRO	0.005%	89.239%
3755	DGB FINANCIAL G	0.005%	89.244%
3756	GREAT PLAINS ENERGY INC COMMON STOCK	0.005%	89.249%
3757	STANLEY ELECTRI	0.005%	89.254%
3758	ANALOGIC CORP	0.005%	89.259%
3759	STATE BK OF IND	0.005%	89.263%
3760	IMPALA PLATINUM	0.005%	89.268%
3761	CINEWORLD GROUP	0.005%	89.273%
3762	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.005%	89.278%
3763	PSEG POWER	0.005%	89.283%
3764	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.005%	89.288%
3765	INVESTA OFFICE	0.005%	89.292%
3766	DOMINO S PIZZA INC COMMON STOCK USD.01	0.005%	89.297%
3767	CORBION NV	0.005%	89.302%
3768	LEND LEASE CORP	0.005%	89.307%
3769	LONDOMETRIC PR	0.005%	89.312%
3770	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.005%	89.317%
3771	MACK CALI REALTY CORP REIT USD.01	0.005%	89.321%
3772	NIPPON ACCOMMOD	0.005%	89.326%
3773	CSRA INC COMMON STOCK USD.001	0.005%	89.331%
3774	BANCA POPOLARE	0.005%	89.336%
3775	AYALA CORP	0.005%	89.341%
3776	ST MODWEN PROPS	0.005%	89.345%
3777	JAPAN EXCHANGE	0.005%	89.350%
3778	SHIONOGI & CO	0.005%	89.355%
3779	SANTEN PHARM CO	0.005%	89.360%
3780	SYNAPTICS INC COMMON STOCK USD.001	0.005%	89.365%
3781	CCR SA	0.005%	89.369%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3782	BOSSARD HOLDING	0.005%	89.374%
3783	FLETCHER BUILDI	0.005%	89.379%
3784	KYOWA EXEO CORP	0.005%	89.384%
3785	ERAMET	0.005%	89.389%
3786	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.005%	89.393%
3787	UNIVERSAL CORP	0.005%	89.398%
3788	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.005%	89.403%
3789	LUK FOOK HOLDIN	0.005%	89.408%
3790	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.005%	89.413%
3791	HITACHI CHEMICA	0.005%	89.417%
3792	ELIOR	0.005%	89.422%
3793	VISCOFAN SA	0.005%	89.427%
3794	TUTOR PERINI CORP COMMON STOCK USD1.0	0.005%	89.432%
3795	ASTEC INDUSTRIE	0.005%	89.436%
3796	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.005%	89.441%
3797	TORO CO	0.005%	89.446%
3798	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.005%	89.451%
3799	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.005%	89.456%
3800	TAL EDUCATION GROUP ADR ADR	0.005%	89.460%
3801	FUCHS PETROLUB	0.005%	89.465%
3802	TOKYO GAS CO	0.005%	89.470%
3803	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.005%	89.475%
3804	mitsubishi logi	0.005%	89.479%
3805	NISHIMATSU CONS	0.005%	89.484%
3806	WERELDHAVE NV	0.005%	89.489%
3807	JUNO THERAPEUTICS INC COMMON STOCK USD.0001	0.005%	89.494%
3808	CYRELA BRAZIL R	0.005%	89.498%
3809	SIAS SPA	0.005%	89.503%
3810	SCHOLASTIC CORP	0.005%	89.508%
3811	NORDEA BANK AB	0.005%	89.513%
3812	GROUPE FNAC	0.005%	89.517%
3813	TAURON POLSKA E	0.005%	89.522%
3814	MAEDA ROAD CONS	0.005%	89.527%
3815	AXIATA GROUP	0.005%	89.531%
3816	HYUNDAI DEVELOP	0.005%	89.536%
3817	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.005%	89.541%
3818	COMPUTERSHARE L	0.005%	89.546%
3819	MEDIBANK PVT LT	0.005%	89.550%
3820	CHINA CINDA ASS	0.005%	89.555%
3821	GREENCORE GROUP	0.005%	89.560%
3822	CHANG HWA COMME	0.005%	89.564%
3823	IJM CORP BERHAD	0.005%	89.569%
3824	ONE GAS INC COMMON STOCK	0.005%	89.574%
3825	SHENZHEN INVEST	0.005%	89.578%
3826	AMMB HOLDINGS B	0.005%	89.583%
3827	BANREGIO GRUPO	0.005%	89.588%
3828	PARK NATIONAL CORP COMMON STOCK	0.005%	89.593%
3829	SARTORIUS AG-VO	0.005%	89.597%
3830	EURONEXT NV	0.005%	89.602%
3831	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.005%	89.607%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3832	SELECT INCOME REIT REIT USD.01	0.005%	89.611%
3833	BHP BILLITON LTD SPON ADR ADR	0.005%	89.616%
3834	KNOWLES CORP COMMON STOCK USD.01	0.005%	89.621%
3835	APOLLO TYRES	0.005%	89.625%
3836	SYDBANK	0.005%	89.630%
3837	CAREER EDUCATION CORP COMMON STOCK USD.01	0.005%	89.635%
3838	SIG	0.005%	89.639%
3839	NIPPON SHOKUBAI	0.005%	89.644%
3840	BENESSE CORP	0.005%	89.649%
3841	LANCASHIRE HLDG	0.005%	89.653%
3842	NOVATEK MICROEL	0.005%	89.658%
3843	TAIYO NIPPON SA	0.005%	89.663%
3844	INVINCIBLE INVE	0.005%	89.667%
3845	GPO FIN INBURSA	0.005%	89.672%
3846	DEUTSCHE PFANDB	0.005%	89.677%
3847	NIPPON SUISAN	0.005%	89.681%
3848	AIR NEW ZEALAND	0.005%	89.686%
3849	CASTELLUM AB NE	0.005%	89.690%
3850	BMW FINANCE NV	0.005%	89.695%
3851	KITE REALTY GROUP TRUST REIT USD.01	0.005%	89.700%
3852	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	0.005%	89.704%
3853	CITIGROUP INC	0.005%	89.709%
3854	QUARTERHILL INC	0.005%	89.714%
3855	GOLDEN AGRI RES	0.005%	89.718%
3856	GAIL INDIA LTD	0.005%	89.723%
3857	CHINA RESOURCES	0.005%	89.728%
3858	PFEIFFER VAC TE	0.005%	89.732%
3859	BUREAU VERITAS	0.005%	89.737%
3860	INVENTEC CORP	0.005%	89.741%
3861	GLORY	0.005%	89.746%
3862	QINETIQ GROUP P	0.005%	89.751%
3863	CALIFORNIA WATE	0.005%	89.755%
3864	MEGMILK SNOW BR	0.005%	89.760%
3865	PREMIER INC CLASS A COMMON STOCK USD.01	0.005%	89.765%
3866	MCGRATH RENTCORP COMMON STOCK	0.005%	89.769%
3867	RECORDATI SPA	0.005%	89.774%
3868	SENIOR PLC	0.005%	89.778%
3869	MOBIMO HLDG AG	0.005%	89.783%
3870	GEA GROUP AG	0.005%	89.788%
3871	ARCELORMITTAL NY REGISTERED NY REG SHRS	0.005%	89.792%
3872	SILTRONIC AG	0.005%	89.797%
3873	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.005%	89.801%
3874	ASHMORE GROUP	0.005%	89.806%
3875	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.005%	89.811%
3876	INGEVITY CORP COMMON STOCK USD.01	0.005%	89.815%
3877	EXCO TECHNOLOGIES LTD COMMON STOCK	0.005%	89.820%
3878	CHINA DEVELOPME	0.005%	89.824%
3879	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.005%	89.829%
3880	MORI HILLS REIT	0.005%	89.834%
3881	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.005%	89.838%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3882	AZZ INC COMMON STOCK USD1.0	0.005%	89.843%
3883	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.005%	89.847%
3884	BLACKPEARL RESO	0.005%	89.852%
3885	ACCTON	0.005%	89.857%
3886	EDISON INTERNAT	0.005%	89.861%
3887	TAIWAN UNION TE	0.005%	89.866%
3888	ADVANCED	0.005%	89.870%
3889	MACQUARIE ATLAS	0.005%	89.875%
3890	SPIE SA	0.005%	89.879%
3891	YANGARRA RESOUR	0.005%	89.884%
3892	FAR EAST HORIZO	0.005%	89.889%
3893	AIMIA INC	0.005%	89.893%
3894	USIMINAS USI SD	0.005%	89.898%
3895	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.005%	89.902%
3896	DON QUIJOTE	0.005%	89.907%
3897	HISCOX LTD	0.005%	89.911%
3898	DA OFFICE INV C	0.005%	89.916%
3899	FIRST BANCORP/NC COMMON STOCK	0.005%	89.921%
3900	AEDIFICA	0.005%	89.925%
3901	KT & G	0.005%	89.930%
3902	YUEXIU PROPERTY	0.005%	89.934%
3903	TAMARACK VALLEY	0.005%	89.939%
3904	SUN TV NETWORK	0.005%	89.943%
3905	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.005%	89.948%
3906	ALSEA SAB DE CV	0.005%	89.952%
3907	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.005%	89.957%
3908	SIHUAN PHARMACE	0.005%	89.961%
3909	GENTING MALAYSI	0.005%	89.966%
3910	CAP SA	0.005%	89.970%
3911	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.005%	89.975%
3912	WAREHOUSES DE P	0.005%	89.979%
3913	FORMOSA PLASTIC	0.005%	89.984%
3914	OKUMA CORP	0.005%	89.989%
3915	HUA NAN FINANCI	0.005%	89.993%
3916	FACTSET RESEARC	0.005%	89.998%
3917	COM2US CORPORAT	0.005%	90.002%
3918	FRONTIER REIT	0.005%	90.007%
3919	SITEONE LANDSCAPE SUPPLY INC COMMON STOCK USD.01	0.005%	90.011%
3920	DRILLISCH AG	0.005%	90.016%
3921	PROCTER & GAMBL	0.005%	90.020%
3922	ENERGIAS DE POR	0.005%	90.025%
3923	NIPPON GAS CO L	0.004%	90.029%
3924	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.004%	90.034%
3925	GENUS PLC	0.004%	90.038%
3926	SAMSUNG HEAVY	0.004%	90.043%
3927	ASSURA PLC	0.004%	90.047%
3928	LIBERTY HLDGS	0.004%	90.052%
3929	ERG SPA	0.004%	90.056%
3930	ICA GRUPPEN AB	0.004%	90.060%
3931	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.004%	90.065%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3932	OSI SYSTEMS INC	0.004%	90.069%
3933	HYUNDAI DS,NEW	0.004%	90.074%
3934	HIGH LINER FOOD	0.004%	90.078%
3935	KANSAI ELEC POW	0.004%	90.083%
3936	NIPPON PAINT CO	0.004%	90.087%
3937	NTT DOCOMO INC SPON ADR ADR	0.004%	90.092%
3938	BANK MILLENIUM	0.004%	90.096%
3939	AEROPORTS DE PA	0.004%	90.101%
3940	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.004%	90.105%
3941	HAZAMA CORP(NEW	0.004%	90.110%
3942	CTS EVENTIM	0.004%	90.114%
3943	MICHAEL PAGE IN	0.004%	90.119%
3944	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.004%	90.123%
3945	EMBRAER SA SPON ADR ADR	0.004%	90.127%
3946	WEB.COM GROUP INC COMMON STOCK USD.001	0.004%	90.132%
3947	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.004%	90.136%
3948	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.004%	90.141%
3949	LOGITECH INTERN	0.004%	90.145%
3950	ALLY FINANCIAL INC SR UNSECURED 02/22 4.125	0.004%	90.150%
3951	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.004%	90.154%
3952	TSINGTAO BREWER	0.004%	90.158%
3953	RAKUTEN INC	0.004%	90.163%
3954	NOS SGPS	0.004%	90.167%
3955	POWER INTEGRATI	0.004%	90.172%
3956	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.004%	90.176%
3957	K-REIT ASIA	0.004%	90.181%
3958	JD SPORTS FASHI	0.004%	90.185%
3959	COEUR MINING IN	0.004%	90.189%
3960	GRAND PACIF PET	0.004%	90.194%
3961	SHRIRAM TRANSP	0.004%	90.198%
3962	ROLLINS INC	0.004%	90.203%
3963	DEAN FOODS CO COMMON STOCK USD.01	0.004%	90.207%
3964	TOKAI TOKYO SEC	0.004%	90.211%
3965	GRASIM INDUSTRI	0.004%	90.216%
3966	EXPONENT INC COMMON STOCK USD.001	0.004%	90.220%
3967	DFDS A/S	0.004%	90.225%
3968	HULIC REIT INC	0.004%	90.229%
3969	AIR CHINA LTD	0.004%	90.233%
3970	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01	0.004%	90.238%
3971	WEST JAPAN RAIL	0.004%	90.242%
3972	AMC NETWORKS INC A COMMON STOCK	0.004%	90.247%
3973	NOW INC COMMON STOCK USD.01	0.004%	90.251%
3974	CAVIUM INC COMMON STOCK USD.001	0.004%	90.255%
3975	INTERPUMP GROUP	0.004%	90.260%
3976	SOHO CHINA LTD	0.004%	90.264%
3977	GRAY TELEVISION INC COMMON STOCK	0.004%	90.268%
3978	FLEXIUM INTERCO	0.004%	90.273%
3979	TREX COMPANY INC COMMON STOCK USD.01	0.004%	90.277%
3980	NAGOYA RAILROAD	0.004%	90.282%
3981	GENERAL CABLE CORP COMMON STOCK USD.01	0.004%	90.286%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3982	FUJI OIL CO	0.004%	90.290%
3983	MAPLETREE LOGIS	0.004%	90.295%
3984	JAPAN LOGISTICS	0.004%	90.299%
3985	VALE SA SP ADR ADR	0.004%	90.303%
3986	NTHN STAR RES L	0.004%	90.308%
3987	BOBST GROUP AG	0.004%	90.312%
3988	NISSAN CHEMICAL	0.004%	90.316%
3989	GRAINCORP LTD	0.004%	90.321%
3990	UBM PLC	0.004%	90.325%
3991	DAIICHI KOSHO C	0.004%	90.329%
3992	BADGER METER INC COMMON STOCK USD1.0	0.004%	90.334%
3993	OSG CORP	0.004%	90.338%
3994	HMS HOLDINGS CORP COMMON STOCK USD.01	0.004%	90.342%
3995	WOONGJIN COWAY	0.004%	90.347%
3996	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.004%	90.351%
3997	ELECTRONICS	0.004%	90.355%
3998	KONAMI CO	0.004%	90.360%
3999	CANOPY GROWTH C	0.004%	90.364%
4000	SIXT AG	0.004%	90.368%
4001	INSPERITY INC	0.004%	90.373%
4002	AGREE REALTY CORP REIT USD.0001	0.004%	90.377%
4003	DEWAN HOUSING F	0.004%	90.381%
4004	RAMBUS INC	0.004%	90.386%
4005	SAVILLS PLC	0.004%	90.390%
4006	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.004%	90.394%
4007	LTC PROPERTIES	0.004%	90.399%
4008	BALKRISHNA INDS	0.004%	90.403%
4009	BRITVIC	0.004%	90.407%
4010	PROSIEBENSAT.1	0.004%	90.412%
4011	ALLEGION PLC	0.004%	90.416%
4012	NIPPON ELEC GLA	0.004%	90.420%
4013	FUYO GENERAL LE	0.004%	90.424%
4014	CHIPOTLE MEXICA	0.004%	90.429%
4015	NOMURA RESEARCH	0.004%	90.433%
4016	VIAD CORP	0.004%	90.437%
4017	CHINA LIFE INSURANCE CO ADR ADR	0.004%	90.442%
4018	TELKOM GROUP LT	0.004%	90.446%
4019	KUEHNE & NAGEL	0.004%	90.450%
4020	SIXT SE PFD	0.004%	90.454%
4021	ADTRAN INC	0.004%	90.459%
4022	FIVE BELOW COMMON STOCK USD.01	0.004%	90.463%
4023	SPORTS DIRECT I	0.004%	90.467%
4024	AARHUSKARLSHAMN	0.004%	90.471%
4025	NEOGEN CORP COMMON STOCK USD.16	0.004%	90.476%
4026	AES CORP COMMON STOCK USD.01	0.004%	90.480%
4027	AKER ASA	0.004%	90.484%
4028	DINEQUITY INC	0.004%	90.488%
4029	ENTERPRISE INNS	0.004%	90.493%
4030	CALAVO GROWERS INC COMMON STOCK USD.001	0.004%	90.497%
4031	TAIWAN PAIHO	0.004%	90.501%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4032	FOMENTO ECON ME	0.004%	90.505%
4033	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.004%	90.510%
4034	HIKMA PHARMACEU	0.004%	90.514%
4035	SOCIETE TELEVIS	0.004%	90.518%
4036	HAPAG-LLOYD AG	0.004%	90.522%
4037	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.004%	90.527%
4038	TRIPOD TECHNOLO	0.004%	90.531%
4039	NITORI CO LTD	0.004%	90.535%
4040	INDUS HOLDING A	0.004%	90.539%
4041	TIMBERCREEK FIN	0.004%	90.544%
4042	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.004%	90.548%
4043	DERICHEBOURG	0.004%	90.552%
4044	PAINTED PONY EN	0.004%	90.556%
4045	EVA AIRWAYS	0.004%	90.560%
4046	ACERINOX SA	0.004%	90.565%
4047	TPK HOLDINGS CO	0.004%	90.569%
4048	ORKLA ASA	0.004%	90.573%
4049	AOYAMA TRADING	0.004%	90.577%
4050	BIG YELLOW GROU	0.004%	90.582%
4051	RICHTER GEDEON	0.004%	90.586%
4052	WORKSPACE GROUP	0.004%	90.590%
4053	TERRENO REALTY CORP REIT USD.01	0.004%	90.594%
4054	TABCORP HLDGS L	0.004%	90.598%
4055	CHESAPEAKE LODG	0.004%	90.603%
4056	TOKYU CORP	0.004%	90.607%
4057	NACHI-FUJIKOSHI	0.004%	90.611%
4058	CAPITAL & COUNT	0.004%	90.615%
4059	LATAM AIRLINES GROUP SP ADR ADR	0.004%	90.620%
4060	ARVIND LTD	0.004%	90.624%
4061	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.004%	90.628%
4062	BANK NEGARA IND	0.004%	90.632%
4063	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.004%	90.636%
4064	STROER OUT-OF-H	0.004%	90.641%
4065	ITV PLC	0.004%	90.645%
4066	AMANO CORPORATI	0.004%	90.649%
4067	TOWER SEMICONDU	0.004%	90.653%
4068	ALAMO GROUP INC	0.004%	90.657%
4069	WACKER CONSTRUC	0.004%	90.661%
4070	CHINA STHN AIRL	0.004%	90.666%
4071	TOKAI RIKA CO	0.004%	90.670%
4072	NORDEA BANK AB	0.004%	90.674%
4073	SEVEN BANK LTD.	0.004%	90.678%
4074	SINO-AMERICAN S	0.004%	90.682%
4075	INTER PARFUMS INC COMMON STOCK USD.001	0.004%	90.687%
4076	SUMITOMO BAKELI	0.004%	90.691%
4077	FIRST NATIONAL	0.004%	90.695%
4078	TPG TELECOM	0.004%	90.699%
4079	PROMOTORA Y OPE	0.004%	90.703%
4080	DECHRA PHARMA	0.004%	90.707%
4081	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.004%	90.712%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4082	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.004%	90.716%
4083	TURKIYE VAKIFLA	0.004%	90.720%
4084	TRINET GROUP INC COMMON STOCK USD.000025	0.004%	90.724%
4085	AVISTA CORP	0.004%	90.728%
4086	MELCO INTERNATI	0.004%	90.732%
4087	SPIRE INC COMMON STOCK USD1.0	0.004%	90.736%
4088	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	0.004%	90.741%
4089	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.004%	90.745%
4090	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.004%	90.749%
4091	MODINE MFG CO	0.004%	90.753%
4092	EQUATORIAL ENER	0.004%	90.757%
4093	OCI	0.004%	90.761%
4094	OGE ENERGY CORP COMMON STOCK USD.01	0.004%	90.765%
4095	HEALTH AND HAPP	0.004%	90.770%
4096	ARCADIS NV	0.004%	90.774%
4097	CALTEX AUSTRALI	0.004%	90.778%
4098	WIRECARD AG	0.004%	90.782%
4099	LG INNOTEK CO	0.004%	90.786%
4100	VECTOR GROUP LTD COMMON STOCK USD.1	0.004%	90.790%
4101	CARSALES.COM LT	0.004%	90.794%
4102	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.004%	90.799%
4103	AEON REIT INVES	0.004%	90.803%
4104	HUNTING PLC	0.004%	90.807%
4105	KING YUAN ELECT	0.004%	90.811%
4106	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.004%	90.815%
4107	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.004%	90.819%
4108	INTERRENT REAL	0.004%	90.823%
4109	D'IETEREN TRADI	0.004%	90.827%
4110	DOOSAN INFRACOR	0.004%	90.832%
4111	EFG INTERNATION	0.004%	90.836%
4112	CHASE CORP COMMON STOCK USD.1	0.004%	90.840%
4113	CEAT LTD	0.004%	90.844%
4114	PEOPLE'S INSURA	0.004%	90.848%
4115	VIRGIN MONEY HL	0.004%	90.852%
4116	AWA BANK	0.004%	90.856%
4117	CD PROJEKT SA	0.004%	90.860%
4118	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.004%	90.864%
4119	INDUSTRIAS PENO	0.004%	90.869%
4120	MITSUBISHI MOTO	0.004%	90.873%
4121	OLYMPUS OPTICAL	0.004%	90.877%
4122	LONG CHEN PAPER	0.004%	90.881%
4123	MASSMART HOLDIN	0.004%	90.885%
4124	NIHON PARKERIZI	0.004%	90.889%
4125	LCY CHEMICAL CO	0.004%	90.893%
4126	FORTUNE REIT	0.004%	90.897%
4127	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.004%	90.901%
4128	NEWS CORP CLASS B COMMON STOCK	0.004%	90.905%
4129	SONAE, S.G.P.S.	0.004%	90.909%
4130	CHINA AGRI-INDU	0.004%	90.913%
4131	MERLIN ENTERTAI	0.004%	90.918%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4132	COSAN SA INDUST	0.004%	90.922%
4133	SINOTRANS LIMIT	0.004%	90.926%
4134	EMMI AG	0.004%	90.930%
4135	ALM. BRAND	0.004%	90.934%
4136	BANCOLOMBIA SA	0.004%	90.938%
4137	SARAS SPA	0.004%	90.942%
4138	ANDREW PELLER-A	0.004%	90.946%
4139	BAJAJ FINANCE L	0.004%	90.950%
4140	SACYR SA	0.004%	90.954%
4141	EXTERRAN CORP COMMON STOCK USD.01	0.004%	90.958%
4142	UNIT CORP	0.004%	90.962%
4143	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.004%	90.966%
4144	TAIWAN HON CHUA	0.004%	90.970%
4145	GUANGDONG INVES	0.004%	90.975%
4146	SWEDISH MATCH C	0.004%	90.979%
4147	VALORA HOLDING	0.004%	90.983%
4148	KOREA ZINC	0.004%	90.987%
4149	CHINA CITIC BK	0.004%	90.991%
4150	BANK DANAMON PT	0.004%	90.995%
4151	HENKEL KGAA-BEA	0.004%	90.999%
4152	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.004%	91.003%
4153	SODEXHO ALLIANC	0.004%	91.007%
4154	DAISHI BANK	0.004%	91.011%
4155	CLEVELAND CLIFFS INC COMMON STOCK USD.125	0.004%	91.015%
4156	ASHOK LEYLAND	0.004%	91.019%
4157	EDELWEISS FIN S	0.004%	91.023%
4158	MATERION CORP COMMON STOCK	0.004%	91.027%
4159	YAMATAKE CORP Y	0.004%	91.031%
4160	HSBC USA INC SR UNSECURED 08/20 2.75	0.004%	91.035%
4161	GLOBAL NET LEASE INC REIT USD.01	0.004%	91.039%
4162	WOORI INVESTMEN	0.004%	91.043%
4163	DISTRIBUIDORA I	0.004%	91.047%
4164	TREND MICRO INC	0.004%	91.051%
4165	TATNEFT PAO SPONSORED ADR ADR	0.004%	91.055%
4166	SYSMEX CORP	0.004%	91.059%
4167	OWENS + MINOR INC COMMON STOCK USD2.0	0.004%	91.064%
4168	ST GALLER KTBK	0.004%	91.068%
4169	LINTEC CORP	0.004%	91.072%
4170	MALAYSIA AIRPOR	0.004%	91.076%
4171	CITY DEVELOPMEN	0.004%	91.080%
4172	VODACOM GP-PRPT	0.004%	91.084%
4173	NORTHAM PLATINU	0.004%	91.088%
4174	AMERICAN ASSETS TRUST INC REIT USD.01	0.004%	91.092%
4175	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.004%	91.096%
4176	CONMED CORP COMMON STOCK USD.01	0.004%	91.100%
4177	DREAM UNLIMIITE	0.004%	91.104%
4178	AMEDISYS INC COMMON STOCK USD.001	0.004%	91.108%
4179	GREAT EAGLE HLD	0.004%	91.112%
4180	FAIRFAX MEDIA L	0.004%	91.116%
4181	NABORS INDUSTRI	0.004%	91.120%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4182	SING AIRP TRM S	0.004%	91.124%
4183	BELMOND LTD	0.004%	91.128%
4184	APA GROUP	0.004%	91.132%
4185	MELROSE INDUSTR	0.004%	91.136%
4186	QUAD GRAPHICS INC COMMON STOCK USD.025	0.004%	91.140%
4187	VIDRALA S.A.	0.004%	91.144%
4188	AF AB	0.004%	91.148%
4189	SERVICENOW INC COMMON STOCK USD.001	0.004%	91.152%
4190	BCO SANTANDER-C	0.004%	91.156%
4191	MAPLETREE GREAT	0.004%	91.160%
4192	MANAPPURAM FINA	0.004%	91.164%
4193	ARROW ELECTRONI	0.004%	91.168%
4194	CHICAGO BRIDGE	0.004%	91.172%
4195	SHIGA BANK	0.004%	91.176%
4196	INNOVIVA INC COMMON STOCK	0.004%	91.180%
4197	DELTIC TIMBER	0.004%	91.184%
4198	CFE	0.004%	91.188%
4199	JUBILANT LIFE S	0.004%	91.192%
4200	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.004%	91.196%
4201	AUROBINDO PHARM	0.004%	91.200%
4202	TOMY CO LTD	0.004%	91.204%
4203	NCC AB-B	0.004%	91.208%
4204	EURONAV SA	0.004%	91.212%
4205	COMFORTDELGRO C	0.004%	91.216%
4206	SIBANYE GOLD LT	0.004%	91.220%
4207	KNOLL INC COMMON STOCK USD.01	0.004%	91.224%
4208	OMNICELL INC COMMON STOCK USD.001	0.004%	91.228%
4209	DAIO PAPER CORP	0.004%	91.232%
4210	KOREA KUMHO PET	0.004%	91.235%
4211	AICA KOGYO CO	0.004%	91.239%
4212	SUNTORY BEVERAG	0.004%	91.243%
4213	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.004%	91.247%
4214	ST JOE CO/THE COMMON STOCK	0.004%	91.251%
4215	HITACHI TRNSPT	0.004%	91.255%
4216	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.004%	91.259%
4217	UNIPRES CORP.	0.004%	91.263%
4218	JAMES RIVER GRO	0.004%	91.267%
4219	FISSION URANIUM	0.004%	91.271%
4220	MERIDIAN BANCORP INC COMMON STOCK	0.004%	91.275%
4221	NIPPON HODO CO	0.004%	91.279%
4222	AUSNET SERVICES	0.004%	91.283%
4223	SOHGO SECURITY	0.004%	91.287%
4224	BHARAT HEAVY EL	0.004%	91.291%
4225	LARGAN PRECISIO	0.004%	91.295%
4226	GUARDIAN CAP GR	0.004%	91.299%
4227	GENTING INTERNA	0.004%	91.303%
4228	HEIDELBERGER DR	0.004%	91.307%
4229	HEALTHCARE SERV	0.004%	91.311%
4230	HORIBA	0.004%	91.315%
4231	FAIR ISAAC CORP COMMON STOCK USD.01	0.004%	91.319%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4232	HTC CORP COMMON	0.004%	91.322%
4233	GUNMA BANK	0.004%	91.326%
4234	GRUPO FINANCIER	0.004%	91.330%
4235	ROUND ONE CORP	0.004%	91.334%
4236	PGT INC	0.004%	91.338%
4237	LHC GROUP INC COMMON STOCK USD.01	0.004%	91.342%
4238	KLOECKNER & CO	0.004%	91.346%
4239	STRAYER EDUCATION INC COMMON STOCK USD.01	0.004%	91.350%
4240	MIXI INC	0.004%	91.354%
4241	US ECOLOGY INC COMMON STOCK USD.01	0.004%	91.358%
4242	TALANX AG	0.004%	91.362%
4243	HORIZON NORTH L	0.004%	91.366%
4244	EVERTZ TECHNOLO	0.004%	91.370%
4245	SINOPEC ENGINEE	0.004%	91.373%
4246	ENEA SA	0.004%	91.377%
4247	AMERISAFE INC COMMON STOCK USD.01	0.004%	91.381%
4248	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.004%	91.385%
4249	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.004%	91.389%
4250	MBIA INC	0.004%	91.393%
4251	RATIONAL	0.004%	91.397%
4252	CHINA LIFE INS	0.004%	91.401%
4253	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.004%	91.405%
4254	BANCA IFIS	0.004%	91.409%
4255	L&T FINANCE HOL	0.004%	91.412%
4256	ANDRITZ AG	0.004%	91.416%
4257	EUROPEAN INVESTMENT BANK SR UNSECURED 09/21 1.375	0.004%	91.420%
4258	BHP BILLITON FI	0.004%	91.424%
4259	TRIMAS CORP COMMON STOCK USD.01	0.004%	91.428%
4260	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.004%	91.432%
4261	PETKIM	0.004%	91.436%
4262	MEGACABLE HOLDI	0.004%	91.440%
4263	EPLUS INC	0.004%	91.443%
4264	POWER FINANCE C	0.004%	91.447%
4265	ORSTED A/S	0.004%	91.451%
4266	KUREHA CHEM IND	0.004%	91.455%
4267	OSAKA GAS CO	0.004%	91.459%
4268	CAPELLA EDUCATI	0.004%	91.463%
4269	TUPRAS-TURKIYE	0.004%	91.467%
4270	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.004%	91.470%
4271	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.004%	91.474%
4272	VERBUND AG	0.004%	91.478%
4273	JACK IN THE BOX INC COMMON STOCK USD.01	0.004%	91.482%
4274	OKASAN SECURITI	0.004%	91.486%
4275	KAYABA INDUSTRY	0.004%	91.490%
4276	MRV ENGENHARIA	0.004%	91.494%
4277	Z ENERGY LTD	0.004%	91.497%
4278	WEIGHT WATCHERS INTL INC COMMON STOCK	0.004%	91.501%
4279	JAPAN EXCELLENT	0.004%	91.505%
4280	SA DES CIMENTS	0.004%	91.509%
4281	NATUS MEDICAL INC COMMON STOCK USD.001	0.004%	91.513%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4282	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.004%	91.517%
4283	COSTAR GROUP INC COMMON STOCK USD.01	0.004%	91.521%
4284	STATE AUTO FINANCIAL CORP COMMON STOCK	0.004%	91.524%
4285	LUZERNER KTBK	0.004%	91.528%
4286	AMUNDI SA	0.004%	91.532%
4287	HOCHTIEF AG	0.004%	91.536%
4288	BREMBO SPA	0.004%	91.540%
4289	COMSYS HOLDINGS	0.004%	91.544%
4290	SKC CO	0.004%	91.547%
4291	COLOPLAST AS	0.004%	91.551%
4292	MORINAGA & CO	0.004%	91.555%
4293	LG+E AND KU ENERGY LLC SR UNSECURED 11/20 3.75	0.004%	91.559%
4294	HINDUSTAN PETRO	0.004%	91.563%
4295	PNM RESOURCES I	0.004%	91.567%
4296	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.004%	91.570%
4297	ALFRESA HOLDING	0.004%	91.574%
4298	YIT OYJ	0.004%	91.578%
4299	CONZZETA AG	0.004%	91.582%
4300	SPAREBANK 1 SR	0.004%	91.586%
4301	ENERGIZER HOLDINGS INC COMMON STOCK	0.004%	91.589%
4302	TRIGANO	0.004%	91.593%
4303	CATHAY PACIFIC	0.004%	91.597%
4304	OUTOTEC OYJ	0.004%	91.601%
4305	CHUBU ELEC POWE	0.004%	91.605%
4306	MITSUBISHI TANA	0.004%	91.609%
4307	HALFORDS GROUP	0.004%	91.612%
4308	VMWARE INC CLASS A COMMON STOCK USD.01	0.004%	91.616%
4309	CHINA EVERBRIGH	0.004%	91.620%
4310	MORGAN ADVANCE	0.004%	91.624%
4311	YAMAGUCHI FINAN	0.004%	91.628%
4312	H.I.S.CO	0.004%	91.631%
4313	KOMERI CO	0.004%	91.635%
4314	WPT INDUSTRIAL	0.004%	91.639%
4315	BR MALLS PARTIC	0.004%	91.643%
4316	ASIANA AIRLINES	0.004%	91.646%
4317	SUMMIT HOTEL PROPERTIES INC REIT	0.004%	91.650%
4318	HITACHI HIGH-TE	0.004%	91.654%
4319	ONWARD KASHIYAM	0.004%	91.658%
4320	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.004%	91.662%
4321	LAKELAND FINANCIAL CORP COMMON STOCK	0.004%	91.665%
4322	TONGAAT-HULETT	0.004%	91.669%
4323	ALMACENES EXITO	0.004%	91.673%
4324	CITY HOLDING CO COMMON STOCK USD2.5	0.004%	91.677%
4325	DNB NOR ASA	0.004%	91.681%
4326	DIAMOND OFFSHOR	0.004%	91.684%
4327	US CONCRETE INC COMMON STOCK USD.001	0.004%	91.688%
4328	WONIK IPS CO LT	0.004%	91.692%
4329	DENA CO LTD	0.004%	91.696%
4330	CROWN LTD.	0.004%	91.699%
4331	CHAROEN PKPD-FG	0.004%	91.703%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4332	SHOPPING CENTRE	0.004%	91.707%
4333	AVICHINA INDUST	0.004%	91.711%
4334	LION CORP	0.004%	91.714%
4335	EMPRESAS COPEC	0.004%	91.718%
4336	WIENER STAEDTIS	0.004%	91.722%
4337	SEMPRA ENERGY	0.004%	91.726%
4338	TENNANT CO	0.004%	91.729%
4339	EDION CORP	0.004%	91.733%
4340	EL PASO ELECTRIC CO COMMON STOCK	0.004%	91.737%
4341	TENAGA NASIONL	0.004%	91.741%
4342	EICHER MOTORS	0.004%	91.744%
4343	ITEQ CORP	0.004%	91.748%
4344	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.004%	91.752%
4345	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.004%	91.755%
4346	TURKIYE HALK	0.004%	91.759%
4347	SIBANYE GOLD LTD SPONS ADR ADR	0.004%	91.763%
4348	QANTAS AIRWAYS	0.004%	91.767%
4349	TOYOTA BOSHOKU	0.004%	91.770%
4350	MEDIFAST INC COMMON STOCK USD.001	0.004%	91.774%
4351	PAZ OIL CO LTD	0.004%	91.778%
4352	GLATFELTER(PH)C	0.004%	91.782%
4353	STORNOWAY DIAMO	0.004%	91.785%
4354	ASTRONICS CORP COMMON STOCK USD.01	0.004%	91.789%
4355	MITCHELLS & BUT	0.004%	91.793%
4356	WIN SEMICONDUCT	0.004%	91.796%
4357	KEIYO BANK	0.004%	91.800%
4358	GREENTOWN CHINA	0.004%	91.804%
4359	MEIJI HOLDINGS	0.004%	91.808%
4360	ALEXANDERS INC	0.004%	91.811%
4361	TADANO	0.004%	91.815%
4362	SCRIPPS(EW)CO(N	0.004%	91.819%
4363	SCRIPPS NETWORK	0.004%	91.822%
4364	ABIOMED INC COMMON STOCK USD.01	0.004%	91.826%
4365	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.004%	91.830%
4366	FINNAIR	0.004%	91.834%
4367	CANNAE HOLDINGS INC COMMON STOCK	0.004%	91.837%
4368	IPSOS	0.004%	91.841%
4369	SIAM COMMERCIAL	0.004%	91.845%
4370	AVANGRID INC COMMON STOCK USD.01	0.004%	91.848%
4371	Rocky Mountain	0.004%	91.852%
4372	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.004%	91.856%
4373	ENCORE WIRE CORP COMMON STOCK USD.01	0.004%	91.859%
4374	SLIGRO FOOD GRO	0.004%	91.863%
4375	KELLY SERVICES	0.004%	91.867%
4376	HEALTHSCOPE LTD	0.004%	91.870%
4377	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.004%	91.874%
4378	WELBILT INC COMMON STOCK USD.01	0.004%	91.878%
4379	EMAMI LTD	0.004%	91.881%
4380	HOME PRODUCT CE	0.004%	91.885%
4381	UNIPETROL	0.004%	91.889%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4382	CARGOJET INC.	0.004%	91.892%
4383	VIRTUSA CORP COMMON STOCK USD.01	0.004%	91.896%
4384	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.004%	91.900%
4385	MONCLER SPA	0.004%	91.903%
4386	DIASORIN SPA EU	0.004%	91.907%
4387	PIONEER FOODS L	0.004%	91.911%
4388	FRUTAROM	0.004%	91.914%
4389	BLACKBAUD INC	0.004%	91.918%
4390	TERANGA GOLD CO	0.004%	91.922%
4391	KING'S TOWN BAN	0.004%	91.925%
4392	FORMFACTOR INC COMMON STOCK USD.001	0.004%	91.929%
4393	A2 MILK CO LTD	0.004%	91.933%
4394	YAMATO KOGYO CO	0.004%	91.936%
4395	JUST ENERGY GROUP INC COMMON STOCK	0.004%	91.940%
4396	BLUCORA INC COMMON STOCK USD.0001	0.004%	91.944%
4397	ESSENTRA PLC	0.004%	91.947%
4398	TSUBAKIMOTO CHA	0.004%	91.951%
4399	VEON LTD ADR	0.004%	91.955%
4400	mitsui eng&ship	0.004%	91.958%
4401	DATATEC	0.004%	91.962%
4402	ALIOR BANK SA	0.004%	91.966%
4403	MARSHALLS PLC	0.004%	91.969%
4404	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.004%	91.973%
4405	TOTVS SA	0.004%	91.976%
4406	REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001	0.004%	91.980%
4407	HEICO CORP	0.004%	91.984%
4408	NIPPON SEIKI CO	0.004%	91.987%
4409	MORI TRUST SOGO	0.004%	91.991%
4410	AIRTAC INTERNAT	0.004%	91.995%
4411	LADBROKES PLC	0.004%	91.998%
4412	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.004%	92.002%
4413	OSISKO MINING I	0.004%	92.005%
4414	MGP INGREDIENTS INC COMMON STOCK	0.004%	92.009%
4415	GIANT MFG CO	0.004%	92.013%
4416	SMILES FIDELIDA	0.004%	92.016%
4417	MIZRAHI TEFAHOT	0.004%	92.020%
4418	STRATASYS LTD	0.004%	92.024%
4419	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01	0.004%	92.027%
4420	TATUNG	0.004%	92.031%
4421	ASSECO POLAND S	0.004%	92.034%
4422	ALMOST FAMILY INC COMMON STOCK USD.1	0.004%	92.038%
4423	NICHIAS CORP	0.004%	92.042%
4424	RELIANCE INDS-S	0.004%	92.045%
4425	HYAKUGO BANK(10	0.004%	92.049%
4426	POLARIS INFRAST	0.004%	92.053%
4427	FAR EASTONE TEL	0.004%	92.056%
4428	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.004%	92.060%
4429	MERITOR INC COMMON STOCK USD1.0	0.004%	92.063%
4430	MERCK & CO INC	0.004%	92.067%
4431	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.004%	92.071%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4432	WEIS MARKETS IN	0.004%	92.074%
4433	BRF SA ADR ADR	0.004%	92.078%
4434	AUTONEUM HOLDIN	0.004%	92.081%
4435	BQE CANT VAUDOI	0.004%	92.085%
4436	MONEYSUPERMARKE	0.004%	92.089%
4437	IWATANI INTL CO	0.004%	92.092%
4438	CANON MARKETING	0.004%	92.096%
4439	FP CORP	0.004%	92.099%
4440	NORTHWESTERN CORP COMMON STOCK USD.01	0.004%	92.103%
4441	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.004%	92.106%
4442	REALTEK SEMICON	0.004%	92.110%
4443	TFS FINANCIAL CORP COMMON STOCK USD.01	0.004%	92.114%
4444	AIRPORTS OF THA	0.004%	92.117%
4445	BALFOUR BEATTY	0.004%	92.121%
4446	GAMUDA BERHAD	0.004%	92.124%
4447	SEABRIDGE GOLD	0.004%	92.128%
4448	SANKYO CO LTD	0.004%	92.131%
4449	OAD ROSNEFT OIL	0.004%	92.135%
4450	SYNNEX TECH INT	0.004%	92.139%
4451	TOMTOM NV	0.004%	92.142%
4452	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.004%	92.146%
4453	TOKYU REIT INC	0.004%	92.149%
4454	NEOPOST	0.004%	92.153%
4455	CHUGOKU ELEC PO	0.004%	92.156%
4456	P/F BAKKAFROST	0.004%	92.160%
4457	ALLIANCE FINANC	0.004%	92.163%
4458	JG SUMMIT HLDGS	0.004%	92.167%
4459	KOLON INDUSTRIE	0.004%	92.171%
4460	CHINA RESOURCES	0.004%	92.174%
4461	PT TAMBANG BATU	0.004%	92.178%
4462	ASAHI INTECC CO	0.004%	92.181%
4463	TISCO FINANCIAL	0.004%	92.185%
4464	CHIYODA CORP	0.004%	92.188%
4465	SCORPIO TANKERS	0.004%	92.192%
4466	ULTRAPAR PARTIC	0.004%	92.195%
4467	SCHNITZER STEEL	0.004%	92.199%
4468	KINTETSU CORP	0.004%	92.202%
4469	KOREAN REINSURA	0.004%	92.206%
4470	BOLSAS Y MERCAD	0.004%	92.210%
4471	BOINGO WIRELESS INC COMMON STOCK	0.004%	92.213%
4472	MAHINDRA &MAHIN	0.004%	92.217%
4473	TF ADNUBUSTRADO	0.004%	92.220%
4474	POLY HONG KONG	0.004%	92.224%
4475	EBRO FOODS SA	0.004%	92.227%
4476	MYTILINEOS	0.004%	92.231%
4477	INDUSTRIAL & IN	0.004%	92.234%
4478	HARGREAVES LANS	0.004%	92.238%
4479	RAMSAY HEALTH C	0.004%	92.241%
4480	KMG CHEMICALS INC COMMON STOCK USD.01	0.004%	92.245%
4481	KIYO BANK	0.004%	92.248%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4482	TELENET GROUP H	0.004%	92.252%
4483	SKYWORTH DIGITA	0.004%	92.255%
4484	CBIZ INC COMMON STOCK USD.01	0.004%	92.259%
4485	KADANT INC COMMON STOCK USD.01	0.004%	92.262%
4486	UNI-CHARM CORP	0.004%	92.266%
4487	RELO HOLDINGS I	0.004%	92.269%
4488	SHANGHAI PHARMA	0.004%	92.273%
4489	SHIP HEALTHCARE	0.004%	92.276%
4490	FIDESA	0.004%	92.280%
4491	ITC LTD	0.004%	92.283%
4492	INVESTEC LIMITE	0.003%	92.287%
4493	TRUEBLUE INC COMMON STOCK	0.003%	92.290%
4494	OBARA CORP	0.003%	92.294%
4495	BAJAJ AUTO	0.003%	92.297%
4496	CHINA ZHONGWANG	0.003%	92.301%
4497	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.003%	92.304%
4498	TOPRE CORPORATI	0.003%	92.308%
4499	CERVED INFORMAT	0.003%	92.311%
4500	DURATEX SA	0.003%	92.315%
4501	SHUI ON LAND LT	0.003%	92.318%
4502	PARADE TECHNOLO	0.003%	92.322%
4503	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.003%	92.325%
4504	SINOPEC SHANGHA	0.003%	92.329%
4505	HEXPOL AB	0.003%	92.332%
4506	ASM PACIFIC TEC	0.003%	92.336%
4507	SEKISUI HOUSE R	0.003%	92.339%
4508	SANDS CHINA LTD	0.003%	92.343%
4509	IMAX CORP	0.003%	92.346%
4510	COPPER MTN MNG	0.003%	92.350%
4511	ANIMA HOLDING S	0.003%	92.353%
4512	FLIGHT CENTRE L	0.003%	92.357%
4513	MINMETALS RES	0.003%	92.360%
4514	MEIKO ELECTRONI	0.003%	92.363%
4515	PRIMAX ELECTRON	0.003%	92.367%
4516	REPLIGEN CORP COMMON STOCK USD.01	0.003%	92.370%
4517	AECI	0.003%	92.374%
4518	FABRINET	0.003%	92.377%
4519	FIRST PACIFIC C	0.003%	92.381%
4520	SUPERGROUP PLC	0.003%	92.384%
4521	TOYO SUISAN KAI	0.003%	92.388%
4522	SIAM CEMENT PCL	0.003%	92.391%
4523	HOKKOKU BANK	0.003%	92.395%
4524	U-BLOX AG	0.003%	92.398%
4525	ODAKYU ELEC RLW	0.003%	92.401%
4526	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.003%	92.405%
4527	BONDUELLE SCA	0.003%	92.408%
4528	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.003%	92.412%
4529	APOLLO HOSPITAL	0.003%	92.415%
4530	COHU INC COMMON STOCK USD1.0	0.003%	92.419%
4531	RATOS AB-B SHS	0.003%	92.422%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4532	TATA POWER CO L	0.003%	92.426%
4533	NIPPON STEEL	0.003%	92.429%
4534	WACOAL CORP	0.003%	92.432%
4535	JINDAL STEEL &	0.003%	92.436%
4536	TSOGO SUN HOLDI	0.003%	92.439%
4537	THAI MILITARY B	0.003%	92.443%
4538	MISUMI CORPORAT	0.003%	92.446%
4539	INCYTE PHARMACE	0.003%	92.450%
4540	NORTH PACIFIC B	0.003%	92.453%
4541	DLF LIMITED	0.003%	92.456%
4542	JOY CITY PROPER	0.003%	92.460%
4543	HILL & SMITH HL	0.003%	92.463%
4544	MALLINCKRODT PL	0.003%	92.467%
4545	SHIMACHU CO	0.003%	92.470%
4546	BAJAJ AUTO LTD	0.003%	92.474%
4547	KANEMATSU CORP	0.003%	92.477%
4548	CARDTRONICS PLC	0.003%	92.480%
4549	ECONOCOM GROUP	0.003%	92.484%
4550	ASCOM HOLDING A	0.003%	92.487%
4551	DIPLOMAT PHARMACY INC COMMON STOCK	0.003%	92.491%
4552	MERCER INTL INC	0.003%	92.494%
4553	CARETRUST REIT INC REIT USD.01	0.003%	92.497%
4554	BEIERSDORF AG	0.003%	92.501%
4555	ABAXIS INC COMMON STOCK	0.003%	92.504%
4556	ORANGE SPON ADR ADR	0.003%	92.508%
4557	MILLENNIUM&COPT	0.003%	92.511%
4558	JAIN IRRIGATION	0.003%	92.514%
4559	NIHON UNISYS	0.003%	92.518%
4560	NCC LTD/INDIA	0.003%	92.521%
4561	KWG PROPERTY HL	0.003%	92.525%
4562	FUFENG GROUP LT	0.003%	92.528%
4563	ESPRIT HOLDINGS	0.003%	92.531%
4564	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.003%	92.535%
4565	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.003%	92.538%
4566	Meritz Fire & M	0.003%	92.542%
4567	GRUPO ELEKTRA(N	0.003%	92.545%
4568	WR GRACE + CO COMMON STOCK USD.01	0.003%	92.548%
4569	HINDUSTAN LEVER	0.003%	92.552%
4570	FOXCONN INTERNA	0.003%	92.555%
4571	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.003%	92.558%
4572	ARCA CONTINEN	0.003%	92.562%
4573	AMOREPACIFIC GR	0.003%	92.565%
4574	FCC CO LTD	0.003%	92.569%
4575	TOHOKU ELEC POW	0.003%	92.572%
4576	ATEA ASA	0.003%	92.575%
4577	HYUNDAI WIA COR	0.003%	92.579%
4578	ENEL CHILE SA ADR ADR	0.003%	92.582%
4579	CONSOL ENERGY INC COMMON STOCK USD.01	0.003%	92.585%
4580	SEIBU HOLDINGS	0.003%	92.589%
4581	BANG & OLUFSEN	0.003%	92.592%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4582	NIKON CORP	0.003%	92.596%
4583	MARSTON'S PLC	0.003%	92.599%
4584	INDIA INFOLINE	0.003%	92.602%
4585	CIMPRESS NV	0.003%	92.606%
4586	DAILY MAIL&GEN	0.003%	92.609%
4587	SERIA CO LTD	0.003%	92.612%
4588	NAGASE & CO	0.003%	92.616%
4589	SHINMAYWA INDS	0.003%	92.619%
4590	TURK SISE VE CA	0.003%	92.622%
4591	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.003%	92.626%
4592	BERKSHIRE HAT E	0.003%	92.629%
4593	ELECTA AB B SHS	0.003%	92.632%
4594	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.003%	92.636%
4595	MAXLINEAR INC COMMON STOCK	0.003%	92.639%
4596	BJ S RESTAURANTS INC COMMON STOCK	0.003%	92.643%
4597	ITAU UNIBANCO H	0.003%	92.646%
4598	KRONES AG	0.003%	92.649%
4599	MRF LTD	0.003%	92.653%
4600	KUMAGAI GUMI CO	0.003%	92.656%
4601	PORTUCEL EMPRES	0.003%	92.659%
4602	FIELMANN AG	0.003%	92.663%
4603	TIM PARTICIPA	0.003%	92.666%
4604	OGAKI KYORITSU	0.003%	92.669%
4605	FUJI SEAL INC	0.003%	92.673%
4606	PACIFIC GAS & E	0.003%	92.676%
4607	TOYOTA INDUSTRI	0.003%	92.679%
4608	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.003%	92.683%
4609	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.003%	92.686%
4610	VTB BANK(JSC)	0.003%	92.689%
4611	SPARTANNASH CO COMMON STOCK	0.003%	92.693%
4612	TOKYO DOME CORP	0.003%	92.696%
4613	EREGLI DEMIR CE	0.003%	92.699%
4614	PREMIER INVESTM	0.003%	92.702%
4615	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.003%	92.706%
4616	CHINA EVERBRIGH	0.003%	92.709%
4617	TELEFONICA DEUT	0.003%	92.712%
4618	DIALOG SEMICOND	0.003%	92.716%
4619	INOGEN INC COMMON STOCK USD.001	0.003%	92.719%
4620	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.003%	92.722%
4621	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.003%	92.726%
4622	NOMURA HOLDINGS INC SPON ADR ADR	0.003%	92.729%
4623	IMPLENIA AG	0.003%	92.732%
4624	HOMESTREET INC COMMON STOCK	0.003%	92.736%
4625	MINDTREE LTD	0.003%	92.739%
4626	WEIR GROUP	0.003%	92.742%
4627	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.003%	92.746%
4628	CHINA LIFE INSU	0.003%	92.749%
4629	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.003%	92.752%
4630	NEWRIVER REIT P	0.003%	92.755%
4631	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.003%	92.759%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4632	HAW PAR CORP LT	0.003%	92.762%
4633	AGFA GEVAERT NV	0.003%	92.765%
4634	NIHON M&A CENTE	0.003%	92.769%
4635	ALIBABA PICTURE	0.003%	92.772%
4636	ILIAD	0.003%	92.775%
4637	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.003%	92.778%
4638	SAMSUNG FINE CH	0.003%	92.782%
4639	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.003%	92.785%
4640	SAN MIGUEL CORP	0.003%	92.788%
4641	DELPHI ENERGY C	0.003%	92.792%
4642	KELLER GROUP	0.003%	92.795%
4643	SAMSUNG C&T COR	0.003%	92.798%
4644	XINYI SOLAR HOL	0.003%	92.801%
4645	WESTAMERICA BANCORPORATION COMMON STOCK	0.003%	92.805%
4646	CHINA OILFIELD	0.003%	92.808%
4647	BIOCON	0.003%	92.811%
4648	STOCK YARDS BANCORP INC COMMON STOCK	0.003%	92.815%
4649	YELLOW PAGES LT	0.003%	92.818%
4650	MUSASHINO BANK	0.003%	92.821%
4651	TECAN AG	0.003%	92.824%
4652	IREN SPA	0.003%	92.828%
4653	CAPCOM CO	0.003%	92.831%
4654	SAFESTORE HOLDI	0.003%	92.834%
4655	INTERTAIN GROUP	0.003%	92.837%
4656	ITAU CORPBANCA	0.003%	92.841%
4657	COFACE SA	0.003%	92.844%
4658	BARITO PAC TBK	0.003%	92.847%
4659	INNOPHOS HOLDINGS INC COMMON STOCK USD.001	0.003%	92.850%
4660	YAMADA DENKI CO	0.003%	92.854%
4661	C & C GROUP PLC	0.003%	92.857%
4662	COMPUTACENTER P	0.003%	92.860%
4663	HANNSTAR DISPLA	0.003%	92.864%
4664	GOLD FIELDS LTD	0.003%	92.867%
4665	PANALPINA WELT	0.003%	92.870%
4666	HAITONG SECURIT	0.003%	92.873%
4667	WT MICROELECTRO	0.003%	92.877%
4668	BRICKWORKS	0.003%	92.880%
4669	TSUMURA & CO	0.003%	92.883%
4670	21VIANET GROUP INC ADR ADR USD.00001	0.003%	92.886%
4671	CHINA REINSURAN	0.003%	92.890%
4672	FRESNILLO PLC	0.003%	92.893%
4673	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.003%	92.896%
4674	SYNTEL INC COMMON STOCK	0.003%	92.899%
4675	PARAGON GROUP O	0.003%	92.902%
4676	BCO CREDITO INV	0.003%	92.906%
4677	CGN POWER CO LT	0.003%	92.909%
4678	TOKYO SEIMITSU	0.003%	92.912%
4679	DR REDDYS LABS	0.003%	92.915%
4680	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.003%	92.919%
4681	GRIFFON CORP COMMON STOCK USD.25	0.003%	92.922%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4682	YUZHOU PROPERTI	0.003%	92.925%
4683	OKINAWA BANK	0.003%	92.928%
4684	PRESIDENT CHAIN	0.003%	92.932%
4685	GERDAU SA SIDER	0.003%	92.935%
4686	LAKELAND BANCORP INC COMMON STOCK	0.003%	92.938%
4687	KYORITSU MAINT	0.003%	92.941%
4688	DUZONBIZON CO L	0.003%	92.945%
4689	ENCE ENERGIA	0.003%	92.948%
4690	REGIS RESOURCES	0.003%	92.951%
4691	INVERSIONES AGU	0.003%	92.954%
4692	PATRIZIA IMMO A	0.003%	92.957%
4693	COLGATE-PALM (I	0.003%	92.961%
4694	CKD CORP	0.003%	92.964%
4695	AVEVA GROUP PLC	0.003%	92.967%
4696	TOMONY HOLDINGS	0.003%	92.970%
4697	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.003%	92.974%
4698	BIC CAMERA INC.	0.003%	92.977%
4699	CHINA RAILWAY G	0.003%	92.980%
4700	SINO LAND CO	0.003%	92.983%
4701	KARDEMIR KARABU	0.003%	92.986%
4702	RYOHIN KEIKAKU	0.003%	92.990%
4703	DAELIM INDUSTRI	0.003%	92.993%
4704	CHINA GEN PLAST	0.003%	92.996%
4705	DAH SING FINANC	0.003%	92.999%
4706	TOKYO TY FINANC	0.003%	93.002%
4707	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.003%	93.005%
4708	NATIONAL BANK HOLD CL A COMMON STOCK	0.003%	93.009%
4709	G8 EDUCATION LT	0.003%	93.012%
4710	KAISA GROUP HLD	0.003%	93.015%
4711	JB HI-FI	0.003%	93.018%
4712	ASSORE	0.003%	93.021%
4713	K-BRO LINEN INC	0.003%	93.025%
4714	INTERCONTINENTA	0.003%	93.028%
4715	ITOHAM YONEKYU	0.003%	93.031%
4716	UTD ENGINEERS	0.003%	93.034%
4717	GIMV NV	0.003%	93.037%
4718	SQUARE ENIX HOL	0.003%	93.041%
4719	HALCON RESOURCES CORP COMMON STOCK USD.0001	0.003%	93.044%
4720	MITIE GROUP	0.003%	93.047%
4721	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.003%	93.050%
4722	STOREBRAND ASA	0.003%	93.053%
4723	TARKETT SA	0.003%	93.056%
4724	JAPAN RENTAL HO	0.003%	93.060%
4725	CNP ASSURANCES	0.003%	93.063%
4726	PZ CUSSONS PLC	0.003%	93.066%
4727	BEFIMMO SCA	0.003%	93.069%
4728	KAP IND HLDG LT	0.003%	93.072%
4729	STARTS CORP INC	0.003%	93.075%
4730	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.003%	93.079%
4731	FULLSHARE HOLDI	0.003%	93.082%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4732	HERITAGE FINANCIAL CORP COMMON STOCK	0.003%	93.085%
4733	AFRICA OIL CORP	0.003%	93.088%
4734	HOSHINO RESORTS	0.003%	93.091%
4735	PICK'N PAY STOR	0.003%	93.094%
4736	NISSHIN SEIFUN	0.003%	93.097%
4737	TEC CORPORATION	0.003%	93.101%
4738	SPAR NORD BANK	0.003%	93.104%
4739	CITIC SECURITIE	0.003%	93.107%
4740	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	93.110%
4741	ADVANCED INFO S	0.003%	93.113%
4742	AMERICAN STATES WATER CO COMMON STOCK	0.003%	93.116%
4743	MO OCH DOMSJO A	0.003%	93.119%
4744	KIWI PROPERTY G	0.003%	93.123%
4745	KANDENKO CO	0.003%	93.126%
4746	TELECOM ITALIA	0.003%	93.129%
4747	ANSALDO STS SPA	0.003%	93.132%
4748	DAIHEN CORP	0.003%	93.135%
4749	MERRY ELECTRONI	0.003%	93.138%
4750	REUNERT	0.003%	93.141%
4751	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.003%	93.144%
4752	PETROCHINA COMP	0.003%	93.148%
4753	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.003%	93.151%
4754	NINE ENTERTAINM	0.003%	93.154%
4755	CHINA TRAVEL IN	0.003%	93.157%
4756	LISI	0.003%	93.160%
4757	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.003%	93.163%
4758	CHINA SYNTH RUB	0.003%	93.166%
4759	GODADDY INC CLASS A COMMON STOCK USD.001	0.003%	93.169%
4760	AXFOOD AB	0.003%	93.173%
4761	FORTINET INC	0.003%	93.176%
4762	NET ONE SYSTEMS	0.003%	93.179%
4763	WASHINGTON PRIME GROUP INC REIT USD.0001	0.003%	93.182%
4764	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.003%	93.185%
4765	INDO TAMBANGRAY	0.003%	93.188%
4766	FIRST INTER BK	0.003%	93.191%
4767	MURPHY OIL CORP SR UNSECURED 06/22 4	0.003%	93.194%
4768	DIEBOLD INC	0.003%	93.197%
4769	COSMAX INC	0.003%	93.201%
4770	PLANET FITNESS INC CL A COMMON STOCK USD.0001	0.003%	93.204%
4771	FOSUN INTERNATI	0.003%	93.207%
4772	UNDER ARMOUR IN	0.003%	93.210%
4773	RIETER HLDGS AG	0.003%	93.213%
4774	KONINKLIJKE BAM	0.003%	93.216%
4775	LG PHILIPS LCD	0.003%	93.219%
4776	UPC TECHNOLOGY	0.003%	93.222%
4777	MAN WAH HOLDING	0.003%	93.225%
4778	VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001	0.003%	93.228%
4779	TRICO BANCSHARES COMMON STOCK	0.003%	93.231%
4780	H2O RETAILING C	0.003%	93.235%
4781	BEAZER HOMES USA INC COMMON STOCK USD.001	0.003%	93.238%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4782	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.003%	93.241%
4783	INFINERA CORP	0.003%	93.244%
4784	IMMOFINANZ IMMO	0.003%	93.247%
4785	TIANNENG POWER	0.003%	93.250%
4786	TOKYO ELEC POWE	0.003%	93.253%
4787	GEO CO LTD	0.003%	93.256%
4788	TAIWAN SEMICOND	0.003%	93.259%
4789	CHINA COAL ENER	0.003%	93.262%
4790	IOCHPE-MAXION	0.003%	93.265%
4791	BANRISUL	0.003%	93.268%
4792	KENEDIX RETAIL	0.003%	93.271%
4793	OPUS BANK	0.003%	93.275%
4794	DAIRY CREST GRO	0.003%	93.278%
4795	SANFIRE RESOURC	0.003%	93.281%
4796	MAINFREIGHT LTD	0.003%	93.284%
4797	TOYO INK MFG CO	0.003%	93.287%
4798	APPLUS SERVICES	0.003%	93.290%
4799	JUST RETIREMENT	0.003%	93.293%
4800	PIGEON CORP	0.003%	93.296%
4801	MORGUARD CORP	0.003%	93.299%
4802	KOENIG & BAUER	0.003%	93.302%
4803	POSTNL	0.003%	93.305%
4804	HAMBORNER AG	0.003%	93.308%
4805	BWP TRUST	0.003%	93.311%
4806	SSAB SVENSKT ST	0.003%	93.314%
4807	CORONATION FUND	0.003%	93.317%
4808	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.003%	93.320%
4809	MELEXIS	0.003%	93.323%
4810	ANDERSONS INC/THE COMMON STOCK	0.003%	93.326%
4811	SHANGRI-LA ASIA	0.003%	93.330%
4812	NEXON CO LTD	0.003%	93.333%
4813	LYDALL INC COMMON STOCK USD.1	0.003%	93.336%
4814	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.003%	93.339%
4815	SUMITOMO MITSUI	0.003%	93.342%
4816	Ayala Land Inc	0.003%	93.345%
4817	SPX CORP COMMON STOCK USD.01	0.003%	93.348%
4818	KYORIN CO LTD.	0.003%	93.351%
4819	SARACEN MINERAL	0.003%	93.354%
4820	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.003%	93.357%
4821	HEMFOSA FASTIGH	0.003%	93.360%
4822	TOBU RAILWAY CO	0.003%	93.363%
4823	JM FINANCIAL	0.003%	93.366%
4824	HEIWA CORP	0.003%	93.369%
4825	HIBERNIA REIT P	0.003%	93.372%
4826	CIPUTRA DEVELOP	0.003%	93.375%
4827	ACEA SPA	0.003%	93.378%
4828	NN INC COMMON STOCK USD.01	0.003%	93.381%
4829	RINNAI CORP	0.003%	93.384%
4830	ARGAN INC COMMON STOCK USD.15	0.003%	93.387%
4831	AZIMUT HOLDOING	0.003%	93.390%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4832	AU OPTRONICS CORP SPON ADR ADR	0.003%	93.393%
4833	WESTPAC BANKING	0.003%	93.396%
4834	MUTHOOT FINANCE	0.003%	93.399%
4835	VOCUS COMMUN LT	0.003%	93.402%
4836	CHIN-POON INDL	0.003%	93.405%
4837	EMEMORY TECHNOL	0.003%	93.408%
4838	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.411%
4839	FINCANTIERI SPA	0.003%	93.414%
4840	STUART OLSON IN	0.003%	93.417%
4841	GS ENGINEERING	0.003%	93.420%
4842	GT CAPITAL HOLD	0.003%	93.423%
4843	ITALGAS SPA	0.003%	93.426%
4844	FISKARS OYJ	0.003%	93.429%
4845	ENTERCOM COMMUN	0.003%	93.432%
4846	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.003%	93.435%
4847	GREEN REIT PLC	0.003%	93.438%
4848	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.003%	93.441%
4849	MERCIALYS	0.003%	93.444%
4850	SEOUL SEMICONDU	0.003%	93.447%
4851	ACADIAN TIMBER	0.003%	93.450%
4852	ENTERTAINMENT O	0.003%	93.453%
4853	UTD DRUG	0.003%	93.456%
4854	CIE AUTOMOTIVE	0.003%	93.459%
4855	GOLDEN STAR RES	0.003%	93.462%
4856	TELSTRA CORP	0.003%	93.465%
4857	SINOTRUK HONG K	0.003%	93.468%
4858	M3 INC	0.003%	93.471%
4859	IPSEN	0.003%	93.474%
4860	INTL FCSTONE INC COMMON STOCK USD.01	0.003%	93.477%
4861	TELECOM PLUS	0.003%	93.480%
4862	CORVEL CORP COMMON STOCK USD.0001	0.003%	93.483%
4863	VALOR CO LTD	0.003%	93.486%
4864	SEIREN CO	0.003%	93.489%
4865	SUPERVALU INC COMMON STOCK USD.01	0.003%	93.492%
4866	DCM JAPAN HOLDI	0.003%	93.495%
4867	TRADE ME LTD	0.003%	93.498%
4868	SEIKO CORPORATI	0.003%	93.501%
4869	EXIDE INDUSTRIE	0.003%	93.504%
4870	BRASKEM SA	0.003%	93.507%
4871	DEUTSCHE EUROSH	0.003%	93.510%
4872	TAIWAN COOPERAT	0.003%	93.513%
4873	COMPUGROUP HOLD	0.003%	93.516%
4874	JUROKU BANK	0.003%	93.519%
4875	DAVIDE CAMPARI-	0.003%	93.522%
4876	MAGELLAN FINANC	0.003%	93.525%
4877	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.003%	93.528%
4878	JC DECAUX SA	0.003%	93.531%
4879	JERONIMO MARTIN	0.003%	93.534%
4880	EXACT SCIENCES	0.003%	93.536%
4881	INFICON HOLDING	0.003%	93.539%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4882	ESCORTS LTD	0.003%	93.542%
4883	DAI-ICHI KOGYO	0.003%	93.545%
4884	ABC-MART INC	0.003%	93.548%
4885	EVRAZ PLC	0.003%	93.551%
4886	SOCIETE BIC SA	0.003%	93.554%
4887	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.003%	93.557%
4888	CHORUS LIMITED	0.003%	93.560%
4889	FENG TAY ENTRPR	0.003%	93.563%
4890	BRAIT SA	0.003%	93.566%
4891	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.003%	93.569%
4892	EXPRESS INC COMMON STOCK	0.003%	93.572%
4893	SIMPLO TECHNOLO	0.003%	93.575%
4894	LEROY SEAFOOD G	0.003%	93.578%
4895	LINDT & SPRUENG	0.003%	93.581%
4896	SHIP FINANCE IN	0.003%	93.583%
4897	CHENG SHIN RUBB	0.003%	93.586%
4898	B2W-CIA GLOBAL	0.003%	93.589%
4899	MONMOUTH REAL E	0.003%	93.592%
4900	DOMINO'S PIZZA	0.003%	93.595%
4901	SCANSOURCE INC COMMON STOCK	0.003%	93.598%
4902	OPKO HEALTH INC COMMON STOCK USD.01	0.003%	93.601%
4903	ULTRA ELECTRONI	0.003%	93.604%
4904	LAIRD PLC	0.003%	93.607%
4905	SONY FINANCIAL	0.003%	93.610%
4906	JUBLIANT FOODWO	0.003%	93.613%
4907	SCANA CORP COMMON STOCK	0.003%	93.616%
4908	ORTHOPIX INTL N	0.003%	93.619%
4909	BB SEGURIDADE P	0.003%	93.621%
4910	KIMBERLY CLARK	0.003%	93.624%
4911	CHINA LONGYUAN	0.003%	93.627%
4912	MAKALOTIndustr	0.003%	93.630%
4913	TRUE CORP PCL	0.003%	93.633%
4914	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.003%	93.636%
4915	PROSEGUR CIA DE	0.003%	93.639%
4916	BK OF EAST ASIA	0.003%	93.642%
4917	SK CHEMICALS	0.003%	93.645%
4918	COCA-COLA AMATI	0.003%	93.648%
4919	CHINASOFT INTER	0.003%	93.651%
4920	SENSHU IKEDA HL	0.003%	93.654%
4921	GJENSIDIGE FORS	0.003%	93.656%
4922	ZZZPRIMA MEAT P	0.003%	93.659%
4923	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.003%	93.662%
4924	AAON INC COMMON STOCK USD.004	0.003%	93.665%
4925	CHARTER HALL	0.003%	93.668%
4926	GLOVIS	0.003%	93.671%
4927	ZAKLADY METALI	0.003%	93.674%
4928	C.P. ALL PCL-FG	0.003%	93.677%
4929	SP PLUS CORP COMMON STOCK USD.001	0.003%	93.680%
4930	UACJ CORP	0.003%	93.683%
4931	INDUTRADE AB	0.003%	93.686%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4932	PIPER JAFFRAY COS COMMON STOCK USD.01	0.003%	93.688%
4933	NICHIHA CORP	0.003%	93.691%
4934	SSY GROUP LTD	0.003%	93.694%
4935	BARCO(NEW)	0.003%	93.697%
4936	MGE ENERGY INC COMMON STOCK USD1.0	0.003%	93.700%
4937	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.003%	93.703%
4938	SAMSUNG TECHWIN	0.003%	93.706%
4939	OBRASCON HUAR L	0.003%	93.709%
4940	STONERIDGE INC COMMON STOCK	0.003%	93.712%
4941	QUIDEL CORP COMMON STOCK USD.001	0.003%	93.715%
4942	COCOKARA FINE H	0.003%	93.717%
4943	UNIMICRON TECHN	0.003%	93.720%
4944	KFORCE INC COMMON STOCK USD.01	0.003%	93.723%
4945	SANYO DENKI CO	0.003%	93.726%
4946	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.003%	93.729%
4947	HONG KONG LAND	0.003%	93.732%
4948	GS RETAIL CO LT	0.003%	93.735%
4949	SHIMANO INC	0.003%	93.738%
4950	ROHTO PHARM	0.003%	93.741%
4951	RMR GROUP INC/THE A COMMON STOCK	0.003%	93.743%
4952	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.003%	93.746%
4953	PANDOX AB	0.003%	93.749%
4954	KEIHIN CORP	0.003%	93.752%
4955	SHANDONG WEIGAO	0.003%	93.755%
4956	ELIS SA	0.003%	93.758%
4957	RIB SOFTWARE AG	0.003%	93.761%
4958	FAR EAST INTL B	0.003%	93.764%
4959	SLATE RETAIL RE	0.003%	93.766%
4960	LIBERTY BROADBAND A COMMON STOCK USD.01	0.003%	93.769%
4961	TOMRA SYSTEMS A	0.003%	93.772%
4962	HOUSE FOODS COR	0.003%	93.775%
4963	ESSO (THAILAND)	0.003%	93.778%
4964	HOTA INDUSTRIAL	0.003%	93.781%
4965	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.003%	93.784%
4966	TOHO HOLDINGS C	0.003%	93.787%
4967	SEVERSTAL GDR REG S GDR	0.003%	93.789%
4968	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.003%	93.792%
4969	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.003%	93.795%
4970	EXEDY CORP	0.003%	93.798%
4971	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.003%	93.801%
4972	PRIMARY HEALTH	0.003%	93.804%
4973	TOD'S SPA	0.003%	93.807%
4974	QUALITY CARE PROPERTIES REIT USD.01	0.003%	93.809%
4975	M/I HOMES INC COMMON STOCK USD.01	0.003%	93.812%
4976	GMP CAPITAL COR	0.003%	93.815%
4977	HUA HONG SEMICO	0.003%	93.818%
4978	SALFACORP SA	0.003%	93.821%
4979	CJ E&M CORPORAT	0.003%	93.824%
4980	ENGINEERS INDIA	0.003%	93.826%
4981	KIWOOM SECURITI	0.003%	93.829%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4982	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.003%	93.832%
4983	KEIHIN ELEC EXP	0.003%	93.835%
4984	CAR INC	0.003%	93.838%
4985	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.003%	93.841%
4986	VASTNED RETAIL	0.003%	93.844%
4987	GROUPON INC COMMON STOCK USD.0001	0.003%	93.846%
4988	DIGITAL CHINA H	0.003%	93.849%
4989	MATSUMOTOKIYOSH	0.003%	93.852%
4990	CUMMINS INDIA	0.003%	93.855%
4991	MOVADO GROUP INC COMMON STOCK USD.01	0.003%	93.858%
4992	ALPINE ELECTRON	0.003%	93.861%
4993	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.003%	93.863%
4994	SYDNEY AIRPORT	0.003%	93.866%
4995	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.003%	93.869%
4996	ABACUS PROPERTY	0.003%	93.872%
4997	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.003%	93.875%
4998	VISTA OUTDOOR INC COMMON STOCK USD.01	0.003%	93.878%
4999	FUGRO NV-CVA	0.003%	93.880%
5000	NIPPON FLOUR MI	0.003%	93.883%
5001	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.003%	93.886%
5002	KERRY LOGISTICS	0.003%	93.889%
5003	HITACHI ZOSEN C	0.003%	93.892%
5004	ASTRAL FOODS	0.003%	93.895%
5005	PZU GR	0.003%	93.897%
5006	COMFORIA RESIDE	0.003%	93.900%
5007	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.003%	93.903%
5008	CROCS INC COMMON STOCK USD.001	0.003%	93.906%
5009	LASALLE LOGIPOR	0.003%	93.909%
5010	KAKEN PHARM	0.003%	93.911%
5011	CANCOM SE	0.003%	93.914%
5012	FUJI MACHINE MF	0.003%	93.917%
5013	CHINA HARMONY N	0.003%	93.920%
5014	COSCO HOLDINGS	0.003%	93.923%
5015	DAINIPPON PHARM	0.003%	93.926%
5016	DAOU TECHNOLOGY	0.003%	93.928%
5017	CHENG LOONG	0.003%	93.931%
5018	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.003%	93.934%
5019	DREAM INDUSTRIA	0.003%	93.937%
5020	AEGION CORP COMMON STOCK USD.01	0.003%	93.940%
5021	RINGKJOEBING LA	0.003%	93.942%
5022	KEMET CORP	0.003%	93.945%
5023	LINDSAY CORP COMMON STOCK USD1.0	0.003%	93.948%
5024	AIN PHARMACIEZ	0.003%	93.951%
5025	SUPER RETAIL GR	0.003%	93.954%
5026	AUSDRILL LIMITE	0.003%	93.957%
5027	NAN YA PRINTED	0.003%	93.959%
5028	FERROTEC CORP	0.003%	93.962%
5029	JSW ENERGY LTD	0.003%	93.965%
5030	BURCKHARDT COMP	0.003%	93.968%
5031	FOMENTO ECON ME	0.003%	93.971%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5032	KOTAK MAHINDRA	0.003%	93.973%
5033	SUMMERSET GROUP	0.003%	93.976%
5034	GUNZE	0.003%	93.979%
5035	USS CO. LTD.	0.003%	93.982%
5036	ITO EN	0.003%	93.985%
5037	DUSKIN CO LTD	0.003%	93.987%
5038	OCADO GROUP PLC	0.003%	93.990%
5039	SHANKS GROUP PL	0.003%	93.993%
5040	DAETWYLER HOLDI	0.003%	93.996%
5041	GPO CARSO SA DE	0.003%	93.999%
5042	NH HOTELES	0.003%	94.001%
5043	POLYPIPE GROUP	0.003%	94.004%
5044	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.003%	94.007%
5045	HYUNDAI HEAVY I	0.003%	94.010%
5046	SKYFAME REALTY	0.003%	94.012%
5047	AUSTEVOLL SEAFO	0.003%	94.015%
5048	FUKUOKA REIT CO	0.003%	94.018%
5049	RYOBI	0.003%	94.021%
5050	HOKUETSU KISHU	0.003%	94.024%
5051	RAMCO-GERSHENSO	0.003%	94.026%
5052	PITNEY BOWES INC COMMON STOCK USD1.0	0.003%	94.029%
5053	SEINO TRANSPORT	0.003%	94.032%
5054	UNITED ARROWS L	0.003%	94.035%
5055	MAANSHAN IRON &	0.003%	94.037%
5056	ELLIE MAE INC COMMON STOCK USD.0001	0.003%	94.040%
5057	GIGABYTE TECHNO	0.003%	94.043%
5058	FARMER BROS CO COMMON STOCK USD1.0	0.003%	94.046%
5059	QUALYS INC COMMON STOCK USD.001	0.003%	94.049%
5060	ROCHE HOLDING A	0.003%	94.051%
5061	NAVIGANT CONSUL	0.003%	94.054%
5062	CHAMPION REAL E	0.003%	94.057%
5063	VANGUARD INTL S	0.003%	94.060%
5064	TOKEN CORP	0.003%	94.062%
5065	F E CONSORTM IN	0.003%	94.065%
5066	PARMALAT S.P.A	0.003%	94.068%
5067	MEDIPAL HOLDING	0.003%	94.071%
5068	SERCOMM CORP	0.003%	94.073%
5069	CONNECTONE BANCORP INC COMMON STOCK	0.003%	94.076%
5070	PACIFIC INDUSTR	0.003%	94.079%
5071	KOMAX HOLDING A	0.003%	94.082%
5072	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.003%	94.084%
5073	DAIWABO CO LTD	0.003%	94.087%
5074	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.003%	94.090%
5075	KRUNGTHAI CARD	0.003%	94.093%
5076	KOMORI CORPORAT	0.003%	94.096%
5077	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.003%	94.098%
5078	BECHTLE AG	0.003%	94.101%
5079	PLDT INC	0.003%	94.104%
5080	AUTODESK INC	0.003%	94.107%
5081	KINDEN CORPORAT	0.003%	94.109%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5082	JUST EAT PLC	0.003%	94.112%
5083	MORGUARD REAL E	0.003%	94.115%
5084	PACIFIC BASIN S	0.003%	94.118%
5085	PERFICIENT INC COMMON STOCK USD.001	0.003%	94.120%
5086	GUDANG GARAM(PE	0.003%	94.123%
5087	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.003%	94.126%
5088	INDUSTRIAS CH S	0.003%	94.128%
5089	DULUXGROUP LTD	0.003%	94.131%
5090	KOC HOLDING AS	0.003%	94.134%
5091	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.003%	94.137%
5092	YUHAN CORP	0.003%	94.139%
5093	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.003%	94.142%
5094	EXACTECH INC COMMON STOCK USD.01	0.003%	94.145%
5095	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.003%	94.148%
5096	GRAPHITE INDIA	0.003%	94.150%
5097	KINPO ELECTRONI	0.003%	94.153%
5098	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.003%	94.156%
5099	ROBINSONS LAND	0.003%	94.159%
5100	KRUNG THAI BNK	0.003%	94.161%
5101	BOMBARDIER INC	0.003%	94.164%
5102	JAPAN AVIATN EL	0.003%	94.167%
5103	RESOLUTE FOREST	0.003%	94.170%
5104	TAKEUCHI MANUFA	0.003%	94.172%
5105	AUTOGRILL SPA	0.003%	94.175%
5106	NANKAI ELEC RAI	0.003%	94.178%
5107	TRUSCO NAKAYAMA	0.003%	94.180%
5108	CROMPTON GREAVE	0.003%	94.183%
5109	BANGCHAK CORP P	0.003%	94.186%
5110	CRAMO OYJ B SHS	0.003%	94.189%
5111	RESORTTRUST INC	0.003%	94.191%
5112	COMTECH TELE CO	0.003%	94.194%
5113	DIGI.COM BHD	0.003%	94.197%
5114	FISHER (JAMES)	0.003%	94.199%
5115	SAIZERIYA COMPA	0.003%	94.202%
5116	UTD INTEGRATION	0.003%	94.205%
5117	CHINA AOYUAN PR	0.003%	94.207%
5118	CIA SANEAMENTO	0.003%	94.210%
5119	THAI UNION GROU	0.003%	94.213%
5120	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.003%	94.216%
5121	AXCELIS TECHNOL	0.003%	94.218%
5122	INVESTMENT TECH	0.003%	94.221%
5123	FAES FARMA SA	0.003%	94.224%
5124	SUGI HOLDINGS C	0.003%	94.226%
5125	AEON DELIGHT	0.003%	94.229%
5126	CHINA EASTERN A	0.003%	94.232%
5127	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.003%	94.234%
5128	TRANSPORT INTL	0.003%	94.237%
5129	TONG YANG INDUS	0.003%	94.240%
5130	REITMANS (CANADA) LTD A COMMON STOCK	0.003%	94.243%
5131	SAMSUNG CARD	0.003%	94.245%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5132	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.003%	94.248%
5133	NICE SYSTEMS	0.003%	94.251%
5134	CHOW SANG SANG	0.003%	94.253%
5135	KEPPEL DC REIT	0.003%	94.256%
5136	LINK ADMINISTRA	0.003%	94.259%
5137	SHIMADZU CORP	0.003%	94.261%
5138	GUARANTY BANCORP COMMON STOCK USD.001	0.003%	94.264%
5139	COCA-COLA FEMSA	0.003%	94.267%
5140	SAMPO OYJ	0.003%	94.269%
5141	SEMBCORP MARINE	0.003%	94.272%
5142	ALSO HOLDING-RE	0.003%	94.275%
5143	SAUL CENTERS INC REIT USD.01	0.003%	94.277%
5144	PPC LTD	0.003%	94.280%
5145	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.003%	94.283%
5146	FUJITEC CO	0.003%	94.285%
5147	SANFILIPPO(JOHN	0.003%	94.288%
5148	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.003%	94.291%
5149	MONOTARO CO.LTD	0.003%	94.293%
5150	ANRITSU CORP	0.003%	94.296%
5151	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.003%	94.299%
5152	MACQUARIE LEISU	0.003%	94.301%
5153	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.003%	94.304%
5154	HULIC CO LTD	0.003%	94.307%
5155	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.003%	94.309%
5156	INDORAMA VENTUR	0.003%	94.312%
5157	TULLETT PREBON	0.003%	94.315%
5158	TOWER INTL INC	0.003%	94.317%
5159	CSR CORP	0.003%	94.320%
5160	BONAVA AB - B S	0.003%	94.323%
5161	TRAVELSKY TECHN	0.003%	94.325%
5162	CHATHAM LODGING	0.003%	94.328%
5163	SM PRIME HLDGS	0.003%	94.331%
5164	SENKO CO	0.003%	94.333%
5165	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.003%	94.336%
5166	ARCHROCK INC COMMON STOCK USD.01	0.003%	94.339%
5167	TOHO GAS CO	0.003%	94.341%
5168	UNI-PRESIDENT C	0.003%	94.344%
5169	ELIA SYS OPERAT	0.003%	94.347%
5170	MBANK	0.003%	94.349%
5171	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.003%	94.352%
5172	GAZTRANSPORT ET	0.003%	94.355%
5173	AK STEEL HOLDIN	0.003%	94.357%
5174	VIACOM INC SR UNSECURED 12/19 2.75	0.003%	94.360%
5175	OCLARO INC COMMON STOCK USD.01	0.003%	94.363%
5176	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.003%	94.365%
5177	SWIRE PACIFIC	0.003%	94.368%
5178	CHARGEURS SA	0.003%	94.370%
5179	VTECH HLDGS	0.003%	94.373%
5180	JOWA HLDGS CO L	0.003%	94.376%
5181	THANACHART CAPI	0.003%	94.378%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5182	EXELON CORP SR UNSECURED 12/20 5.15	0.003%	94.381%
5183	MARUICHI STL TU	0.003%	94.384%
5184	ORGANIZACI SORI	0.003%	94.386%
5185	KOSE	0.003%	94.389%
5186	ALL NIPPON AIRW	0.003%	94.392%
5187	PC CONNECTION	0.003%	94.394%
5188	CyberAgent, Inc	0.003%	94.397%
5189	IINO KAIUN KAIS	0.003%	94.399%
5190	RATHBONE BROTHE	0.003%	94.402%
5191	AMERICA MOVIL SPN ADR CL L ADR	0.003%	94.405%
5192	REGIS CORP COMMON STOCK USD.05	0.003%	94.407%
5193	KRUK SA	0.003%	94.410%
5194	AIRASIA BHD	0.003%	94.413%
5195	DOOSAN HEAVY IN	0.003%	94.415%
5196	METROPOLE TV-(M	0.003%	94.418%
5197	CHINA BLUECHEMI	0.003%	94.420%
5198	POONGSAN CORP(N	0.003%	94.423%
5199	INV LA CONSTRUC	0.003%	94.426%
5200	HAREL INSURANCE	0.003%	94.428%
5201	GRANGES AB	0.003%	94.431%
5202	RYMAN HEALTHCAR	0.003%	94.434%
5203	ANGLOGOLD LTD	0.003%	94.436%
5204	MANHATTAN ASSOC	0.003%	94.439%
5205	KATO SANGYO CO	0.003%	94.441%
5206	SAO MARTINHO SA	0.003%	94.444%
5207	GPO TELEVISA	0.003%	94.447%
5208	GPO DE INVERSIO	0.003%	94.449%
5209	NIKKISO CO	0.003%	94.452%
5210	SHIKOKU ELEC PO	0.003%	94.454%
5211	GERMAN AMERICAN BANCORP COMMON STOCK	0.003%	94.457%
5212	SUDAMERICANA VA	0.003%	94.460%
5213	CHINA DONGXIANG	0.003%	94.462%
5214	AEON MALL CO LT	0.003%	94.465%
5215	TOHO BANK	0.003%	94.467%
5216	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.003%	94.470%
5217	INTERROLL HOLDI	0.003%	94.473%
5218	AMBEV SA ADR ADR	0.003%	94.475%
5219	AURICO METALS INC COMMON STOCK	0.003%	94.478%
5220	NATIONAL STORAGE AFFILIATES REIT USD.01	0.003%	94.481%
5221	GRAINGER TRUST	0.003%	94.483%
5222	ZZZSAN-AI OIL C	0.003%	94.486%
5223	ANGIODYNAMICS INC COMMON STOCK USD.01	0.003%	94.488%
5224	CHINA TRADITION	0.003%	94.491%
5225	INDS BACHOCO SA	0.003%	94.494%
5226	PALTAC CORP	0.003%	94.496%
5227	GLOBAL LOGISTIC	0.003%	94.499%
5228	SWATCH GROUP AG	0.003%	94.501%
5229	HYAKUJUSHI BANK	0.003%	94.504%
5230	SANKEN ELECTRIC	0.003%	94.507%
5231	LIBERBANK SA	0.003%	94.509%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5232	TAKKT AG	0.003%	94.512%
5233	NAMPAK LTD.	0.003%	94.514%
5234	CHEUNG KONG INF	0.003%	94.517%
5235	MGM GROWTH PROPERTIES LLC A REIT	0.003%	94.519%
5236	TOKYO OHKA KOGY	0.003%	94.522%
5237	GETAC TECHNOLOG	0.003%	94.525%
5238	KEIO CORP	0.003%	94.527%
5239	CHINA TELECOM CORP LTD ADR ADR	0.003%	94.530%
5240	BERNER KTBK	0.003%	94.532%
5241	OUTSOURCING INC	0.003%	94.535%
5242	CIA HERING	0.003%	94.537%
5243	EPISTAR CORP	0.003%	94.540%
5244	NS SOLUTIONS CO	0.003%	94.543%
5245	EVERGREEN MARIN	0.003%	94.545%
5246	INVACARE CORP	0.003%	94.548%
5247	EZCORP INC CL A COMMON STOCK USD.01	0.003%	94.550%
5248	CJ O SHOPPING C	0.003%	94.553%
5249	UTD STATES CELL	0.003%	94.555%
5250	FIBROGEN INC COMMON STOCK USD.01	0.003%	94.558%
5251	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.003%	94.561%
5252	DAEWOO INTERNAT	0.003%	94.563%
5253	CLOETTA AB B SH	0.003%	94.566%
5254	LUNDIN PERTOLEU	0.003%	94.568%
5255	Alliance Global	0.003%	94.571%
5256	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.003%	94.573%
5257	MYERS INDUSTRIES INC COMMON STOCK	0.003%	94.576%
5258	CHINA SHIPPING	0.003%	94.579%
5259	AUTOMOTIVE HOLD	0.003%	94.581%
5260	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.003%	94.584%
5261	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.003%	94.586%
5262	TACHI-S CO	0.003%	94.589%
5263	ZARDOYA-OTIS	0.003%	94.591%
5264	NAN YA PLASTIC	0.003%	94.594%
5265	JIANGSU EXPRESS	0.003%	94.596%
5266	CORBY SPIRIT AN	0.003%	94.599%
5267	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.003%	94.602%
5268	MACQUARIE MEXIC	0.003%	94.604%
5269	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.003%	94.607%
5270	ALLIED GROUP LT	0.003%	94.609%
5271	BBMG CORPORATIO	0.003%	94.612%
5272	TOKAI HOLDINGS	0.003%	94.614%
5273	ECLIPX GROUP LT	0.003%	94.617%
5274	TEMP HOLDINGS C	0.003%	94.619%
5275	NOBIA AB NEW	0.003%	94.622%
5276	CENTRAL GLASS C	0.003%	94.624%
5277	SITC INTERNATIO	0.003%	94.627%
5278	JARDINE CYCLE	0.003%	94.629%
5279	JINRO LTD	0.003%	94.632%
5280	MIRAIT HLDG COR	0.003%	94.635%
5281	BANCA GENERALI	0.003%	94.637%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5282	TITAN INDUSTRIE	0.003%	94.640%
5283	HAITONG INTL SE	0.003%	94.642%
5284	KENDRION NV	0.003%	94.645%
5285	KERNEL HOLDING	0.003%	94.647%
5286	FASTIGHETS AB B	0.003%	94.650%
5287	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.003%	94.652%
5288	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.003%	94.655%
5289	JUMBO SA	0.003%	94.657%
5290	AIRBOSS OF AMER	0.003%	94.660%
5291	NANTO BANK	0.003%	94.662%
5292	PAPA JOHN'S INT	0.003%	94.665%
5293	ELEC POWER DEV	0.003%	94.667%
5294	ISHIHARA SANGYO	0.003%	94.670%
5295	NIPPON REIT INV	0.003%	94.673%
5296	ALKERMES PLC	0.003%	94.675%
5297	SYSTEMAX INC COMMON STOCK USD.01	0.003%	94.678%
5298	EI TOWERS SPA	0.003%	94.680%
5299	CHINA GALAXY SE	0.003%	94.683%
5300	SEMAPA SOC INVE	0.003%	94.685%
5301	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.003%	94.688%
5302	LUXOTTICA GROUP	0.003%	94.690%
5303	WING TAI HOLDIN	0.003%	94.693%
5304	ENGIE BRASIL SA	0.003%	94.695%
5305	IMP DEL DES Y E	0.003%	94.698%
5306	BARR(A.G.)	0.003%	94.700%
5307	FOXCONN TECHNOL	0.003%	94.703%
5308	SALINI IMPREGIL	0.003%	94.705%
5309	BORREGAARD ASA	0.003%	94.708%
5310	HARMONY GOLD MN	0.003%	94.710%
5311	CTS CORP COMMON STOCK	0.003%	94.713%
5312	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.003%	94.715%
5313	ECHO GLOBAL LOG	0.003%	94.718%
5314	GPO IND BIMBO	0.003%	94.720%
5315	NIPPON DENSETSU	0.003%	94.723%
5316	NIB HOLDINGS LT	0.003%	94.725%
5317	TONGDA GROUP HL	0.003%	94.728%
5318	NHN ENTERTAINME	0.003%	94.730%
5319	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.003%	94.733%
5320	GREEN PLAINS INC COMMON STOCK USD.001	0.003%	94.735%
5321	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.003%	94.738%
5322	CBL & ASSOC PRO	0.003%	94.740%
5323	PAN OCEAN CO	0.003%	94.743%
5324	ACTUA CORP COMMON STOCK USD.001	0.003%	94.745%
5325	MOCHIDA PHARM C	0.002%	94.748%
5326	PARK 24 CO	0.002%	94.750%
5327	BHARAT PETROL C	0.002%	94.753%
5328	AOMORI BANK	0.002%	94.755%
5329	ORION CORP	0.002%	94.758%
5330	CROMWELL PROPER	0.002%	94.760%
5331	HIWIN TECH CORP	0.002%	94.763%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5332	MY EG SERVICES	0.002%	94.765%
5333	VST HLDGS	0.002%	94.768%
5334	JAPAN LIFELINE	0.002%	94.770%
5335	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.002%	94.773%
5336	DE'LONGHI SPA	0.002%	94.775%
5337	CHINA LESSO GRO	0.002%	94.778%
5338	AXIA REAL ESTAT	0.002%	94.780%
5339	TONG REN TANG T	0.002%	94.783%
5340	LATECOERE	0.002%	94.785%
5341	SINBON ELECTRON	0.002%	94.788%
5342	YUEN FOONG YU M	0.002%	94.790%
5343	ADANI POWER LTD	0.002%	94.793%
5344	BELLUNA CO.LTD	0.002%	94.795%
5345	Mobistar SA	0.002%	94.798%
5346	GENTERA SAB DE	0.002%	94.800%
5347	NEW ORIENTAL ED	0.002%	94.803%
5348	TOAGOSEI CO LTD	0.002%	94.805%
5349	PIONEER CORP JP	0.002%	94.808%
5350	DONGYUE GROUP	0.002%	94.810%
5351	POLSKIE GORNICT	0.002%	94.812%
5352	BARRACUDA NETWORKS INC COMMON STOCK USD.001	0.002%	94.815%
5353	KENEDIX RESIDEN	0.002%	94.817%
5354	BURE INVESTMENT	0.002%	94.820%
5355	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.002%	94.822%
5356	CVR ENERGY INC	0.002%	94.825%
5357	DELPHI TECHNOLO	0.002%	94.827%
5358	TRULY INTL HLDG	0.002%	94.830%
5359	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.002%	94.832%
5360	CHOICE PROPERTI	0.002%	94.835%
5361	SAMSUNG SDS CO	0.002%	94.837%
5362	UNIFI INC	0.002%	94.840%
5363	BT INVESTMENT M	0.002%	94.842%
5364	ALS LTD	0.002%	94.844%
5365	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.002%	94.847%
5366	NWS HOLDINGS LT	0.002%	94.849%
5367	ARCS CO LTD	0.002%	94.852%
5368	ASCOTT RESIDENC	0.002%	94.854%
5369	OPHIR ENERGY PL	0.002%	94.857%
5370	BARRATT DEVEL	0.002%	94.859%
5371	MORGUARD NORTH	0.002%	94.862%
5372	J.C. PENNEY CO INC COMMON STOCK USD.5	0.002%	94.864%
5373	ESURE GROUP PLC	0.002%	94.867%
5374	CONTACT ENERGY	0.002%	94.869%
5375	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.002%	94.871%
5376	VITASOY INTL	0.002%	94.874%
5377	KYUSHU ELEC POW	0.002%	94.876%
5378	PETMED EXPRESS INC COMMON STOCK USD.001	0.002%	94.879%
5379	TELEVISION BROA	0.002%	94.881%
5380	TVS MOTOR CO	0.002%	94.884%
5381	MTS SYSTEMS CORP COMMON STOCK USD.25	0.002%	94.886%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5382	NUTRISYSTEM INC COMMON STOCK USD.001	0.002%	94.889%
5383	MEIDENSHA CORP	0.002%	94.891%
5384	EBOS GROUP LTD	0.002%	94.893%
5385	HANSTEEN HOLDIN	0.002%	94.896%
5386	LUKOIL PJSC- SP	0.002%	94.898%
5387	LAR ESPANA REAL	0.002%	94.901%
5388	ENDEAVOUR SILVE	0.002%	94.903%
5389	KYOKUTO KAIHATS	0.002%	94.906%
5390	LAWSON	0.002%	94.908%
5391	INVESCO OFFICE	0.002%	94.911%
5392	RED STAR MACALL	0.002%	94.913%
5393	RELIANCE POWER	0.002%	94.915%
5394	GETTY PETROLEUM	0.002%	94.918%
5395	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.002%	94.920%
5396	KINGDEE INTERNA	0.002%	94.923%
5397	SUMMIT INDUSTRI	0.002%	94.925%
5398	LG INDL SYSTEMS	0.002%	94.928%
5399	WESTERN AREAS N	0.002%	94.930%
5400	CAMDEN NATIONAL CORP COMMON STOCK	0.002%	94.932%
5401	AOZORA BANK	0.002%	94.935%
5402	NISSHIN STEEL H	0.002%	94.937%
5403	EMP NAC ELECTRI	0.002%	94.940%
5404	LG INTL CORP	0.002%	94.942%
5405	RAMIRENT OYJ	0.002%	94.945%
5406	GOODMAN PROPERT	0.002%	94.947%
5407	KEISEI ELEC RY	0.002%	94.949%
5408	IRISO ELECTRONI	0.002%	94.952%
5409	LATAM AIRLINES	0.002%	94.954%
5410	LIECHTENSTEINIS	0.002%	94.957%
5411	ATRION CORPORATION COMMON STOCK USD.1	0.002%	94.959%
5412	SA CORP REAL ES	0.002%	94.961%
5413	TOKYU CONST	0.002%	94.964%
5414	NISSAN SHATAI C	0.002%	94.966%
5415	MPHASIS LTD	0.002%	94.969%
5416	OKI ELECTRIC IN	0.002%	94.971%
5417	ODONTOPREV SA	0.002%	94.973%
5418	RAJESH EXPORTS	0.002%	94.976%
5419	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.002%	94.978%
5420	CHIPBOND TECHNO	0.002%	94.981%
5421	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.002%	94.983%
5422	ATLANTICA YIELD	0.002%	94.985%
5423	NEW WAVE GROUP	0.002%	94.988%
5424	CHENG UEI PRECI	0.002%	94.990%
5425	YODOGAWA STEEL	0.002%	94.993%
5426	KANAMOTO CO LTD	0.002%	94.995%
5427	GUOTAI JUNAN IN	0.002%	94.997%
5428	IOOF HOLDINGS L	0.002%	95.000%
5429	MYCRONIC AB	0.002%	95.002%
5430	IRPC PUBLIC CO	0.002%	95.005%
5431	VEDANTA RESOURC	0.002%	95.007%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5432	DAIFUKU CO	0.002%	95.009%
5433	WORLDPAY GRP PL	0.002%	95.012%
5434	IS DONGSEO CO L	0.002%	95.014%
5435	ADVANCED MICRO	0.002%	95.017%
5436	SOMFY SA	0.002%	95.019%
5437	EXTREME NETWORKS INC COMMON STOCK USD.001	0.002%	95.021%
5438	FIVE PRIME THER	0.002%	95.024%
5439	SQUARE INC A COMMON STOCK USD.000001	0.002%	95.026%
5440	SHINKO ELEC IND	0.002%	95.029%
5441	MID REIT INC	0.002%	95.031%
5442	MARICO LTD	0.002%	95.033%
5443	SOHU.COM INC	0.002%	95.036%
5444	CHINA SCE PROPE	0.002%	95.038%
5445	RAIN INDUSTRIES	0.002%	95.040%
5446	ANADOLU EFES BI	0.002%	95.043%
5447	BENI STABILI IT	0.002%	95.045%
5448	KUNGSLEDEN AB N	0.002%	95.048%
5449	LOTTE SHOPPING	0.002%	95.050%
5450	TEXTAINER GROUP	0.002%	95.052%
5451	NORTHGATE	0.002%	95.055%
5452	CHINA SOUTH CIT	0.002%	95.057%
5453	LOJAS AMERICANA	0.002%	95.060%
5454	PARKWAY LIFE RE	0.002%	95.062%
5455	HIGHWEALTH CONS	0.002%	95.064%
5456	TLG IMMOBILIEN	0.002%	95.067%
5457	STRIDES ARCOLAB	0.002%	95.069%
5458	FUTABA CORP	0.002%	95.071%
5459	TITAN INTERNATIONAL INC COMMON STOCK	0.002%	95.074%
5460	DAH SING BANKIN	0.002%	95.076%
5461	BAYWA AG (BAYER	0.002%	95.078%
5462	DIALOG GROUP BH	0.002%	95.081%
5463	WIHLBORGS FASTI	0.002%	95.083%
5464	ACCELL GROUP	0.002%	95.086%
5465	ITOCHU TECHNO S	0.002%	95.088%
5466	SHUTTERSTOCK INC COMMON STOCK USD.01	0.002%	95.090%
5467	ZEE ENTERTAIN E	0.002%	95.093%
5468	SHOWA CORP	0.002%	95.095%
5469	TAICHUNG	0.002%	95.097%
5470	GREAT WALL ENTE	0.002%	95.100%
5471	S FOODS INC	0.002%	95.102%
5472	SKYLARK CO LTD	0.002%	95.104%
5473	WD 40 CO COMMON STOCK USD.001	0.002%	95.107%
5474	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.002%	95.109%
5475	ETERNAL CHEMICA	0.002%	95.111%
5476	BCO BILBAO VIZC	0.002%	95.114%
5477	RPS GROUP PLC	0.002%	95.116%
5478	NITTO BOSEKI CO	0.002%	95.118%
5479	IBJ LEASING CO	0.002%	95.121%
5480	KADOKAWA DWANGO	0.002%	95.123%
5481	TOHO ZINC CO LT	0.002%	95.126%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5482	AOKI INTL	0.002%	95.128%
5483	SPEEDWAY MOTORS	0.002%	95.130%
5484	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.002%	95.133%
5485	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.002%	95.135%
5486	AIA ENGINEERING	0.002%	95.137%
5487	FIBRIA CELULOSE	0.002%	95.140%
5488	HUTCHISON TEL-H	0.002%	95.142%
5489	AMOREPACIFIC-NE	0.002%	95.144%
5490	AKER SOLUTIONS	0.002%	95.147%
5491	EMBOTELLA ANDIN	0.002%	95.149%
5492	FIDELITY SOUTHERN CORP COMMON STOCK	0.002%	95.151%
5493	HUFVUDSTADEN AB	0.002%	95.154%
5494	TRAVELPORT WORL	0.002%	95.156%
5495	FRASERS CENTREP	0.002%	95.158%
5496	WUESTENROT & WU	0.002%	95.161%
5497	TRANSM ALIANCA	0.002%	95.163%
5498	DOMINOS PIZZA E	0.002%	95.165%
5499	K12 INC COMMON STOCK USD.0001	0.002%	95.168%
5500	ZCL COMPOSITES	0.002%	95.170%
5501	IZUMI CO	0.002%	95.172%
5502	CHINA FOOD LTD	0.002%	95.175%
5503	INTERCONEXION E	0.002%	95.177%
5504	BIZLINK HOLDING	0.002%	95.179%
5505	NATURA COSMETIC	0.002%	95.182%
5506	PTC INC COMMON STOCK USD.01	0.002%	95.184%
5507	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.002%	95.186%
5508	FURUKAWA CO	0.002%	95.189%
5509	EMS-CHEMIE HLDG	0.002%	95.191%
5510	ALGOMA CENTRAL	0.002%	95.193%
5511	SUNDRUG CO LTD	0.002%	95.195%
5512	TUNG HO STEEL E	0.002%	95.198%
5513	CHINA RAILWAY S	0.002%	95.200%
5514	ASIA OPTICAL CO	0.002%	95.202%
5515	CDL HOSPITALITY	0.002%	95.205%
5516	FERREXPO PLC	0.002%	95.207%
5517	DAINICHISEIKA C	0.002%	95.209%
5518	FRESENIUS MEDIC	0.002%	95.212%
5519	INDIABULL REAL	0.002%	95.214%
5520	STURM RUGER + CO INC COMMON STOCK USD1.0	0.002%	95.216%
5521	PROVIDENT FINAN	0.002%	95.219%
5522	SEKISUI HOUSE	0.002%	95.221%
5523	FLEURY SA	0.002%	95.223%
5524	CONSORT MEDICAL	0.002%	95.226%
5525	RIPLEY CORP SA	0.002%	95.228%
5526	CA IMMOBILIEN A	0.002%	95.230%
5527	SAN-A CO LTD	0.002%	95.233%
5528	GENWORTH MORTGA	0.002%	95.235%
5529	INABATA & CO	0.002%	95.237%
5530	RPX CORP COMMON STOCK USD.0001	0.002%	95.239%
5531	DIGNITY PLC	0.002%	95.242%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5532	BRINKER INTL IN	0.002%	95.244%
5533	KENDA RUBBER IN	0.002%	95.246%
5534	SINGAPORE EXCHA	0.002%	95.249%
5535	TAIWAN FERTILIZ	0.002%	95.251%
5536	BANK OF BARODA	0.002%	95.253%
5537	MARCUS CORP	0.002%	95.256%
5538	SEMICONDUCTOR M	0.002%	95.258%
5539	YANG MING MARIN	0.002%	95.260%
5540	E-MART CO. LTD.	0.002%	95.262%
5541	GREEN BANCORP INC COMMON STOCK USD.01	0.002%	95.265%
5542	MAYORA INDAH	0.002%	95.267%
5543	BW OFFSHORE LTD	0.002%	95.269%
5544	HSN INC COMMON STOCK USD.01	0.002%	95.272%
5545	NISSIN ELECTRIC	0.002%	95.274%
5546	NICHI-IKO PHARM	0.002%	95.276%
5547	TAIWAN STYRENE	0.002%	95.279%
5548	SINGAPORE POST	0.002%	95.281%
5549	OMNIA HOLDINGS	0.002%	95.283%
5550	SUZUKEN CO LTD	0.002%	95.285%
5551	PARAMOUNT BED H	0.002%	95.288%
5552	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.002%	95.290%
5553	NIPPON CHEMI-CO	0.002%	95.292%
5554	BIM BIRLESIK MA	0.002%	95.295%
5555	JB FINANCIAL GR	0.002%	95.297%
5556	CENTRL PLAZA HO	0.002%	95.299%
5557	LANDING INTL DE	0.002%	95.301%
5558	TAISHO PHARMACE	0.002%	95.304%
5559	JAPAN DISPLAY I	0.002%	95.306%
5560	DAIBIRU CORP	0.002%	95.308%
5561	FRASERS LOGISTI	0.002%	95.311%
5562	STEEL AUTHORITY	0.002%	95.313%
5563	ASANKO GOLD INC	0.002%	95.315%
5564	KANSAI PAINT CO	0.002%	95.317%
5565	LASERTEC CORP	0.002%	95.320%
5566	ALBIOMA	0.002%	95.322%
5567	BASIC ENERGY SERVICES INC COMMON STOCK USD.01	0.002%	95.324%
5568	BANCORP INC/THE COMMON STOCK USD1.0	0.002%	95.326%
5569	TIER REIT INC REIT USD.0001	0.002%	95.329%
5570	START TODAY CO	0.002%	95.331%
5571	GPO CATALANA OC	0.002%	95.333%
5572	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.002%	95.336%
5573	INTREPID POTASH INC COMMON STOCK USD.001	0.002%	95.338%
5574	TRAKYA CAM SANA	0.002%	95.340%
5575	EMC INS GROUP INC COMMON STOCK USD1.0	0.002%	95.342%
5576	NISSIN KOGYO	0.002%	95.345%
5577	PACIFIC TEXTILE	0.002%	95.347%
5578	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.002%	95.349%
5579	DBS GROUP HLDGS	0.002%	95.351%
5580	YIRENDAI LTD AD	0.002%	95.354%
5581	NISHI NIPPON RR	0.002%	95.356%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5582	MANTRA GROUP LT	0.002%	95.358%
5583	FENG HSIN IRON&	0.002%	95.360%
5584	KOMBASSAN HOLDI	0.002%	95.363%
5585	K WAH INTL HLDG	0.002%	95.365%
5586	AUSTRIA TECHNOL	0.002%	95.367%
5587	ELITE MATERIAL	0.002%	95.369%
5588	ALTICE NV CLAS	0.002%	95.372%
5589	TOOTSIE ROLL IN	0.002%	95.374%
5590	PETS AT HOME GR	0.002%	95.376%
5591	KITZ CORPORATIO	0.002%	95.378%
5592	PERPETUAL TST A	0.002%	95.381%
5593	TOPCO SCIENTIFI	0.002%	95.383%
5594	JACCS CO	0.002%	95.385%
5595	ADVANTEST	0.002%	95.387%
5596	CYFROWY POLSAT	0.002%	95.390%
5597	KIATNAKIN FIN&S	0.002%	95.392%
5598	ENNIS INC COMMON STOCK USD2.5	0.002%	95.394%
5599	SKY PERFECT JSA	0.002%	95.396%
5600	LG HAUSYS LTD	0.002%	95.399%
5601	HEIWADO CO LTD	0.002%	95.401%
5602	SANTAM	0.002%	95.403%
5603	OLAM INTERNATIO	0.002%	95.405%
5604	DOOSAN CORP	0.002%	95.408%
5605	IRESS MARKET TE	0.002%	95.410%
5606	HERO HONDA	0.002%	95.412%
5607	SUMITOMO METAL	0.002%	95.414%
5608	SAGAMI RAILWAY	0.002%	95.417%
5609	EASTERLY GOVERNMENT PROPERTI REIT USD.01	0.002%	95.419%
5610	TSI HOLDINGS CO	0.002%	95.421%
5611	HOPSON DEVELOPM	0.002%	95.423%
5612	LUYE PHARMA GRO	0.002%	95.426%
5613	TAIWAN GLASS	0.002%	95.428%
5614	DONGBU HITEK CO	0.002%	95.430%
5615	TATA CHEMICALS	0.002%	95.432%
5616	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.002%	95.434%
5617	FUKUYAMA TRANSP	0.002%	95.437%
5618	TATSUTA ELEC WI	0.002%	95.439%
5619	CHICONY ELECTRO	0.002%	95.441%
5620	GORMAN-RUPP CO	0.002%	95.443%
5621	CONN S INC COMMON STOCK USD.01	0.002%	95.446%
5622	ARCADYAN TECHNO	0.002%	95.448%
5623	POWERLONG REAL	0.002%	95.450%
5624	NOJIMA CORP	0.002%	95.452%
5625	ORIFLAME HOLDIN	0.002%	95.454%
5626	CEVA INC COMMON STOCK USD.001	0.002%	95.457%
5627	JCU CORP	0.002%	95.459%
5628	SP SETIA	0.002%	95.461%
5629	NKT HOLDING A/S	0.002%	95.463%
5630	ACER INC	0.002%	95.466%
5631	GRAMMER AG	0.002%	95.468%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5632	LUMINEX CORP COMMON STOCK USD.001	0.002%	95.470%
5633	CAHYA MATA SARA	0.002%	95.472%
5634	RUENTEX DEVELOP	0.002%	95.474%
5635	TIME WARNER INC	0.002%	95.477%
5636	PIOLAX CO	0.002%	95.479%
5637	KAKAKU.COM INC	0.002%	95.481%
5638	KARDEX	0.002%	95.483%
5639	CHINA OVERASEA	0.002%	95.485%
5640	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	95.488%
5641	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.002%	95.490%
5642	NIHON KOHDEN CO	0.002%	95.492%
5643	PREMIER INVESTM	0.002%	95.494%
5644	GUNGHO ONLINE E	0.002%	95.497%
5645	KANGWON LAND IN	0.002%	95.499%
5646	HITACHI MAXELL	0.002%	95.501%
5647	TAG TEGERNSEE I	0.002%	95.503%
5648	ELRINGKLINGER	0.002%	95.505%
5649	GO-AHEAD GROUP	0.002%	95.508%
5650	HEXAWARE TECHNO	0.002%	95.510%
5651	KINTETSU WORLD	0.002%	95.512%
5652	OTSUKA CORP	0.002%	95.514%
5653	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.002%	95.516%
5654	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.002%	95.518%
5655	METALL ZUG AG	0.002%	95.521%
5656	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.002%	95.523%
5657	AMERICAN RAILCA	0.002%	95.525%
5658	FORTUNE R/EST I	0.002%	95.527%
5659	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.002%	95.529%
5660	JGC CORP	0.002%	95.532%
5661	PREMIER OIL	0.002%	95.534%
5662	ZHEN DING TECHN	0.002%	95.536%
5663	YAOKO CO	0.002%	95.538%
5664	TSRC CORP	0.002%	95.540%
5665	GRUPO AEROPORTU	0.002%	95.543%
5666	HERITAGE COMMERCE CORP COMMON STOCK	0.002%	95.545%
5667	BILIA AB	0.002%	95.547%
5668	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.002%	95.549%
5669	CYBG PLC	0.002%	95.551%
5670	FENNER	0.002%	95.553%
5671	VISUAL PHOTONIC	0.002%	95.556%
5672	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.002%	95.558%
5673	NIC INC COMMON STOCK	0.002%	95.560%
5674	UNISEM (M) BHD	0.002%	95.562%
5675	FINISH LINE INC	0.002%	95.564%
5676	GRUMA SA DE CV	0.002%	95.567%
5677	CHINA HIGH SPEE	0.002%	95.569%
5678	JAPAN SECS FINA	0.002%	95.571%
5679	FB FINANCIAL CORP COMMON STOCK USD1.0	0.002%	95.573%
5680	ALTAREA SCA	0.002%	95.575%
5681	ZENSHO CO LTD	0.002%	95.577%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5682	GLAXOSMITHKLINE	0.002%	95.580%
5683	FORHOUSE CORP	0.002%	95.582%
5684	ULTIMATE	0.002%	95.584%
5685	TAKARA LEBEN CO	0.002%	95.586%
5686	METLIFECARE LTD	0.002%	95.588%
5687	ST SHINE OPTICA	0.002%	95.590%
5688	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.002%	95.593%
5689	SINGAPORE TECH	0.002%	95.595%
5690	EZAKI GLICO CO	0.002%	95.597%
5691	FORMOSA PETROCH	0.002%	95.599%
5692	NEMETSCHKE AG	0.002%	95.601%
5693	TV18 BROADCAST	0.002%	95.603%
5694	SATO CORP	0.002%	95.606%
5695	SHANGHAI ELECTR	0.002%	95.608%
5696	EVENT HOSPITALI	0.002%	95.610%
5697	PUNJAB NATIONAL	0.002%	95.612%
5698	FIRST FOUNDATION INC COMMON STOCK USD.001	0.002%	95.614%
5699	VTG AG	0.002%	95.616%
5700	FUYAO GLASS IND	0.002%	95.619%
5701	REALESTATE.COM.	0.002%	95.621%
5702	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.002%	95.623%
5703	OVS SPA	0.002%	95.625%
5704	ITE GROUP	0.002%	95.627%
5705	PRADA SPA	0.002%	95.629%
5706	GLOBE TELECOM I	0.002%	95.632%
5707	PATTERN ENERGY GROUP INC COMMON STOCK USD.01	0.002%	95.634%
5708	KOREA ELEC POWE	0.002%	95.636%
5709	PETRONAS CHEMIC	0.002%	95.638%
5710	ADVANCED SEMICONDUCTOR E ADR ADR	0.002%	95.640%
5711	DOMETIC GROUP A	0.002%	95.642%
5712	SPARKASSEN IMMO	0.002%	95.644%
5713	CEWE COLOR HLDG	0.002%	95.647%
5714	NEW CHINA LIFE	0.002%	95.649%
5715	JAPAN AIRPORT T	0.002%	95.651%
5716	INDRA SISTEMAS	0.002%	95.653%
5717	CARD FACTORY PL	0.002%	95.655%
5718	ZUGER KANTONALB	0.002%	95.657%
5719	SAPURAKENCANA P	0.002%	95.659%
5720	SLATE OFFICE RE	0.002%	95.662%
5721	ANHEUSER BUSCH INBEV SPN ADR ADR	0.002%	95.664%
5722	OTTER TAIL CORP COMMON STOCK USD5.0	0.002%	95.666%
5723	HORIZON BANCORP INDIANA COMMON STOCK	0.002%	95.668%
5724	POWER GRID CORP	0.002%	95.670%
5725	TELEFONICA BRASIL ADR ADR	0.002%	95.672%
5726	SYRAH RESOURCES	0.002%	95.675%
5727	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.002%	95.677%
5728	YOOX NET-A-PORT	0.002%	95.679%
5729	TXC CORPN	0.002%	95.681%
5730	EVERLIGHT ELECT	0.002%	95.683%
5731	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.002%	95.685%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5732	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.002%	95.687%
5733	CEBU AIR INC	0.002%	95.689%
5734	LINDAB INTL AB	0.002%	95.692%
5735	SINOPEC KANTONS	0.002%	95.694%
5736	TAV HAVALIMANLA	0.002%	95.696%
5737	NIPPON SHEET GL	0.002%	95.698%
5738	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.002%	95.700%
5739	ALCONIX CORPORA	0.002%	95.702%
5740	NYRSTAR NV	0.002%	95.704%
5741	TASSAL GROUP	0.002%	95.707%
5742	HONG LEONG CRED	0.002%	95.709%
5743	FUTUREFUEL CORP COMMON STOCK USD.0001	0.002%	95.711%
5744	MEITEC CORPORAT	0.002%	95.713%
5745	CAPITARETAIL CH	0.002%	95.715%
5746	HELICAL BAR PLC	0.002%	95.717%
5747	MYOB GROUP LTD	0.002%	95.719%
5748	QUIMICA Y MINER	0.002%	95.721%
5749	PEOPLES BANCORP INC COMMON STOCK	0.002%	95.723%
5750	AXON ENTERPRISE INC COMMON STOCK USD.00001	0.002%	95.726%
5751	BIOTELEMETRY INC COMMON STOCK USD.001	0.002%	95.728%
5752	MERCANTILE BANK CORP COMMON STOCK	0.002%	95.730%
5753	MAINSTREET HEAL	0.002%	95.732%
5754	YAMAGATA BANK	0.002%	95.734%
5755	BAVARIAN NORDIC	0.002%	95.736%
5756	BCO ABC BRASIL	0.002%	95.738%
5757	NANYA TECHNOLOG	0.002%	95.740%
5758	ORIENTAL UNION	0.002%	95.743%
5759	MISC BERHAD	0.002%	95.745%
5760	IMPERIAL METALS	0.002%	95.747%
5761	HAMBURGER HAFEN	0.002%	95.749%
5762	RESOLUTE MINING	0.002%	95.751%
5763	PILOT CORP (NEW	0.002%	95.753%
5764	CANARA BANK	0.002%	95.755%
5765	BARNES & NOBLE	0.002%	95.757%
5766	HIKARI TSUSHIN	0.002%	95.759%
5767	PEGASYSTEMS INC COMMON STOCK USD.01	0.002%	95.762%
5768	HEIWA REAL ESTA	0.002%	95.764%
5769	RUTH'S HOSPITAL	0.002%	95.766%
5770	KOREA PETROCHEM	0.002%	95.768%
5771	LASSILA & TIKAN	0.002%	95.770%
5772	GRIEG SEAFOOD A	0.002%	95.772%
5773	TOKYO STEEL MFG	0.002%	95.774%
5774	OKINAWA ELEC PO	0.002%	95.776%
5775	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.002%	95.778%
5776	CHINA SHIPPING	0.002%	95.780%
5777	GENESCO INC COMMON STOCK USD1.0	0.002%	95.783%
5778	KCE ELECTRONICS	0.002%	95.785%
5779	SAINT MARC HLDG	0.002%	95.787%
5780	JOLLIBEE FOODS	0.002%	95.789%
5781	TIMKENSTEEL CORP COMMON STOCK	0.002%	95.791%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5782	CHUNGHWA TELECO	0.002%	95.793%
5783	XINJIANG GOLDWI	0.002%	95.795%
5784	PRINCE HOUSING	0.002%	95.797%
5785	INABA DENKISANG	0.002%	95.799%
5786	ASIA PACIFIC TE	0.002%	95.801%
5787	SHUN TAK HLDGS	0.002%	95.803%
5788	MIGDAL INSURAN	0.002%	95.806%
5789	SUMITOMO DENSET	0.002%	95.808%
5790	TOPPAN FORMS	0.002%	95.810%
5791	PHOTRONICS INC COMMON STOCK USD.01	0.002%	95.812%
5792	ARC LAND SAKAMO	0.002%	95.814%
5793	OIL REFINERIES	0.002%	95.816%
5794	BTG PLC	0.002%	95.818%
5795	LUXOFT HOLDING	0.002%	95.820%
5796	JUKI CORP	0.002%	95.822%
5797	HUAKU DEVELOPME	0.002%	95.824%
5798	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.002%	95.826%
5799	IWATE(BANK OF)	0.002%	95.828%
5800	MOTOR OIL SA	0.002%	95.831%
5801	INARI AMERTRON	0.002%	95.833%
5802	CASHBUILD LTD	0.002%	95.835%
5803	ROXGOLD INC	0.002%	95.837%
5804	SIGMA PHARMACEU	0.002%	95.839%
5805	ZENKOKU HOSHO C	0.002%	95.841%
5806	CHUNGHWA TELECOM LT SPON ADR ADR	0.002%	95.843%
5807	GLOBAL ONE REAL	0.002%	95.845%
5808	SANYO SPEC STEE	0.002%	95.847%
5809	FRONTERA ENERGY	0.002%	95.849%
5810	FUTABA INDUSTRI	0.002%	95.851%
5811	WAKITA & CO	0.002%	95.853%
5812	HUBER & SUHNER	0.002%	95.855%
5813	LUPIN LTD	0.002%	95.857%
5814	STEADFAST GROUP	0.002%	95.860%
5815	ROYAL CO	0.002%	95.862%
5816	TEIKOKU PISTON	0.002%	95.864%
5817	REDINGTON INDIA	0.002%	95.866%
5818	DEVELOPMENT CRE	0.002%	95.868%
5819	PEREGRINE HLDGS	0.002%	95.870%
5820	DAIKYO INC	0.002%	95.872%
5821	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.002%	95.874%
5822	3SBIO INC	0.002%	95.876%
5823	RENEWABLE ENERG	0.002%	95.878%
5824	GRINDROD LIMITE	0.002%	95.880%
5825	CHINA INTL MARI	0.002%	95.882%
5826	HALLA HOLDINGS	0.002%	95.884%
5827	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.002%	95.886%
5828	CHOW TAI FOOK J	0.002%	95.888%
5829	KANTO DENKA KOG	0.002%	95.890%
5830	MUSASHI SEIMITS	0.002%	95.892%
5831	SCHAEFFLER AG P	0.002%	95.894%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5832	TELEKOM AUSTRIA	0.002%	95.897%
5833	REFRESCO GROUP	0.002%	95.899%
5834	SRF LTD	0.002%	95.901%
5835	KYUSHU RAILWAY	0.002%	95.903%
5836	HYSAN DEVELOPME	0.002%	95.905%
5837	CT REAL ESTATE	0.002%	95.907%
5838	RTL GROUP SA	0.002%	95.909%
5839	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.002%	95.911%
5840	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01	0.002%	95.913%
5841	KOREA EXPRESS C	0.002%	95.915%
5842	NORITZ CORP	0.002%	95.917%
5843	SOUTH INDIA BAN	0.002%	95.919%
5844	TAKUMA CO	0.002%	95.921%
5845	PUREGOLD PRICE	0.002%	95.923%
5846	D/S NORDEN	0.002%	95.925%
5847	PHH CORP COMMON STOCK USD.01	0.002%	95.927%
5848	CHINA MOTOR CO	0.002%	95.929%
5849	YAMANASHI CHUO	0.002%	95.931%
5850	BK ZACHODNI WBK	0.002%	95.933%
5851	RHB Capital	0.002%	95.935%
5852	ONESAVINGS BANK	0.002%	95.937%
5853	PETROLEUM GEO-S	0.002%	95.939%
5854	WALSIN LIHWA CO	0.002%	95.941%
5855	NSD CO LTD	0.002%	95.943%
5856	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.002%	95.945%
5857	HUATAI SECURITI	0.002%	95.947%
5858	FELDA GLOBAL VE	0.002%	95.949%
5859	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.002%	95.951%
5860	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0	0.002%	95.953%
5861	MENZIES(JOHN)	0.002%	95.956%
5862	TAKARA STANDARD	0.002%	95.958%
5863	HANSSEM CO	0.002%	95.960%
5864	REDES ENERGETIC	0.002%	95.962%
5865	PAZ CORP SA	0.002%	95.964%
5866	KIMBALL ELECTRONICS INC COMMON STOCK	0.002%	95.966%
5867	CORETRONICS COR	0.002%	95.968%
5868	RETROPHIN INC COMMON STOCK USD.0001	0.002%	95.970%
5869	NORTH AMERICAN ENERGY PARTNE COMMON STOCK	0.002%	95.972%
5870	NEPI ROCKCASTLE	0.002%	95.974%
5871	MENICON CO LTD	0.002%	95.976%
5872	PACIFIC METALS	0.002%	95.978%
5873	PLAZA RETAIL RE	0.002%	95.980%
5874	CHINA NATIONAL	0.002%	95.982%
5875	PRECINT PRO	0.002%	95.984%
5876	BETSSON AB	0.002%	95.986%
5877	CHANGSHA ZOOMLI	0.002%	95.988%
5878	TRENCOR	0.002%	95.990%
5879	GIORDANO INTL L	0.002%	95.992%
5880	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.002%	95.994%
5881	TOEI CO	0.002%	95.996%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5882	FU SHOU YUAN IN	0.002%	95.998%
5883	SEMEN GRESIK	0.002%	96.000%
5884	PAGE INDUSTRIES	0.002%	96.002%
5885	CJ CGV	0.002%	96.004%
5886	CHINA MOLYBDENU	0.002%	96.006%
5887	MAIDEN HLDGS LT	0.002%	96.008%
5888	CHINA POWER INT	0.002%	96.010%
5889	RENT A CENTER INC COMMON STOCK USD.01	0.002%	96.012%
5890	YAHOO JAPAN COR	0.002%	96.014%
5891	INGERSOLL GLB H	0.002%	96.016%
5892	BERTRANDT AG	0.002%	96.018%
5893	EOH HOLDINGS LT	0.002%	96.020%
5894	GREIF INC CL B COMMON STOCK	0.002%	96.022%
5895	NISHIO RENT ALL	0.002%	96.024%
5896	YUEXIU REAL ES	0.002%	96.026%
5897	ADANI ENTERPRIS	0.002%	96.028%
5898	XL AXIATA TBK P	0.002%	96.030%
5899	AMOTECH CO LTD	0.002%	96.032%
5900	CONCENTRIC AB	0.002%	96.033%
5901	RAMCO CEMENTS	0.002%	96.035%
5902	FORMOSA TAFFETA	0.002%	96.037%
5903	SJW GROUP COMMON STOCK USD.001	0.002%	96.039%
5904	PI INDUSTRIES L	0.002%	96.041%
5905	DEUTSCHE BETEI	0.002%	96.043%
5906	BANPU PUBLIC CO	0.002%	96.045%
5907	CALLIDUS CAPITA	0.002%	96.047%
5908	KABU.COM SECURI	0.002%	96.049%
5909	INTL METAL SERV	0.002%	96.051%
5910	BEZEQ ISRAEL TE	0.002%	96.053%
5911	ENQUEST PLC	0.002%	96.055%
5912	YANGTZE OPT FIB	0.002%	96.057%
5913	SONDA S.A.	0.002%	96.059%
5914	CIECH SA	0.002%	96.061%
5915	SUMITOMO WAREHO	0.002%	96.063%
5916	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.002%	96.065%
5917	RECTICEL	0.002%	96.067%
5918	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.002%	96.069%
5919	VSE CORP COMMON STOCK USD.05	0.002%	96.071%
5920	WALSIN TECHNOLO	0.002%	96.073%
5921	ITOCHU FUEL COR	0.002%	96.075%
5922	TOP GLOVE CORP	0.002%	96.077%
5923	FUSHAN INTL ENE	0.002%	96.079%
5924	UNITED LABORATO	0.002%	96.081%
5925	TAIWAN BUSINESS	0.002%	96.083%
5926	ORIOR AG	0.002%	96.085%
5927	RESTAURANT GROU	0.002%	96.087%
5928	MONADELPHOUS GR	0.002%	96.089%
5929	HERSHA HOSPITALITY TRUST REIT USD.01	0.002%	96.091%
5930	KONINKLIJKE WES	0.002%	96.092%
5931	CROMPTON GREAVE	0.002%	96.094%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5932	STELLA INTERNAT	0.002%	96.096%
5933	SONIC CORP	0.002%	96.098%
5934	DNO INTERNATIONAL	0.002%	96.100%
5935	CRH MEDICAL COR	0.002%	96.102%
5936	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.002%	96.104%
5937	MONEX GROUP INC	0.002%	96.106%
5938	AFG ARBONIA-FOR	0.002%	96.108%
5939	CAROLINA FINANCIAL CORP COMMON STOCK	0.002%	96.110%
5940	G&L BEIJER AB B	0.002%	96.112%
5941	LG HOME SHOPPIN	0.002%	96.114%
5942	ADVTECH LTD	0.002%	96.116%
5943	REED ELSEVIER P	0.002%	96.118%
5944	DEL TACO RESTAURANTS INC COMMON STOCK	0.002%	96.120%
5945	WORKDAY INC CLASS A COMMON STOCK USD.001	0.002%	96.122%
5946	ORBCOMM INC COMMON STOCK USD.001	0.002%	96.124%
5947	VUKILE PROPERTY	0.002%	96.126%
5948	TAYCA CORP	0.002%	96.128%
5949	GLOBAL INDEMNIT	0.002%	96.129%
5950	MARCOPOLO SA	0.002%	96.131%
5951	POSTE ITALIANE	0.002%	96.133%
5952	PT BUMI SERPONG	0.002%	96.135%
5953	FIBRIA CELULOSE SA SPON ADR ADR	0.002%	96.137%
5954	CHANGYOU.COM LTD ADR ADR	0.002%	96.139%
5955	YULON MOTOR	0.002%	96.141%
5956	MISTRAS GROUP INC COMMON STOCK USD.01	0.002%	96.143%
5957	BOC AVIATION LT	0.002%	96.145%
5958	WISTRON NEWEB C	0.002%	96.147%
5959	BUMI ARMADA BER	0.002%	96.149%
5960	INSTEEL INDUSTRIES INC COMMON STOCK	0.002%	96.151%
5961	INDUSTR L FIN(IF	0.002%	96.153%
5962	HAKUHODO DY HLD	0.002%	96.155%
5963	DEBENHAMS	0.002%	96.157%
5964	SAO PAU ALPARGA	0.002%	96.158%
5965	OESTERREICHISCH	0.002%	96.160%
5966	VEDANTA LTD ADR ADR	0.002%	96.162%
5967	XCERRA CORP COMMON STOCK USD.05	0.002%	96.164%
5968	ZAGG INC COMMON STOCK USD.001	0.002%	96.166%
5969	SCHINDLER-HDLG	0.002%	96.168%
5970	UNITIKA	0.002%	96.170%
5971	HOSHIZAKI ELECT	0.002%	96.172%
5972	SIIX CORPORATIO	0.002%	96.174%
5973	COSTAIN GROUP P	0.002%	96.176%
5974	JVC KENWOOD HLD	0.002%	96.178%
5975	CHEIL WORLDWIDE	0.002%	96.180%
5976	BOLSA MEXICANA	0.002%	96.181%
5977	DAIHO CONSTRUCT	0.002%	96.183%
5978	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.002%	96.185%
5979	LEAGOLD MINING	0.002%	96.187%
5980	KINSUS INTERCON	0.002%	96.189%
5981	KINGSTON COMM(H	0.002%	96.191%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5982	MICRO-STAR INTL	0.002%	96.193%
5983	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.002%	96.195%
5984	PLATINUM ASSET	0.002%	96.197%
5985	ELITE ADVANCED	0.002%	96.199%
5986	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.002%	96.201%
5987	MSG NETWORKS INC A COMMON STOCK USD.01	0.002%	96.203%
5988	BENETEAU	0.002%	96.204%
5989	KLAB INC	0.002%	96.206%
5990	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.002%	96.208%
5991	IDBI BANK LTD	0.002%	96.210%
5992	FIRST COMMUNITY BANGSHARES COMMON STOCK USD1.0	0.002%	96.212%
5993	COLONY NORTHSTAR INC CLASS A REIT USD.01	0.002%	96.214%
5994	TSUKUI CORP	0.002%	96.216%
5995	ZAKL AZOT W	0.002%	96.218%
5996	DALMIA BHARAT L	0.002%	96.220%
5997	BEIJING CAP LAN	0.002%	96.222%
5998	GF SECURITIES C	0.002%	96.224%
5999	CHINA MACHINERY	0.002%	96.225%
6000	CRA INTERNATIONAL INC COMMON STOCK	0.002%	96.227%
6001	ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	96.229%
6002	ENDURANCE INTERNATIONAL GROU COMMON STOCK USD.0001	0.002%	96.231%
6003	MARINEMAX INC COMMON STOCK USD.001	0.002%	96.233%
6004	MITSUBA CORP	0.002%	96.235%
6005	SELECT HARVESTS	0.002%	96.237%
6006	NSI NV	0.002%	96.239%
6007	CIMIC GROUP LTD	0.002%	96.241%
6008	WOCKHARDT LIMIT	0.002%	96.243%
6009	PUBLICIS GROUPE	0.002%	96.244%
6010	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.002%	96.246%
6011	JOEL-JERUSALEM	0.002%	96.248%
6012	BANGKOK AIRWAYS	0.002%	96.250%
6013	TOHO CO	0.002%	96.252%
6014	JOSHIN DENKI CO	0.002%	96.254%
6015	SK NETWORKS CO	0.002%	96.256%
6016	INTERNET INITIA	0.002%	96.258%
6017	AK HOLDINGS INC	0.002%	96.260%
6018	DE LA RUE	0.002%	96.261%
6019	JASTRZEBSKA SPO	0.002%	96.263%
6020	VS INDUSTRY BHD	0.002%	96.265%
6021	DONGKUK STEEL M	0.002%	96.267%
6022	CITI TRENDS INC COMMON STOCK USD.01	0.002%	96.269%
6023	HAVERTY FURNITURE COMMON STOCK USD1.0	0.002%	96.271%
6024	IMAX CHINA HOLD	0.002%	96.273%
6025	EPSILON ENERGY	0.002%	96.275%
6026	PENN REAL ESTATE INVEST TST REIT USD1.0	0.002%	96.277%
6027	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.002%	96.278%
6028	HEIWA REAL ESTA	0.002%	96.280%
6029	SUPREME ELECTRO	0.002%	96.282%
6030	ZUMIEZ INC COMMON STOCK	0.002%	96.284%
6031	SANYO CHEMICAL	0.002%	96.286%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6032	ALK-ABELLO A/S	0.002%	96.288%
6033	ABSOLUTE SOFTWA	0.002%	96.290%
6034	ASR NEDERLAND N	0.002%	96.292%
6035	GROUP COMERCIAL	0.002%	96.294%
6036	888 HOLDINGS	0.002%	96.295%
6037	CACHE LOGISTICS	0.002%	96.297%
6038	HANJIN KAL CORP	0.002%	96.299%
6039	JAPFA COMFEED I	0.002%	96.301%
6040	EVN AG	0.002%	96.303%
6041	IMA(IND MACC AU	0.002%	96.305%
6042	JAIPRAKASH ASSO	0.002%	96.307%
6043	SHOWA SANGYO CO	0.002%	96.309%
6044	CERVUS EQUIPMEN	0.002%	96.310%
6045	FUCHS PETRO AG	0.002%	96.312%
6046	GREENCROSS LTD	0.002%	96.314%
6047	CASTROL INDIA L	0.002%	96.316%
6048	VILMORIN CLAUSE	0.002%	96.318%
6049	KOHNAN SHOJI	0.002%	96.320%
6050	EN-JAPAN INC.	0.002%	96.322%
6051	RICOH LEASING	0.002%	96.323%
6052	ICHIGO REAL EST	0.002%	96.325%
6053	GAMESA CORP TEC	0.002%	96.327%
6054	STARHILL GLOBAL	0.002%	96.329%
6055	HOGY MEDICAL CO	0.002%	96.331%
6056	SOULBRAIN CO LT	0.002%	96.333%
6057	GUERBET	0.002%	96.335%
6058	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.002%	96.337%
6059	PER AARSLEFF A/	0.002%	96.338%
6060	BRIGHTOIL PETRO	0.002%	96.340%
6061	KENKO MAYONNAIS	0.002%	96.342%
6062	ASAHI DIAMOND I	0.002%	96.344%
6063	FIRST RESOURCES	0.002%	96.346%
6064	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.002%	96.348%
6065	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.002%	96.350%
6066	TIBET WATER RES	0.002%	96.351%
6067	YOKOGAWA BRIDGE	0.002%	96.353%
6068	ZHAOJIN MINING	0.002%	96.355%
6069	CAPITAL ONE BAN	0.002%	96.357%
6070	TOSHIBA MACHINE	0.002%	96.359%
6071	MIYAZAKI BANK	0.002%	96.361%
6072	GMO INTERNET IN	0.002%	96.363%
6073	HOCHSCHILD MINI	0.002%	96.364%
6074	PARADISE CO	0.002%	96.366%
6075	SUPREMEIndustr	0.002%	96.368%
6076	UNITED SUPER MA	0.002%	96.370%
6077	PRESS METAL ALU	0.002%	96.372%
6078	DAISHIN SECURIT	0.002%	96.374%
6079	FUJIMORI KOGYO	0.002%	96.376%
6080	MERSEN SA	0.002%	96.377%
6081	MALIBU BOATS INC A COMMON STOCK USD.01	0.002%	96.379%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6082	SHIMA SEIKI MFG	0.002%	96.381%
6083	ARCELIK AS	0.002%	96.383%
6084	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.002%	96.385%
6085	INTERNATIONAL P	0.002%	96.387%
6086	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.002%	96.388%
6087	CONSTRUCCIONES	0.002%	96.390%
6088	SUPALAI PUBLIC	0.002%	96.392%
6089	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	96.394%
6090	MARFRIG GLOBAL	0.002%	96.396%
6091	RITEK INC	0.002%	96.398%
6092	UNITED ENERGY G	0.002%	96.400%
6093	U-MING MARINE	0.002%	96.401%
6094	QCR HOLDINGS INC COMMON STOCK USD1.0	0.002%	96.403%
6095	EZ TEC EMPREEND	0.002%	96.405%
6096	ELDORADO RESORTS INC COMMON STOCK	0.002%	96.407%
6097	SOUTHERN CROSS	0.002%	96.409%
6098	SEATTLE GENETICS INC COMMON STOCK USD.001	0.002%	96.411%
6099	JIAYUAN INTERNA	0.002%	96.412%
6100	INVOCARE LTD	0.002%	96.414%
6101	RICARDO	0.002%	96.416%
6102	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	96.418%
6103	DAISEKI CO LTD	0.002%	96.420%
6104	ADASTRIA HOLDI	0.002%	96.422%
6105	SPLUNK INC COMMON STOCK USD.001	0.002%	96.423%
6106	CONTAINER CORP	0.002%	96.425%
6107	COLOPL INC	0.002%	96.427%
6108	TTY BIPHARM CO	0.002%	96.429%
6109	GURIT HOLDING A	0.002%	96.431%
6110	SUNLIGHT REAL E	0.002%	96.433%
6111	MERCURIES LIFE	0.002%	96.434%
6112	WORLD ACCEPTANCE CORP COMMON STOCK	0.002%	96.436%
6113	NAVITAS LTD	0.002%	96.438%
6114	TAEYOUNG ENGINE	0.002%	96.440%
6115	CHESSWOOD GROUP	0.002%	96.442%
6116	OCI MATERIALS C	0.002%	96.443%
6117	IOI PROPERTIES	0.002%	96.445%
6118	HANIL CEMENT MF	0.002%	96.447%
6119	GREENLAND HONG	0.002%	96.449%
6120	AKITA BANK	0.002%	96.451%
6121	CITYCON OYJ	0.002%	96.453%
6122	TRANSGLOBE ENERGY CORP COMMON STOCK	0.002%	96.454%
6123	IRISH RESIDENTI	0.002%	96.456%
6124	PAO DE ACUCAR C	0.002%	96.458%
6125	GENMAB A/S	0.002%	96.460%
6126	CRYOLIFE INC	0.002%	96.462%
6127	DXP ENTERPRISES	0.002%	96.464%
6128	CLAL INSURANCE	0.002%	96.465%
6129	DIAGEO PLC	0.002%	96.467%
6130	REDEFINE INTERN	0.002%	96.469%
6131	BANK MUTUAL CORP COMMON STOCK USD.01	0.002%	96.471%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6132	BLUE LABEL TELE	0.002%	96.473%
6133	IOI CORPORATION	0.002%	96.474%
6134	VECTURA GROUP	0.002%	96.476%
6135	NIPPON VALQUA I	0.002%	96.478%
6136	TAIWAN MOBILE	0.002%	96.480%
6137	PURE TECHNOLOGI	0.002%	96.482%
6138	SODICK CO	0.002%	96.483%
6139	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.002%	96.485%
6140	DIRTT ENVIRONME	0.002%	96.487%
6141	PORTO SEGURO SA	0.002%	96.489%
6142	TAMURA CORP	0.002%	96.491%
6143	YOROZU CORP	0.002%	96.492%
6144	GRANITE OIL COR	0.002%	96.494%
6145	ANGANG NEW STEE	0.002%	96.496%
6146	TOKYOTOKEIBA CO	0.002%	96.498%
6147	TSURUHA HOLDING	0.002%	96.500%
6148	MIZUNO CORP	0.002%	96.501%
6149	BML INC	0.002%	96.503%
6150	KONGSBERG AUTOM	0.002%	96.505%
6151	NIPPON KOEI CO	0.002%	96.507%
6152	URSTADT BIDDLE	0.002%	96.509%
6153	ARN MONDADORI E	0.002%	96.510%
6154	BRIDGE BANCORP INC COMMON STOCK USD.01	0.002%	96.512%
6155	ALPEN CO LTD	0.002%	96.514%
6156	DRAEGERWERK AG	0.002%	96.516%
6157	DEVRO	0.002%	96.517%
6158	BRISTOW GROUP INC COMMON STOCK USD.01	0.002%	96.519%
6159	ASX LTD	0.002%	96.521%
6160	PERUSAHAAN GAS	0.002%	96.523%
6161	WAN HAI LINES	0.002%	96.525%
6162	LE NOBLE AGE	0.002%	96.526%
6163	SKS MICROFINANC	0.002%	96.528%
6164	TELEFONICA DE E	0.002%	96.530%
6165	RENHE COMMERCIA	0.002%	96.532%
6166	SALVATORE FERRA	0.002%	96.534%
6167	UPONOR OYJ	0.002%	96.535%
6168	DESCENTE LTD.	0.002%	96.537%
6169	TENARIS S.A.	0.002%	96.539%
6170	BANCO SANTANDER	0.002%	96.541%
6171	HAVELLS INDIA L	0.002%	96.542%
6172	GPO FIN INTERAC	0.002%	96.544%
6173	SOL MELIA SA	0.002%	96.546%
6174	HEALTHSTREAM INC COMMON STOCK	0.002%	96.548%
6175	DOMAIN HOLDINGS	0.002%	96.549%
6176	CREDITO EMILIAN	0.002%	96.551%
6177	PP LONDON SUMAT	0.002%	96.553%
6178	HANA TOUR SERVI	0.002%	96.555%
6179	ARDENTEC CORP	0.002%	96.557%
6180	SPARTAN MOTORS INC COMMON STOCK USD.01	0.002%	96.558%
6181	KOREA ELEC POWER CORP SP ADR ADR	0.002%	96.560%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6182	MARR SPA	0.002%	96.562%
6183	INVESTORS REAL ESTATE TRUST REIT	0.002%	96.564%
6184	FARADAY TECHNOL	0.002%	96.565%
6185	GRUPO HERDEZ SA	0.002%	96.567%
6186	YUNG TAY ENGINE	0.002%	96.569%
6187	ANGLO AMERICAN	0.002%	96.571%
6188	INDIAN OIL CORP	0.002%	96.572%
6189	KISSEI PHARM CO	0.002%	96.574%
6190	BEIJING ENTERPR	0.002%	96.576%
6191	CIR-COMPAGNIE I	0.002%	96.578%
6192	PT ANEKA TAMBAN	0.002%	96.579%
6193	PRESS KOGYO CO	0.002%	96.581%
6194	ENZO BIOCHEM INC COMMON STOCK USD.01	0.002%	96.583%
6195	GUANGZHOU AUTOM	0.002%	96.585%
6196	SEVEN WEST MEDI	0.002%	96.586%
6197	TED BAKER PLC	0.002%	96.588%
6198	O/SEAS UNION EN	0.002%	96.590%
6199	ZENRIN CO LTD	0.002%	96.592%
6200	WATERLAND FIN H	0.002%	96.594%
6201	CARNIVAL PLC	0.002%	96.595%
6202	INTL CONTAINER	0.002%	96.597%
6203	NISSEI BUILD KO	0.002%	96.599%
6204	D.A. CONSORTIUM	0.002%	96.601%
6205	TEXWINCA HLDGS	0.002%	96.602%
6206	EPS CO LTD	0.002%	96.604%
6207	PORT OF TAURANG	0.002%	96.606%
6208	YAPI VE KREDI B	0.002%	96.607%
6209	HONG LEONG BANK	0.002%	96.609%
6210	CELLEX THERAPEUTICS INC COMMON STOCK USD.001	0.002%	96.611%
6211	ENERGY FUELS INC COMMON STOCK	0.002%	96.613%
6212	FULLTECH FIBER	0.002%	96.614%
6213	MEDY-TOX INC	0.002%	96.616%
6214	SITRONIX TECHNO	0.002%	96.618%
6215	CMK CORP	0.002%	96.620%
6216	RALLYE	0.002%	96.621%
6217	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.002%	96.623%
6218	BEGA CHEESE LTD	0.002%	96.625%
6219	SINOFERT HOLDIN	0.002%	96.627%
6220	KIKUCHI CO LTD	0.002%	96.628%
6221	HOSOKAWA MICRON	0.002%	96.630%
6222	THERATECHNOLOGI	0.002%	96.632%
6223	SWIRE PROPERTIE	0.002%	96.634%
6224	CIA ENERGETICA	0.002%	96.635%
6225	DAEWOO ENGINEER	0.002%	96.637%
6226	HEADLAM GROUP	0.002%	96.639%
6227	VISTA LAND & LI	0.002%	96.640%
6228	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.002%	96.642%
6229	MATRIX SERVICE CO COMMON STOCK USD.01	0.002%	96.644%
6230	PEMBANGUNAN P	0.002%	96.646%
6231	SIME DARBY PLAN	0.002%	96.647%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6232	SHIKOKU BANK	0.002%	96.649%
6233	ARAKAWA CHEMICA	0.002%	96.651%
6234	DALI FOODS GROU	0.002%	96.653%
6235	SMART + FINAL STORES INC COMMON STOCK USD.001	0.002%	96.654%
6236	NEKTAR THERAPEUTICS COMMON STOCK USD.0001	0.002%	96.656%
6237	WILSON BAYLY HO	0.002%	96.658%
6238	OTE(HELLENIC TL	0.002%	96.659%
6239	EARTH CHEMICAL	0.002%	96.661%
6240	HESKA CORP	0.002%	96.663%
6241	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.002%	96.665%
6242	VAUDOISE ASSURA	0.002%	96.666%
6243	ENERGIAS DO BRA	0.002%	96.668%
6244	ADVANTECH CO LT	0.002%	96.670%
6245	BUKIT SEMBAWNG	0.002%	96.672%
6246	NORTHSTAR REALTY EUROPE CORP REIT USD.01	0.002%	96.673%
6247	SCHOUW & CO	0.002%	96.675%
6248	KOTOBUKI SPIRIT	0.002%	96.677%
6249	S.A.C.I. FALABE	0.002%	96.678%
6250	BANCO DE CHILE ADR ADR	0.002%	96.680%
6251	FOSTER ELECTRIC	0.002%	96.682%
6252	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.002%	96.684%
6253	PETRA DIAMONDS	0.002%	96.685%
6254	MANULIFE US REA	0.002%	96.687%
6255	CLAIRVEST GROUP INC COMMON STOCK	0.002%	96.689%
6256	1ST PHILIPPINE	0.002%	96.690%
6257	DAIKI ALUMINIUM	0.002%	96.692%
6258	TALK TALK TELEC	0.002%	96.694%
6259	USI CORPORATION	0.002%	96.695%
6260	CP POKPHAND CO	0.002%	96.697%
6261	LENDINGTREE INC COMMON STOCK USD.01	0.002%	96.699%
6262	MALAYSIAN RES C	0.002%	96.701%
6263	SUNWAY BHD	0.002%	96.702%
6264	NANOMETRICS	0.002%	96.704%
6265	IRB INFRASTRUCT	0.002%	96.706%
6266	SCHRODERS(NEW)	0.002%	96.707%
6267	INNERWORKINGS INC COMMON STOCK USD.0001	0.002%	96.709%
6268	FUJI MEDIA HOLD	0.002%	96.711%
6269	SHIBUYA KOGYO C	0.002%	96.712%
6270	SANOFI INDIA LT	0.002%	96.714%
6271	ILUKA RESOURCES	0.002%	96.716%
6272	AGELLAN COMMERC	0.002%	96.718%
6273	MATAS AS	0.002%	96.719%
6274	CIA TRANSM ENER	0.002%	96.721%
6275	CONEXIO CORP	0.002%	96.723%
6276	TAILORED BRANDS INC COMMON STOCK USD.01	0.002%	96.724%
6277	SINOTRANS SHIPP	0.002%	96.726%
6278	S&T AG	0.002%	96.728%
6279	PROTECTOR FORSI	0.002%	96.729%
6280	J-OIL MILLS INC	0.002%	96.731%
6281	PLAYA HOTELS &	0.002%	96.733%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6282	KOSSAN RUBBER I	0.002%	96.735%
6283	INFRASTRUCTURE	0.002%	96.736%
6284	ASIAN PAINTS LT	0.002%	96.738%
6285	FUKUSHIMA IND C	0.002%	96.740%
6286	IP GROUP	0.002%	96.741%
6287	NAKANISHI INC	0.002%	96.743%
6288	PRESTIGE ESTATE	0.002%	96.745%
6289	KUALA LUMPUR KE	0.002%	96.746%
6290	LIPPO KARAWACI	0.002%	96.748%
6291	CHEMRING GROUP	0.002%	96.750%
6292	DAESANG CORP	0.002%	96.751%
6293	CLARKSON(HORACE	0.002%	96.753%
6294	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.002%	96.755%
6295	BILL BARRETT CORP COMMON STOCK USD.001	0.002%	96.756%
6296	CALIFORNIA AMPL	0.002%	96.758%
6297	DABUR INDIA LTD	0.002%	96.760%
6298	AV HOMES INC COMMON STOCK USD1.0	0.002%	96.762%
6299	BINCK NV	0.002%	96.763%
6300	WEST CHINA CEME	0.002%	96.765%
6301	IGG INC	0.002%	96.767%
6302	XENCOR INC COMMON STOCK USD.01	0.002%	96.768%
6303	MGM CHINA HLDGS	0.002%	96.770%
6304	GWA GROUP LTD	0.002%	96.772%
6305	OSSTEM IMPLANT	0.002%	96.773%
6306	TOPY INDUSTRIES	0.002%	96.775%
6307	HUANENG POWER I	0.002%	96.777%
6308	STRABAG SE	0.002%	96.778%
6309	BREVILLE GROUP	0.002%	96.780%
6310	PSK INC	0.002%	96.782%
6311	FLEXIGROUP LIMI	0.002%	96.783%
6312	ONO PHARMACEUTI	0.002%	96.785%
6313	BLACKMORES LTD	0.002%	96.787%
6314	MAGNESITA REFRA	0.002%	96.788%
6315	MORITA HOLDINGS	0.002%	96.790%
6316	NOBINA AB	0.002%	96.792%
6317	CENTRAL GARDEN&	0.002%	96.793%
6318	CAPITAL SECURIT	0.002%	96.795%
6319	UKC HOLDINGS CO	0.002%	96.797%
6320	BOJANGLES INC COMMON STOCK USD.01	0.002%	96.798%
6321	ABOITIZ EQUITY	0.002%	96.800%
6322	TRANSCEND INFOR	0.002%	96.802%
6323	INVESTEC PROP F	0.002%	96.803%
6324	NEW SENIOR INVESTMENT GROUP REIT	0.002%	96.805%
6325	HEALTHQUITY INC COMMON STOCK USD.0001	0.002%	96.807%
6326	GDI PROPERTY GR	0.002%	96.808%
6327	SYNCMOLD ENTERP	0.002%	96.810%
6328	COVENANT TRANSP	0.002%	96.812%
6329	HUNG SHENG CONS	0.002%	96.813%
6330	CHUGOKU MAR PAI	0.002%	96.815%
6331	KT CORPORATION	0.002%	96.817%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6332	SLC AGRICOLA SA	0.002%	96.818%
6333	SRA HOLDINGS IN	0.002%	96.820%
6334	TAIWAN TEA CORP	0.002%	96.822%
6335	SALA CORPORATIO	0.002%	96.823%
6336	SAMYANG HOLDING	0.002%	96.825%
6337	TANSEISHA CO	0.002%	96.827%
6338	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.002%	96.828%
6339	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.002%	96.830%
6340	YOKOHAMA REITO	0.002%	96.832%
6341	MELCOR DEVS LTD	0.002%	96.833%
6342	MAGYAR TELEKOM	0.002%	96.835%
6343	ASHFORD HOSPITALITY TRUST REIT USD.01	0.002%	96.836%
6344	BROWN (N) GROUP	0.002%	96.838%
6345	RUENTEXIndustr	0.002%	96.840%
6346	AMPLIFON SPA NE	0.002%	96.841%
6347	KOREA AEROSPACE	0.002%	96.843%
6348	GLOBAL BRANDS G	0.002%	96.845%
6349	AUSTRALIAN PHAR	0.002%	96.846%
6350	BANK PEKAO	0.002%	96.848%
6351	SHOE CARNIVAL INC COMMON STOCK USD.01	0.002%	96.850%
6352	RONSHINE CHINA	0.002%	96.851%
6353	WOWPRIME CORP	0.002%	96.853%
6354	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.002%	96.855%
6355	CITIC 1616 HLDG	0.002%	96.856%
6356	FUKUI BANK	0.002%	96.858%
6357	TOYO ENG CORP	0.002%	96.859%
6358	DENNY S CORP COMMON STOCK USD.01	0.002%	96.861%
6359	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.002%	96.863%
6360	SANDEN CORP	0.002%	96.864%
6361	TAIWAN ACCEPTAN	0.002%	96.866%
6362	SIEGFRIED HOLDI	0.002%	96.868%
6363	ALTERRA POWER C	0.002%	96.869%
6364	SKY NETWORK TEL	0.002%	96.871%
6365	CHUBU SHIRYO CO	0.002%	96.873%
6366	PAX GLOBAL TECH	0.002%	96.874%
6367	DOUTOR NICHIRE	0.002%	96.876%
6368	DIVERS RES BHD	0.002%	96.877%
6369	DYDO DRINCO INC	0.002%	96.879%
6370	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.002%	96.881%
6371	NOVOLIPET STEEL	0.002%	96.882%
6372	TAINAN SPINNING	0.002%	96.884%
6373	MIZUHO FINL GP	0.002%	96.886%
6374	SHINOKEN GROUP	0.002%	96.887%
6375	INWIDO AB	0.002%	96.889%
6376	TEKKEN CORP	0.002%	96.890%
6377	BRF SA	0.002%	96.892%
6378	SODA SANAYII	0.002%	96.894%
6379	BLOOMBERRY RESO	0.002%	96.895%
6380	DUCOMMUN INC COMMON STOCK USD.01	0.002%	96.897%
6381	HOKURIKU ELEC P	0.002%	96.899%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6382	GLENMARK PHARM	0.002%	96.900%
6383	BANK OF MARIN BANCORP/CA COMMON STOCK	0.002%	96.902%
6384	HU LANE ASSOCIA	0.002%	96.903%
6385	BK OF RYUKYUS	0.002%	96.905%
6386	RAISIO YHTYMA O	0.002%	96.907%
6387	TOX FREE SOLUTI	0.002%	96.908%
6388	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.002%	96.910%
6389	ACACIA MINING	0.002%	96.912%
6390	TREDEGAR CORP COMMON STOCK	0.002%	96.913%
6391	Goldcrest Co.,	0.002%	96.915%
6392	CHINA WATER AFF	0.002%	96.916%
6393	DELTA ELECTRONI	0.002%	96.918%
6394	WARABEYA NICHII	0.002%	96.920%
6395	ZHEJIANG EXPRES	0.002%	96.921%
6396	CHESNARA PLC	0.002%	96.923%
6397	CHOFU SEISAKUSH	0.002%	96.924%
6398	BLACK DIAMOND G	0.002%	96.926%
6399	DMCI HLDGS INC	0.002%	96.928%
6400	UMS HLDGS LTD	0.002%	96.929%
6401	BQE NATL BELGIQ	0.002%	96.931%
6402	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.002%	96.933%
6403	HARMONIC DRIVE	0.002%	96.934%
6404	THULE GROUP AB/	0.002%	96.936%
6405	ISEKI & CO	0.002%	96.937%
6406	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.002%	96.939%
6407	CEDAR REALTY TRUST INC REIT USD.06	0.002%	96.941%
6408	PROLOGIS PROPER	0.002%	96.942%
6409	CALIAN GROUP LT	0.002%	96.944%
6410	MULTIPLAN EMPRE	0.002%	96.945%
6411	IRON BRIDGE RES	0.002%	96.947%
6412	UTD COMMUNITY F	0.002%	96.949%
6413	RING ENERGY INC COMMON STOCK USD.001	0.002%	96.950%
6414	GENOMMA LAB INT	0.002%	96.952%
6415	ADITYA BIRLA FA	0.002%	96.953%
6416	INTL NICKEL IND	0.002%	96.955%
6417	TOYO CONSTRUCTI	0.002%	96.957%
6418	CITIC RESOURCES	0.002%	96.958%
6419	CANON INC SPONS ADR ADR	0.002%	96.960%
6420	MOTA ENGIL SGPS	0.002%	96.961%
6421	BELLAMY'S AUSTR	0.002%	96.963%
6422	BOOT BARN HOLDINGS INC COMMON STOCK	0.002%	96.964%
6423	VESUVIUS PLC	0.002%	96.966%
6424	KONOIKE TRANSPO	0.002%	96.968%
6425	INDIAN BANK	0.002%	96.969%
6426	BPOST SA	0.002%	96.971%
6427	BACHEM HLD AG-B	0.002%	96.972%
6428	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.002%	96.974%
6429	FUJI KYUKO CO L	0.002%	96.976%
6430	MAYR-MELNHOF KA	0.002%	96.977%
6431	INOVALON HOLDINGS INC A COMMON STOCK USD.000005	0.002%	96.979%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6432	VINA CONCHA Y T	0.002%	96.980%
6433	FUKUDA DENSHI C	0.002%	96.982%
6434	EISAI CO	0.002%	96.984%
6435	STELLA CHEMIFA	0.002%	96.985%
6436	EUROPAC PAPELES	0.002%	96.987%
6437	DEXERIALS CORP	0.002%	96.988%
6438	QINGDAO PORT IN	0.002%	96.990%
6439	NEUROCRINE BIOS	0.002%	96.991%
6440	LOBANT SA	0.002%	96.993%
6441	BK OF NAGOYA	0.002%	96.995%
6442	MACQUARIE KOREA	0.002%	96.996%
6443	JIH SUN FINANCI	0.002%	96.998%
6444	INDIAN HOTELS	0.002%	96.999%
6445	MOTHERSON SUMI	0.002%	97.001%
6446	GENSCRIPT BIOTE	0.002%	97.002%
6447	TORRENT PHARM	0.002%	97.004%
6448	COLOWIDE CO LTD	0.002%	97.006%
6449	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.002%	97.007%
6450	NICE-SYSTEMS LT	0.002%	97.009%
6451	NITTO ELECTRIC	0.002%	97.010%
6452	ITALMOBILIARE S	0.002%	97.012%
6453	CULP INC COMMON STOCK USD.05	0.002%	97.013%
6454	SUNPLUS TECHNOL	0.002%	97.015%
6455	MITSUBOSHI BELT	0.002%	97.017%
6456	INPHI CORP COMMON STOCK	0.002%	97.018%
6457	BANGKOK LAND PC	0.002%	97.020%
6458	CHROMA ATE INC	0.002%	97.021%
6459	AES TIETE ENERG	0.002%	97.023%
6460	SINFONIA TECHNO	0.002%	97.024%
6461	XEBIO CO	0.002%	97.026%
6462	KUNG LONG BATTE	0.002%	97.027%
6463	SSANGYONG CEMEN	0.002%	97.029%
6464	ERCROS SA	0.002%	97.031%
6465	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.002%	97.032%
6466	QOL CO LTD	0.002%	97.034%
6467	ECOPETROL SA	0.002%	97.035%
6468	S&T MOTIV CO LT	0.002%	97.037%
6469	AGRANA BETEILIG	0.002%	97.038%
6470	RETAIL ESTATES	0.002%	97.040%
6471	SMARTONE TELECO	0.002%	97.041%
6472	WIZZ AIR HOLDIN	0.002%	97.043%
6473	GOLDEN EAGLE RE	0.002%	97.045%
6474	TON YI CORP	0.002%	97.046%
6475	EMPEROR INTL HL	0.002%	97.048%
6476	TIKKURILA OY	0.002%	97.049%
6477	DAIKYONISHIKAWA	0.002%	97.051%
6478	LT GROUP INC	0.002%	97.052%
6479	J TRUST CO. LTD	0.002%	97.054%
6480	C C LAND HOLDIN	0.002%	97.055%
6481	CONSTRUTORA TEN	0.002%	97.057%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6482	SHANGHAI JIN JI	0.002%	97.058%
6483	ARATA CORP	0.002%	97.060%
6484	NV5 GLOBAL INC COMMON STOCK USD.01	0.002%	97.062%
6485	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.002%	97.063%
6486	SWISSQUOTE GP H	0.002%	97.065%
6487	ELMOS SEMICONDU	0.002%	97.066%
6488	PRESTIGE INTERN	0.002%	97.068%
6489	SPIRENT COMMUNI	0.002%	97.069%
6490	COMMUNITY HEALT	0.002%	97.071%
6491	BANCOLOMBIA SA	0.002%	97.072%
6492	CARBONITE INC COMMON STOCK USD.01	0.002%	97.074%
6493	DALRADIAN RESOU	0.002%	97.075%
6494	EUROPCAR GROUPE	0.002%	97.077%
6495	GEMDALE PROPERT	0.002%	97.078%
6496	ESSENTIAL ENERG	0.002%	97.080%
6497	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.002%	97.082%
6498	BRITISH AMERICA	0.002%	97.083%
6499	SAVARIA CORPORA	0.002%	97.085%
6500	GROWTHPOINT PRO	0.002%	97.086%
6501	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.002%	97.088%
6502	INDOCEMENT TUNG	0.002%	97.089%
6503	TORII PHARM CO	0.002%	97.091%
6504	AUST WORLDWIDE	0.002%	97.092%
6505	HC INTERNATIONAL	0.002%	97.094%
6506	INFRATIL LTD	0.002%	97.095%
6507	ALUMINUM CORP OF CHINA ADR ADR	0.002%	97.097%
6508	AVEX GROUP HOLD	0.002%	97.098%
6509	SAS AB	0.002%	97.100%
6510	BORAL LIMITED	0.002%	97.101%
6511	AIXTRON AG	0.002%	97.103%
6512	COROMANDEL INTL	0.002%	97.104%
6513	TI FINANCIAL HO	0.002%	97.106%
6514	CLIFTON BANCORP INC COMMON STOCK USD.01	0.002%	97.107%
6515	PRUKSA HOLDING	0.002%	97.109%
6516	KINEPOLIS GROUP	0.002%	97.111%
6517	METROPOLITAN BA	0.002%	97.112%
6518	HOOKER FURNITURE CORP COMMON STOCK	0.002%	97.114%
6519	TV ASAHI CORP	0.002%	97.115%
6520	TAIHEI DENGYO	0.002%	97.117%
6521	YAMABIKO CORP	0.002%	97.118%
6522	YANZHOU COAL MI	0.002%	97.120%
6523	VILLEROY & BOCH	0.002%	97.121%
6524	SHIKUN & BINUI	0.002%	97.123%
6525	HANON SYSTEMS	0.002%	97.124%
6526	SANOMA OYJ	0.002%	97.126%
6527	KYOKUYO CO LTD	0.002%	97.127%
6528	ACCORDIA GOLF T	0.002%	97.129%
6529	YAMAICHI ELECTR	0.002%	97.130%
6530	KOA CORPORATION	0.002%	97.132%
6531	BANGKOK EXPRESS	0.002%	97.133%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6532	SCHWEITER TECH	0.002%	97.135%
6533	SK GAS	0.002%	97.136%
6534	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.002%	97.138%
6535	LEYOU TECHNOLOG	0.002%	97.139%
6536	MATAHARI DEPART	0.002%	97.141%
6537	GUOCO GROUP	0.002%	97.142%
6538	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.002%	97.144%
6539	FILINVEST LAND	0.002%	97.145%
6540	BELC CO LTD	0.002%	97.147%
6541	DEL FRISCOS RES	0.002%	97.148%
6542	GINKO INTERNATI	0.002%	97.150%
6543	FRASERS COMMERC	0.002%	97.151%
6544	SHANGHAI PETROC	0.002%	97.153%
6545	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.002%	97.154%
6546	NOEVIR HOLDINGS	0.002%	97.156%
6547	MARUDAI FOOD CO	0.002%	97.157%
6548	GREENTOWN SERVI	0.002%	97.159%
6549	DR.CI:LABO CO L	0.002%	97.160%
6550	CREDIT CORP GRO	0.001%	97.162%
6551	NEO-CHINA GROUP	0.001%	97.163%
6552	LIVZON PHARMACE	0.001%	97.165%
6553	CHINA ORIENTAL	0.001%	97.166%
6554	METRO AG	0.001%	97.168%
6555	VP BANK AG	0.001%	97.169%
6556	ICL-ISRAEL CHEM	0.001%	97.171%
6557	GREATVIEW ASEPT	0.001%	97.172%
6558	POLA ORBIS HLDG	0.001%	97.174%
6559	CEMENTIR S.p.A.	0.001%	97.175%
6560	RECHI PRECISION	0.001%	97.177%
6561	SKANSKA AB	0.001%	97.178%
6562	TOM TAILOR HOLD	0.001%	97.180%
6563	CARL ZEISS MEDI	0.001%	97.181%
6564	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.001%	97.183%
6565	MARCO POLO DEV	0.001%	97.184%
6566	MITANI CORP	0.001%	97.186%
6567	SHIKOKU CHEMICA	0.001%	97.187%
6568	CHAROEN POKPHAN	0.001%	97.189%
6569	SEED CO LTD/TOK	0.001%	97.190%
6570	OSAKI ELECTRIC	0.001%	97.192%
6571	KUMHO TIRE CO	0.001%	97.193%
6572	VEIDEKKE ASA	0.001%	97.195%
6573	AICHI STEEL WOR	0.001%	97.196%
6574	SAVENCIA SA	0.001%	97.198%
6575	SIAMGAS AND PET	0.001%	97.199%
6576	TECO ELEC&MACHI	0.001%	97.201%
6577	V TECHNOLOGY	0.001%	97.202%
6578	VZ HOLDING AG	0.001%	97.204%
6579	TORSTAR CORP CL	0.001%	97.205%
6580	mitsui FUDOSAN	0.001%	97.207%
6581	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.001%	97.208%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6582	CORP MOCTEZUMA	0.001%	97.209%
6583	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.001%	97.211%
6584	EVOLENT HEALTH INC A COMMON STOCK USD.01	0.001%	97.212%
6585	SUESS MICRO TEC	0.001%	97.214%
6586	YELLOW HAT LTD.	0.001%	97.215%
6587	SIERRA BANCORP COMMON STOCK	0.001%	97.217%
6588	SANGETSU CO	0.001%	97.218%
6589	CLEANAWAY CO LT	0.001%	97.220%
6590	HANKYU REIT INC	0.001%	97.221%
6591	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.001%	97.223%
6592	COMMERCIAL INTE	0.001%	97.224%
6593	CHINA MAPLE LEA	0.001%	97.226%
6594	OIL & NATURAL G	0.001%	97.227%
6595	NISSIN CORP	0.001%	97.229%
6596	PARQUE ARAUCO S	0.001%	97.230%
6597	METRO PACIFIC I	0.001%	97.232%
6598	VOSSLOH AG	0.001%	97.233%
6599	ACANDO AB	0.001%	97.234%
6600	JAHWA ELECTRONI	0.001%	97.236%
6601	DAKTRONICS INC COMMON STOCK	0.001%	97.237%
6602	MCBRIDE PLC	0.001%	97.239%
6603	CENT PATTANA PU	0.001%	97.240%
6604	HOKUETSU BANK	0.001%	97.242%
6605	TOWA PHARM CO L	0.001%	97.243%
6606	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.001%	97.245%
6607	RAITO KOGYO CO	0.001%	97.246%
6608	JOYFUL HONDA CO	0.001%	97.248%
6609	POLYTEC HOLDING	0.001%	97.249%
6610	NEO SOLAR POWER	0.001%	97.251%
6611	MINOR INTERNATI	0.001%	97.252%
6612	IDFC BANK LTD	0.001%	97.253%
6613	AOI ELECTRONICS	0.001%	97.255%
6614	MERMAID MARINE	0.001%	97.256%
6615	STABILUS SA	0.001%	97.258%
6616	TOWA BANK	0.001%	97.259%
6617	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.001%	97.261%
6618	PREMIER FOODS	0.001%	97.262%
6619	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.001%	97.264%
6620	SURTECO SE	0.001%	97.265%
6621	ROCK FIELD CO	0.001%	97.267%
6622	FOCALTECH SYSTE	0.001%	97.268%
6623	VITTORIA ASSICU	0.001%	97.269%
6624	SMI HOLDINGS GR	0.001%	97.271%
6625	NIPPON PILLAR P	0.001%	97.272%
6626	DEVOTEAM SA	0.001%	97.274%
6627	SUMMARECON AGUN	0.001%	97.275%
6628	ST BARBARA MINE	0.001%	97.277%
6629	NATIONAL STORAG	0.001%	97.278%
6630	KARUR VYSYA BAN	0.001%	97.280%
6631	MASTERLINK SECS	0.001%	97.281%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6632	LEXTAR ELECTRON	0.001%	97.283%
6633	SUN FRONTIER FU	0.001%	97.284%
6634	SANSIRI PUBLIC	0.001%	97.285%
6635	CONSUN PHARMACE	0.001%	97.287%
6636	SCHMOLZ+BICKENB	0.001%	97.288%
6637	NRG YIELD INC CLASS C COMMON STOCK	0.001%	97.290%
6638	WASHTEC AG	0.001%	97.291%
6639	HK ELECTRIC INV	0.001%	97.293%
6640	SK SECURITIES C	0.001%	97.294%
6641	EAGLE INDUSTRY	0.001%	97.296%
6642	HUONS CO LTD	0.001%	97.297%
6643	MUHIBBAH ENGINE	0.001%	97.298%
6644	NQ MOBILE INC ADR CLASS A ADR USD.0001	0.001%	97.300%
6645	LENNAR CORP B SHS COMMON STOCK USD.1	0.001%	97.301%
6646	LOOKERS PLC	0.001%	97.303%
6647	BEIJER ALMA AB	0.001%	97.304%
6648	MATSUI SECURITI	0.001%	97.306%
6649	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.001%	97.307%
6650	KVAERNER ASA	0.001%	97.308%
6651	AMERICAS SILVER	0.001%	97.310%
6652	CUTERA INC COMMON STOCK USD.001	0.001%	97.311%
6653	SKISTAR AB	0.001%	97.313%
6654	DAH CHONG HONG	0.001%	97.314%
6655	MIQUEL Y COSTAS	0.001%	97.316%
6656	GEAR ENERGY LTD	0.001%	97.317%
6657	GREEN CROSS HLD	0.001%	97.319%
6658	SHIBAURA ELECTR	0.001%	97.320%
6659	WCT HOLDINGS BH	0.001%	97.321%
6660	AXT INC COMMON STOCK USD.001	0.001%	97.323%
6661	TITAN CEMENT CO	0.001%	97.324%
6662	SALMAR ASA	0.001%	97.326%
6663	SUMITOMO TITANI	0.001%	97.327%
6664	FRANK'S INTERNA	0.001%	97.329%
6665	MAINSTREET EQUI	0.001%	97.330%
6666	CHINA ZHEGTONG	0.001%	97.331%
6667	HIBISCUS PETROL	0.001%	97.333%
6668	RELIANCE CAPITA	0.001%	97.334%
6669	MATSUYA FOODS C	0.001%	97.336%
6670	CEMEX LATAM HLD	0.001%	97.337%
6671	GUANGSHEN RAILW	0.001%	97.339%
6672	AGRITRADE RESOU	0.001%	97.340%
6673	AMERICA S CAR MART INC COMMON STOCK USD.01	0.001%	97.341%
6674	AEKYUNG PETROCH	0.001%	97.343%
6675	KB FINANCIAL GROUP INC ADR ADR	0.001%	97.344%
6676	AMERICAN PUBLIC	0.001%	97.346%
6677	H&R GMBH & CO K	0.001%	97.347%
6678	VITAL HEALTHCAR	0.001%	97.349%
6679	HEARTLAND NEW Z	0.001%	97.350%
6680	HKR INTL LTD	0.001%	97.351%
6681	LING SEN PRECIS	0.001%	97.353%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6682	TPI POLENE PCL	0.001%	97.354%
6683	TAIWAN COGENERA	0.001%	97.356%
6684	SHIZUOKAGAS CO	0.001%	97.357%
6685	SHINDENGEN ELEC	0.001%	97.358%
6686	SHANGHAI DASHEN	0.001%	97.360%
6687	YOUNGWON CORP	0.001%	97.361%
6688	ALONY HETZ	0.001%	97.363%
6689	JAPAN PETROLEUM	0.001%	97.364%
6690	GPO DE INVERSIO	0.001%	97.366%
6691	AMERIGO RESOURC	0.001%	97.367%
6692	URTHECAST CORP	0.001%	97.368%
6693	VERITIV CORP COMMON STOCK USD.01	0.001%	97.370%
6694	TURKCELL ILETIS	0.001%	97.371%
6695	OKAMOTO INDUSTR	0.001%	97.373%
6696	GCL NEW ENERGY	0.001%	97.374%
6697	DAIDO METAL CO	0.001%	97.376%
6698	IMMOBILIARE GRA	0.001%	97.377%
6699	MEYER BURGER TE	0.001%	97.378%
6700	STEF-TFE NEW	0.001%	97.380%
6701	AKR CORPORINDO	0.001%	97.381%
6702	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.001%	97.383%
6703	NATIONAL THERMA	0.001%	97.384%
6704	ATEN INTERNATIO	0.001%	97.385%
6705	WISDOM MARINE L	0.001%	97.387%
6706	SEAH STEEL	0.001%	97.388%
6707	HCI GROUP INC COMMON STOCK	0.001%	97.390%
6708	SRI TRANG AGRO	0.001%	97.391%
6709	ESPEC CORP	0.001%	97.392%
6710	CASETEK HOLDING	0.001%	97.394%
6711	CT ENVIRONMENTA	0.001%	97.395%
6712	RIKEN CORP	0.001%	97.397%
6713	ASANUMA CORP	0.001%	97.398%
6714	HAYNES INTL INC	0.001%	97.399%
6715	WESDOME GOLD MINES LTD COMMON STOCK	0.001%	97.401%
6716	INFOMART CORP	0.001%	97.402%
6717	JASA MARGA	0.001%	97.404%
6718	ASTRA AGRO LEST	0.001%	97.405%
6719	AMTRAN TECHNOLO	0.001%	97.407%
6720	CHINA OIL & GAS	0.001%	97.408%
6721	PHISON ELECTRON	0.001%	97.409%
6722	SHUTTLE INC	0.001%	97.411%
6723	BANK OF PHILIPP	0.001%	97.412%
6724	AUSTRALIAN AGRI	0.001%	97.414%
6725	LIPPO MALLS IN	0.001%	97.415%
6726	COGOBUY GROUP	0.001%	97.416%
6727	CADILA HEALTHCA	0.001%	97.418%
6728	OBIC	0.001%	97.419%
6729	BANDO CHEMICAL	0.001%	97.421%
6730	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.001%	97.422%
6731	YUASA TRADING C	0.001%	97.423%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6732	VETROPACK HOLDI	0.001%	97.425%
6733	ASAHI CO LTD	0.001%	97.426%
6734	HARMONIC INC	0.001%	97.428%
6735	CHAROEN POK PHA	0.001%	97.429%
6736	STOBART GROUP L	0.001%	97.430%
6737	BKW ENERGIE AG	0.001%	97.432%
6738	ARGOSY PROPERTY	0.001%	97.433%
6739	HOWA MACHINERY	0.001%	97.435%
6740	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01	0.001%	97.436%
6741	SPEEDCAST INTL	0.001%	97.437%
6742	PIAGGIO	0.001%	97.439%
6743	AICHI BANK	0.001%	97.440%
6744	CHAOWEI POWER H	0.001%	97.442%
6745	ARJO AB	0.001%	97.443%
6746	PHOTO-ME INTERN	0.001%	97.444%
6747	GLOW ENERGY	0.001%	97.446%
6748	TOCALO CO LTD	0.001%	97.447%
6749	INDAH KIAT PULP	0.001%	97.448%
6750	YIEH PHUI ENTS	0.001%	97.450%
6751	CELLCOM ISRAEL	0.001%	97.451%
6752	KOREA LINE CORP	0.001%	97.453%
6753	GLADSTONE COMME	0.001%	97.454%
6754	AVANZA BANK HOL	0.001%	97.455%
6755	CHINA SHENGMU O	0.001%	97.457%
6756	5N PLUS INC.	0.001%	97.458%
6757	HYUNDAI ELEVATO	0.001%	97.460%
6758	BELLATRIX EXPLORATION LTD COMMON STOCK	0.001%	97.461%
6759	DAIICHI KIGENSO	0.001%	97.462%
6760	FBD HLDGS	0.001%	97.464%
6761	HAMAMATSU PHOTO	0.001%	97.465%
6762	KRBL LTD	0.001%	97.466%
6763	RORZE CORP	0.001%	97.468%
6764	ELBIT SYSTEMS L	0.001%	97.469%
6765	SUPER-SOL	0.001%	97.471%
6766	AVEO GROUP	0.001%	97.472%
6767	PAN JIT INTERNA	0.001%	97.473%
6768	ECLAT TEXTILE C	0.001%	97.475%
6769	FUKUDA CORP	0.001%	97.476%
6770	SBS HOLDINGS IN	0.001%	97.477%
6771	SONG WON IND	0.001%	97.479%
6772	TAIFLEX SCIENTI	0.001%	97.480%
6773	ONE HOSPITALITY	0.001%	97.482%
6774	SIIC ENVIRONMEN	0.001%	97.483%
6775	CONTROL4 CORP COMMON STOCK USD.0001	0.001%	97.484%
6776	SAF-HOLLAND SA	0.001%	97.486%
6777	XTEP INTERNATIO	0.001%	97.487%
6778	MOUNT GIBSON IR	0.001%	97.488%
6779	KARDEMIR KARABU	0.001%	97.490%
6780	ALPEK SAB	0.001%	97.491%
6781	HOUSING DEVELOP	0.001%	97.493%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6782	PROPERTY FOR IN	0.001%	97.494%
6783	HI-LEX CORP	0.001%	97.495%
6784	STARHUB LIMITED	0.001%	97.497%
6785	OPAP SA	0.001%	97.498%
6786	DATA COMMUNICAT	0.001%	97.499%
6787	CAWACHI LTD	0.001%	97.501%
6788	LI NING CO. LTD	0.001%	97.502%
6789	STOCK SPIRITS G	0.001%	97.503%
6790	XO GROUP INC COMMON STOCK USD.01	0.001%	97.505%
6791	QGEP PARTICIPAC	0.001%	97.506%
6792	BURSA MALAYSIA	0.001%	97.508%
6793	TRONC INC COMMON STOCK USD.01	0.001%	97.509%
6794	HIQ INTERNATION	0.001%	97.510%
6795	ZERIA PHARMACEU	0.001%	97.512%
6796	NEXEN TIRE CORP	0.001%	97.513%
6797	PETRON CORP	0.001%	97.514%
6798	OBEROI REALTY L	0.001%	97.516%
6799	TEKFEN HOLDING	0.001%	97.517%
6800	EUROMONEY INST	0.001%	97.518%
6801	INFRASTRUCTURA	0.001%	97.520%
6802	PASONA GROUP IN	0.001%	97.521%
6803	SCSK CORPORATIO	0.001%	97.522%
6804	HANSON INTL TBK	0.001%	97.524%
6805	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.001%	97.525%
6806	QL RESOURCES BH	0.001%	97.527%
6807	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.001%	97.528%
6808	MITRA ADIPERKAS	0.001%	97.529%
6809	SYSTEX CORPORAT	0.001%	97.531%
6810	HUNTER DOUGLAS	0.001%	97.532%
6811	CLARION CO	0.001%	97.533%
6812	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.001%	97.535%
6813	CHEETAH MOBILE INC ADR ADR USD.000025	0.001%	97.536%
6814	NIIT TECHNOLOGI	0.001%	97.537%
6815	NICHII GAKKAN C	0.001%	97.539%
6816	SOILBUILD BUSIN	0.001%	97.540%
6817	PRECIOUS SHIPPI	0.001%	97.541%
6818	FAR EAST DEPT	0.001%	97.543%
6819	HONGKONG&SHANG	0.001%	97.544%
6820	NITTETSU MINING	0.001%	97.545%
6821	KT SKYLIFE CO L	0.001%	97.547%
6822	GRUPO SIMEC S.A	0.001%	97.548%
6823	SUMITOMO SEIKA	0.001%	97.549%
6824	WHAN IN PHARMAC	0.001%	97.551%
6825	IBASE TECHNOLOG	0.001%	97.552%
6826	ZEHNDER GROUP A	0.001%	97.553%
6827	AVON PRODUCTS I	0.001%	97.555%
6828	GP STRATEGIES C	0.001%	97.556%
6829	VECTOR INC	0.001%	97.557%
6830	ORIENT CORP	0.001%	97.559%
6831	AEON FANTASY CO	0.001%	97.560%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6832	GLORIA MATERIAL	0.001%	97.562%
6833	HIRATA TECHNICA	0.001%	97.563%
6834	LANDEC CORP	0.001%	97.564%
6835	KINIK CO	0.001%	97.566%
6836	SCHRODER REAL E	0.001%	97.567%
6837	NIDEC CORPORATI	0.001%	97.568%
6838	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.001%	97.570%
6839	ECOPETROL SA SPONSORED ADR ADR	0.001%	97.571%
6840	TOKAI RUBBER IN	0.001%	97.572%
6841	VECTRUS INC COMMON STOCK USD.01	0.001%	97.574%
6842	NIPPON DENKO CO	0.001%	97.575%
6843	Q TECHNOLOGY GR	0.001%	97.576%
6844	DIVI'S LABORATO	0.001%	97.578%
6845	TENARIS S.A.	0.001%	97.579%
6846	UNILEVER INDONE	0.001%	97.580%
6847	EMIRA PROPERTY	0.001%	97.582%
6848	OCEAN YIELD ASA	0.001%	97.583%
6849	HOKKAIDO ELEC P	0.001%	97.584%
6850	JINDAL SAW LTD	0.001%	97.586%
6851	CATO CORP CLASS A COMMON STOCK USD.033	0.001%	97.587%
6852	LIFESTYLE INTER	0.001%	97.588%
6853	TEJON RANCH CO	0.001%	97.590%
6854	XING AG	0.001%	97.591%
6855	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.001%	97.592%
6856	SHINKONG SYNTHE	0.001%	97.594%
6857	HANWA CO	0.001%	97.595%
6858	SOL SPA	0.001%	97.596%
6859	KASAI KOGYO CO	0.001%	97.598%
6860	VIRTUS HEALTH L	0.001%	97.599%
6861	KUDELSKI S.A.	0.001%	97.600%
6862	UNION BNK OF IN	0.001%	97.602%
6863	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.001%	97.603%
6864	CARNIVAL GROUP	0.001%	97.604%
6865	RANDON SA IMPL	0.001%	97.606%
6866	NAUTILUS GROUP	0.001%	97.607%
6867	SCHOELLER BLECK	0.001%	97.608%
6868	MAJOR CINEPLEX	0.001%	97.610%
6869	VT HOLDINGS CO	0.001%	97.611%
6870	AMSTERDAM COMMO	0.001%	97.612%
6871	RAMAYANA LESTAR	0.001%	97.614%
6872	JAPARA HEALTHCA	0.001%	97.615%
6873	CLEVO	0.001%	97.616%
6874	CLOUD PEAK ENERGY INC COMMON STOCK USD.01	0.001%	97.618%
6875	SEMIRARA MINING	0.001%	97.619%
6876	SIGURD MICROELE	0.001%	97.620%
6877	STEINHOFF INTER	0.001%	97.621%
6878	BAUER AG	0.001%	97.623%
6879	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.001%	97.624%
6880	KIER GROUP	0.001%	97.625%
6881	FIRST REIT	0.001%	97.627%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6882	TAIYO INK MFG C	0.001%	97.628%
6883	METALS X LTD	0.001%	97.629%
6884	HYUNDAI DS,OLD	0.001%	97.631%
6885	SENEX ENERGY LT	0.001%	97.632%
6886	ZUG ESTATES HLD	0.001%	97.633%
6887	MAH SING GROUP	0.001%	97.635%
6888	CIMC ENRIC HOLD	0.001%	97.636%
6889	NESTLE INDIA	0.001%	97.637%
6890	ASSOCD INTL HOT	0.001%	97.639%
6891	GRAPE KING INC	0.001%	97.640%
6892	SEIKAGAKU CORP	0.001%	97.641%
6893	CORP COMERCI SA	0.001%	97.643%
6894	REPLY SPA	0.001%	97.644%
6895	PC JEWELLER LIM	0.001%	97.645%
6896	TRINITY MIRROR	0.001%	97.647%
6897	MGI COUTIER	0.001%	97.648%
6898	TRUE NORTH COMM	0.001%	97.649%
6899	MICHINOKU BANK	0.001%	97.650%
6900	PAYLOCITY HOLDING CORP COMMON STOCK USD.001	0.001%	97.652%
6901	DONG-A ST CO LT	0.001%	97.653%
6902	HOMETRUST BANCSHARES INC COMMON STOCK	0.001%	97.654%
6903	ZHONG AN REAL E	0.001%	97.656%
6904	AI HOLDINGS COR	0.001%	97.657%
6905	FUSO CHEMICAL C	0.001%	97.658%
6906	FIDEA HOLDINGS	0.001%	97.660%
6907	ANGLO PACIFIC G	0.001%	97.661%
6908	NISSHINBO IND I	0.001%	97.662%
6909	ATUL LTD	0.001%	97.664%
6910	MITSUBISHI STEE	0.001%	97.665%
6911	GMR INFRASTRUCT	0.001%	97.666%
6912	HOOSIERS HOLDIN	0.001%	97.667%
6913	HAILIANG EDUCAT	0.001%	97.669%
6914	SINGAPORE FINAN	0.001%	97.670%
6915	DISCO CORPORATI	0.001%	97.671%
6916	SWECO AB	0.001%	97.673%
6917	MAX CO	0.001%	97.674%
6918	WYNN MACAU LTD	0.001%	97.675%
6919	GINTECH ENERGY	0.001%	97.677%
6920	NIPPON YUSOKI C	0.001%	97.678%
6921	AEROSPACE INDUS	0.001%	97.679%
6922	PHILIPS LIGHTIN	0.001%	97.680%
6923	SHANDONG CHENMI	0.001%	97.682%
6924	COMPAGNIE DES A	0.001%	97.683%
6925	ALIANSCE SHOPPI	0.001%	97.684%
6926	AISAN INDUSTRY	0.001%	97.686%
6927	EASY BIO INC	0.001%	97.687%
6928	UNITECH PRINTED	0.001%	97.688%
6929	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.001%	97.689%
6930	DORIAN LPG LTD	0.001%	97.691%
6931	PRESSANCE CORPO	0.001%	97.692%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6932	TOSEI CORP	0.001%	97.693%
6933	BANK JABAR BANT	0.001%	97.695%
6934	BORUSSIA DORTMU	0.001%	97.696%
6935	FRASERS CENTREP	0.001%	97.697%
6936	HOLY STONE ENTE	0.001%	97.699%
6937	ACCESS CO LTD	0.001%	97.700%
6938	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.001%	97.701%
6939	EIS ECZACIBASI	0.001%	97.702%
6940	KARNATAKA BANK	0.001%	97.704%
6941	TAEKWANG IND CO	0.001%	97.705%
6942	FRASERS HOSPITA	0.001%	97.706%
6943	SAKATA INX CORP	0.001%	97.708%
6944	VALID SOLUCOES	0.001%	97.709%
6945	CIA SANEAMENTO	0.001%	97.710%
6946	NTT URBAN DEVEL	0.001%	97.711%
6947	MOELIS + CO CLASS A COMMON STOCK USD.01	0.001%	97.713%
6948	O-NET COMMUNICA	0.001%	97.714%
6949	BELL AG - REG	0.001%	97.715%
6950	HURCO COMPANIES INC COMMON STOCK	0.001%	97.717%
6951	PARIS ORLEANS S	0.001%	97.718%
6952	PIERRE & VACANC	0.001%	97.719%
6953	KOMERCNI BANKA	0.001%	97.720%
6954	LIVART CO LTD	0.001%	97.722%
6955	TAKASAGO INTL C	0.001%	97.723%
6956	FUJICCO CO	0.001%	97.724%
6957	ECO WORLD DEVL	0.001%	97.726%
6958	MEKONOMEN AB	0.001%	97.727%
6959	E CL SA	0.001%	97.728%
6960	HONGHUA GROUP L	0.001%	97.729%
6961	TT ELECTRONICS	0.001%	97.731%
6962	BK OF SAGA	0.001%	97.732%
6963	FAMOUS BRANDS L	0.001%	97.733%
6964	EHIME BANK	0.001%	97.735%
6965	AKASTOR ASA	0.001%	97.736%
6966	WASKITA KARYA T	0.001%	97.737%
6967	LANNETT CO INC COMMON STOCK USD.001	0.001%	97.738%
6968	MCMILLAN SHAKES	0.001%	97.740%
6969	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.001%	97.741%
6970	BANK OF CHONGQI	0.001%	97.742%
6971	TUNG THIH ELECT	0.001%	97.744%
6972	MYER HOLDINGS L	0.001%	97.745%
6973	GREAT LAKES DRE	0.001%	97.746%
6974	SIGDO KOPPERS S	0.001%	97.747%
6975	ROBINSONS RETAI	0.001%	97.749%
6976	COAL INDIA LTD	0.001%	97.750%
6977	TECHTARGET COMMON STOCK USD.001	0.001%	97.751%
6978	STANDARD LIFE I	0.001%	97.752%
6979	ECORODOVIAS INF	0.001%	97.754%
6980	ADANI TRANSMISS	0.001%	97.755%
6981	BW LPG LTD	0.001%	97.756%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6982	SAKAI MOVING SE	0.001%	97.758%
6983	G.U.D. HOLDINGS	0.001%	97.759%
6984	LUNDIN GOLD INC	0.001%	97.760%
6985	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.001%	97.761%
6986	FORMULA SYST(19	0.001%	97.763%
6987	MIRAMAR HTEL &	0.001%	97.764%
6988	HAMAKYOREX CO L	0.001%	97.765%
6989	CHINA METAL PRO	0.001%	97.766%
6990	SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001	0.001%	97.768%
6991	NONG SHIM CO	0.001%	97.769%
6992	NOBLE CORP PLC	0.001%	97.770%
6993	COCA-COLA FEMSA	0.001%	97.771%
6994	TIME DOTCOM BHD	0.001%	97.773%
6995	TIANJIN PORT DE	0.001%	97.774%
6996	MEDIA NUSANTARA	0.001%	97.775%
6997	DIC ASSET AG	0.001%	97.776%
6998	PETRON MALAYSIA	0.001%	97.778%
6999	AMBARELLA INC	0.001%	97.779%
7000	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.001%	97.780%
7001	AIMS AMP CAPITA	0.001%	97.781%
7002	FORD OTOSAN	0.001%	97.783%
7003	BRUNEL INTL	0.001%	97.784%
7004	COWEN INC COMMON STOCK USD.01	0.001%	97.785%
7005	ODFJELL DRILLIN	0.001%	97.786%
7006	MODEC INC	0.001%	97.788%
7007	VERA BRADLEY INC COMMON STOCK	0.001%	97.789%
7008	SUN PHARMACEUTI	0.001%	97.790%
7009	UNIVERSAL MEDIC	0.001%	97.791%
7010	KESKO OYJ	0.001%	97.793%
7011	BES ENGINEERING	0.001%	97.794%
7012	ASAHI HOLDINGS	0.001%	97.795%
7013	ARROW GLOBAL GR	0.001%	97.796%
7014	TECNICAS REUNID	0.001%	97.798%
7015	TOWA CORP	0.001%	97.799%
7016	PHOENIX MECANO	0.001%	97.800%
7017	EREX CO LTD	0.001%	97.801%
7018	HOTEL SHILLA	0.001%	97.803%
7019	STATE STREET CORP SR UNSECURED 08/20 2.55	0.001%	97.804%
7020	HIBIYA ENGINEER	0.001%	97.805%
7021	SHOEI FOODS COR	0.001%	97.806%
7022	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.001%	97.808%
7023	RENASAS ELECTRO	0.001%	97.809%
7024	SILVER SPRING NETWORKS INC COMMON STOCK USD.001	0.001%	97.810%
7025	METALLURGICAL C	0.001%	97.811%
7026	JSP CORP	0.001%	97.813%
7027	CONTINENTAL HLD	0.001%	97.814%
7028	KAMEI CORP	0.001%	97.815%
7029	NETUREN CO	0.001%	97.816%
7030	AJANTA PHARMA	0.001%	97.818%
7031	SAKAI CHEMICAL	0.001%	97.819%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7032	JIN CO.LTD	0.001%	97.820%
7033	PETRONAS DAGANG	0.001%	97.821%
7034	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.001%	97.823%
7035	GEMTEK TECHNOLO	0.001%	97.824%
7036	MCJ CO LTD	0.001%	97.825%
7037	AP THAILAND PCL	0.001%	97.826%
7038	HOCHDORF HOLDIN	0.001%	97.827%
7039	L'OCCITANE INTE	0.001%	97.829%
7040	BRODRENE HARTMA	0.001%	97.830%
7041	SCATEC SOLAR AS	0.001%	97.831%
7042	WELSPUN INDIA L	0.001%	97.832%
7043	CHINA SINGYES S	0.001%	97.834%
7044	SOLOR A/S	0.001%	97.835%
7045	GALAXY RESOURCE	0.001%	97.836%
7046	EVEN CONSTRUCTO	0.001%	97.837%
7047	FERROLIGAS FERB	0.001%	97.839%
7048	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.001%	97.840%
7049	CIA SANEAMENTO	0.001%	97.841%
7050	KYOEI STEEL LTD	0.001%	97.842%
7051	MIKUNI CORP	0.001%	97.844%
7052	DANIELI & CO CO	0.001%	97.845%
7053	HNZ GROUP INC	0.001%	97.846%
7054	mitsui soko co	0.001%	97.847%
7055	HYUNDAI MIPO DO	0.001%	97.848%
7056	HARASHIN CO LTD	0.001%	97.850%
7057	CENTURIA INDUST	0.001%	97.851%
7058	GREENHILL + CO INC COMMON STOCK USD.01	0.001%	97.852%
7059	CLEARWATER SEAF	0.001%	97.853%
7060	IPCA LABORATORI	0.001%	97.855%
7061	YURTEC CORPORAT	0.001%	97.856%
7062	TITAN MACHINERY INC COMMON STOCK USD.00001	0.001%	97.857%
7063	SMK CORP	0.001%	97.858%
7064	SAIBU GAS CO	0.001%	97.859%
7065	CNB FINANCIAL CORP/PA COMMON STOCK	0.001%	97.861%
7066	ICHIYOSHI SECS	0.001%	97.862%
7067	GEOX S.P.A.	0.001%	97.863%
7068	TURKIYE SINAI K	0.001%	97.864%
7069	UNID CO LTD	0.001%	97.866%
7070	SAGA PLC	0.001%	97.867%
7071	KALBE FARMA	0.001%	97.868%
7072	GMO PAYMENT GAT	0.001%	97.869%
7073	TSUKISHIMA KIKA	0.001%	97.870%
7074	TALGO SA	0.001%	97.872%
7075	ANANDA DEVELOPM	0.001%	97.873%
7076	PHOENIX HLDGS L	0.001%	97.874%
7077	WEBJET LTD	0.001%	97.875%
7078	AUSTAL LTD	0.001%	97.877%
7079	JAPAN PULP & PA	0.001%	97.878%
7080	FREEMAN FINANCI	0.001%	97.879%
7081	HIMART CO LTD	0.001%	97.880%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7082	KOREA CIRCUIT C	0.001%	97.881%
7083	GODREJ CONSUMER	0.001%	97.883%
7084	FLEXSTEEL INDS COMMON STOCK USD1.0	0.001%	97.884%
7085	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.001%	97.885%
7086	THAI AIRWAYS IN	0.001%	97.886%
7087	UNITED SPIRITS	0.001%	97.887%
7088	VESTEL ELECTRON	0.001%	97.889%
7089	SHOEI CO LTD	0.001%	97.890%
7090	GL EVENTS	0.001%	97.891%
7091	SL CORP	0.001%	97.892%
7092	DYNAPACK INTL T	0.001%	97.893%
7093	GUOCOLAND LTD	0.001%	97.895%
7094	SAETA YIELD SA	0.001%	97.896%
7095	DONGFANG ELECT	0.001%	97.897%
7096	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.001%	97.898%
7097	BOIRON	0.001%	97.899%
7098	COLTENE HOLDI	0.001%	97.901%
7099	QAD INC A COMMON STOCK	0.001%	97.902%
7100	GOLDSUN DEV/CON	0.001%	97.903%
7101	ROBERT WALTERS	0.001%	97.904%
7102	CONCORD NEW ENE	0.001%	97.905%
7103	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.001%	97.907%
7104	DAI NIPPON TORY	0.001%	97.908%
7105	YASUNAGA CORP	0.001%	97.909%
7106	ERICSSON (LM) TEL SP ADR ADR	0.001%	97.910%
7107	KAPPAHL HOLDING	0.001%	97.911%
7108	BIOGAIA AB	0.001%	97.913%
7109	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.001%	97.914%
7110	EL PUERTO DE LI	0.001%	97.915%
7111	CAMBIAN GROUP P	0.001%	97.916%
7112	RYOSHOKU LTD	0.001%	97.917%
7113	MESA LABORATORIES INC COMMON STOCK	0.001%	97.919%
7114	KOREA KOLMAR CO	0.001%	97.920%
7115	GROUPE CRIT	0.001%	97.921%
7116	CERVECERIAS UNI	0.001%	97.922%
7117	CENTURY TEXT &	0.001%	97.923%
7118	CIA DE DIST INT	0.001%	97.925%
7119	ELITE SEMICONDU	0.001%	97.926%
7120	TEXHONG TEXTILE	0.001%	97.927%
7121	YAMAZEN CORPORA	0.001%	97.928%
7122	VIACOM INC CLASS A COMMON STOCK USD.001	0.001%	97.929%
7123	BURSON GROUP LT	0.001%	97.931%
7124	ORION CORP	0.001%	97.932%
7125	FINANCIAL PRODU	0.001%	97.933%
7126	RIBBON COMMUNICATIONS INC COMMON STOCK USD.001	0.001%	97.934%
7127	HYUNDAI ROTEM C	0.001%	97.935%
7128	WELCIA HOLDINGS	0.001%	97.937%
7129	BHARTI INFRATEL	0.001%	97.938%
7130	EUGENE CORP	0.001%	97.939%
7131	KIKKOMAN CORP	0.001%	97.940%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7132	SUN HUNG KAI CO	0.001%	97.941%
7133	HO BEE INVESTME	0.001%	97.942%
7134	REGAL HOTELS IN	0.001%	97.944%
7135	CLAS OHLSON AB	0.001%	97.945%
7136	ALTRI SGPS S.A.	0.001%	97.946%
7137	NIPPON CARBON C	0.001%	97.947%
7138	MORGAN SINDALL	0.001%	97.948%
7139	BANKFINANCIAL CORP COMMON STOCK USD.01	0.001%	97.950%
7140	NORWEGIAN AIR S	0.001%	97.951%
7141	ARROWHEAD PROR	0.001%	97.952%
7142	MELISRON LTD	0.001%	97.953%
7143	ROKKO BUTTER CO	0.001%	97.954%
7144	BANGKOK DUSIT M	0.001%	97.956%
7145	NIHON NOHYAKU	0.001%	97.957%
7146	BAZAARVOICE INC COMMON STOCK USD.0001	0.001%	97.958%
7147	DAEWOO SECURITI	0.001%	97.959%
7148	NOVA MEASURING	0.001%	97.960%
7149	HANWHA SECS	0.001%	97.961%
7150	LIEN HWA INDL	0.001%	97.963%
7151	SHIN ZU SHING C	0.001%	97.964%
7152	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	97.965%
7153	NETIA SA	0.001%	97.966%
7154	RAYMOND LTD	0.001%	97.967%
7155	SIA REIT INC	0.001%	97.968%
7156	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.001%	97.970%
7157	NATIONAL GRID P	0.001%	97.971%
7158	TORIDOLL CORPOR	0.001%	97.972%
7159	SIMMTECH CO LTD	0.001%	97.973%
7160	STAGECOACH GROU	0.001%	97.974%
7161	FACC AG	0.001%	97.976%
7162	CORP INMOBILIAR	0.001%	97.977%
7163	Y G-1	0.001%	97.978%
7164	ADVANCED WIRELE	0.001%	97.979%
7165	NVE CORP	0.001%	97.980%
7166	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.001%	97.981%
7167	RELIANCE ENERGY	0.001%	97.983%
7168	SINARMAS LAND	0.001%	97.984%
7169	OITA BANK	0.001%	97.985%
7170	CINCINNATI BELL INC COMMON STOCK USD.01	0.001%	97.986%
7171	GRUPO ARGOS S.A	0.001%	97.987%
7172	HIBBETT SPORTS INC COMMON STOCK USD.01	0.001%	97.988%
7173	AKKA TECHNOLOGI	0.001%	97.990%
7174	PROSPERITY REIT	0.001%	97.991%
7175	WESTERN ENERGY	0.001%	97.992%
7176	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.001%	97.993%
7177	HUNG POO CONSTR	0.001%	97.994%
7178	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.001%	97.995%
7179	SUPERBLOCK PCL	0.001%	97.997%
7180	HAKDEX AB	0.001%	97.998%
7181	CHAUN-CHOUNG TE	0.001%	97.999%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7182	MIRATI THERAPEU	0.001%	98.000%
7183	TOTETSU KOGYO C	0.001%	98.001%
7184	SEASPAN CORP	0.001%	98.002%
7185	OPTO TECH CORPN	0.001%	98.004%
7186	PT TIMAH TBK	0.001%	98.005%
7187	TECHNICOLOR	0.001%	98.006%
7188	FUJI CO(TOKYO)	0.001%	98.007%
7189	TOYO KANETSU KK	0.001%	98.008%
7190	SPH REIT	0.001%	98.009%
7191	CCC SA	0.001%	98.011%
7192	ZOJIRUSHI CORP	0.001%	98.012%
7193	TV TOKYO HLDG C	0.001%	98.013%
7194	HAP SENG CONSOL	0.001%	98.014%
7195	CAPITAL® PRO	0.001%	98.015%
7196	COLBUN S.A.	0.001%	98.016%
7197	DAEWOONG CO LTD	0.001%	98.018%
7198	ASCENTIAL PLC	0.001%	98.019%
7199	LINX SA	0.001%	98.020%
7200	FORUS S.A.	0.001%	98.021%
7201	MOTECH INDUSTRI	0.001%	98.022%
7202	CHOLAMANDALAM I	0.001%	98.023%
7203	DOGAN HOLDINGS	0.001%	98.025%
7204	TAIWAN SECOM	0.001%	98.026%
7205	SHINKO PLANTECH	0.001%	98.027%
7206	QUALITY HOUSES	0.001%	98.028%
7207	HOKUTO CORP	0.001%	98.029%
7208	PICO HOLDINGS INC COMMON STOCK USD.001	0.001%	98.030%
7209	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.001%	98.031%
7210	CHINA SUNTIEN G	0.001%	98.033%
7211	HANDSOME CORP	0.001%	98.034%
7212	MULTIPLUS SA	0.001%	98.035%
7213	KAJARIA CERAMIC	0.001%	98.036%
7214	TOYO KOHAN CO	0.001%	98.037%
7215	HI SUN TECH CHI	0.001%	98.038%
7216	NAMCHOW CHEMICA	0.001%	98.039%
7217	BANKINTER SA	0.001%	98.041%
7218	BRUNELLO CUCINE	0.001%	98.042%
7219	TYC BROTHER IND	0.001%	98.043%
7220	BTB REAL ESTATE	0.001%	98.044%
7221	SIRTEX MEDICAL	0.001%	98.045%
7222	BIOTEST AG	0.001%	98.046%
7223	INTILAND DEVPT	0.001%	98.047%
7224	PDL BIOPHARMA INC COMMON STOCK USD.01	0.001%	98.049%
7225	KATAKURA INDS	0.001%	98.050%
7226	HORNBACH BAUMAR	0.001%	98.051%
7227	VERBIO VEREINIG	0.001%	98.052%
7228	PARTNER COMMUNI	0.001%	98.053%
7229	ELECTRA	0.001%	98.054%
7230	PENDRAGON PLC	0.001%	98.055%
7231	COMBA TELECOM S	0.001%	98.057%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7232	TOLI CORP	0.001%	98.058%
7233	FINOLEX CABLES	0.001%	98.059%
7234	COSTAMARE INC	0.001%	98.060%
7235	CHINA SHANSHUI	0.001%	98.061%
7236	KRESNA	0.001%	98.062%
7237	PUMA AG	0.001%	98.063%
7238	HEINEKEN MALAYS	0.001%	98.065%
7239	ADVAN CO LTD	0.001%	98.066%
7240	DUNI AB	0.001%	98.067%
7241	TIAN GE INTERAC	0.001%	98.068%
7242	AFFICHAGE HOLDI	0.001%	98.069%
7243	SANTOS BRASIL P	0.001%	98.070%
7244	DIGI INTL INC	0.001%	98.071%
7245	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.072%
7246	LG CORP	0.001%	98.074%
7247	TONG YANG INV B	0.001%	98.075%
7248	MARUWA CO LTD	0.001%	98.076%
7249	ALPHA & OMEGA S	0.001%	98.077%
7250	LIFE CORPORATIO	0.001%	98.078%
7251	IRISH CONTINENT	0.001%	98.079%
7252	DMC GLOBAL INC COMMON STOCK USD.05	0.001%	98.080%
7253	ACTRON TECHNOLO	0.001%	98.082%
7254	TSUGAMI CORP	0.001%	98.083%
7255	KONISHI CO LTD	0.001%	98.084%
7256	NICHIREKI CO LT	0.001%	98.085%
7257	PROCTOR&GAMBLE	0.001%	98.086%
7258	ENAV SPA	0.001%	98.087%
7259	DATANG INTL POW	0.001%	98.088%
7260	GREATEK ELECTRO	0.001%	98.089%
7261	CHUNGHWA PRECIS	0.001%	98.091%
7262	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.001%	98.092%
7263	HISAKA WORKS LT	0.001%	98.093%
7264	GLOBAL POWER SY	0.001%	98.094%
7265	NEOGENOMICS INC COMMON STOCK USD.001	0.001%	98.095%
7266	PULSE SEISMIC	0.001%	98.096%
7267	TOKAI CORP/GIFU	0.001%	98.097%
7268	UOA DEVELOPMENT	0.001%	98.098%
7269	SEAH BESTEEL CO	0.001%	98.100%
7270	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.001%	98.101%
7271	TEAM INC	0.001%	98.102%
7272	GPO AEROPORTUAR	0.001%	98.103%
7273	WEYCO GROUP INC	0.001%	98.104%
7274	METRO HOLDINGS	0.001%	98.105%
7275	mitsui home co	0.001%	98.106%
7276	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.001%	98.107%
7277	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.001%	98.108%
7278	AKTIA BANK OYJ	0.001%	98.110%
7279	AVIC INTERNATIO	0.001%	98.111%
7280	MANILA ELECTRIC	0.001%	98.112%
7281	T-GAIA CORP	0.001%	98.113%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7282	CRAFT BREWERS A	0.001%	98.114%
7283	AGUAS ANDINAS S	0.001%	98.115%
7284	CHINA AIRCRAFT	0.001%	98.116%
7285	GAMEHOST INC	0.001%	98.117%
7286	WEIBO CORP SPON ADR ADR USD.00025	0.001%	98.119%
7287	ACOM CO	0.001%	98.120%
7288	FUJIBO HOLDINGS	0.001%	98.121%
7289	ROAD KING INFRA	0.001%	98.122%
7290	EIGHTEENTH BANK	0.001%	98.123%
7291	PARCO CO	0.001%	98.124%
7292	WORLEYPARSONS	0.001%	98.125%
7293	NRW HOLDINGS LT	0.001%	98.126%
7294	F&A AQUA HOLDIN	0.001%	98.127%
7295	GENESIS ENERGY	0.001%	98.129%
7296	IMVESCOR RESTAU	0.001%	98.130%
7297	GUJARAT STATE F	0.001%	98.131%
7298	GLOBAL MEDIACOM	0.001%	98.132%
7299	LOTTE CONFECT	0.001%	98.133%
7300	DELEK GROUP	0.001%	98.134%
7301	PHILIPPINE NATL	0.001%	98.135%
7302	HOCHIKI CORPORA	0.001%	98.136%
7303	CGN MEIYA POWER	0.001%	98.137%
7304	YAKULT HONSHA C	0.001%	98.139%
7305	REDCO PROPRTIE	0.001%	98.140%
7306	PSG GROUP LTD	0.001%	98.141%
7307	SCANDI STANDARD	0.001%	98.142%
7308	KPIT TECHNOLOGI	0.001%	98.143%
7309	OKURA INDUSTRIA	0.001%	98.144%
7310	GOL LINHAS AERE	0.001%	98.145%
7311	GUANGZHOU PHARM	0.001%	98.146%
7312	ASSET MANAGERS	0.001%	98.147%
7313	RANK GROUP PLC	0.001%	98.148%
7314	CATHEDRAL ENERG	0.001%	98.150%
7315	ADCOCK INGRAM H	0.001%	98.151%
7316	ANSELL LTD	0.001%	98.152%
7317	CAPITA GROUP PL	0.001%	98.153%
7318	CREDITO REAL SA	0.001%	98.154%
7319	RCF	0.001%	98.155%
7320	XIAMEN INTL POR	0.001%	98.156%
7321	TOWNGAS CHINA C	0.001%	98.157%
7322	SINTEX PLASTICS	0.001%	98.158%
7323	LONMIN PLC	0.001%	98.160%
7324	CORFICOLOMBIANA	0.001%	98.161%
7325	FRONTLINE LTD/B	0.001%	98.162%
7326	SUNSHINE 10	0.001%	98.163%
7327	VAISALA	0.001%	98.164%
7328	BETER BED HOLD	0.001%	98.165%
7329	TOURISM HOLDING	0.001%	98.166%
7330	KOWLOON DEVMT	0.001%	98.167%
7331	MK ELECTRON	0.001%	98.168%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7332	VILLA WORLD LTD	0.001%	98.169%
7333	YOSHINOYA D&C C	0.001%	98.171%
7334	MOMENTUM GROUP	0.001%	98.172%
7335	JU TENG INTERNA	0.001%	98.173%
7336	UNIBAIL-RODAMCO	0.001%	98.174%
7337	GREAT EASTERN H	0.001%	98.175%
7338	ORIOLA-KD CORP	0.001%	98.176%
7339	I.T LIMITED	0.001%	98.177%
7340	OSJB HOLDINGS C	0.001%	98.178%
7341	SIPEF(PLANT FIN	0.001%	98.179%
7342	SFA ENGINEERING	0.001%	98.180%
7343	LIFETIME BRANDS INC COMMON STOCK USD.01	0.001%	98.181%
7344	PARK ELECTROCHE	0.001%	98.183%
7345	NEWALTA INC	0.001%	98.184%
7346	SAWIT SUMBERMAS	0.001%	98.185%
7347	ORACLE CORP JAP	0.001%	98.186%
7348	VITAL KSK HOLDI	0.001%	98.187%
7349	51JOB INC ADR ADR USD.0001	0.001%	98.188%
7350	SADBHAV ENGINEE	0.001%	98.189%
7351	IES HOLDINGS INC COMMON STOCK USD.01	0.001%	98.190%
7352	SECURITY BANK C	0.001%	98.191%
7353	MAGNITOGORS-SPO	0.001%	98.192%
7354	DAIWA INDUSTRIE	0.001%	98.193%
7355	EMPRESA NACIONA	0.001%	98.195%
7356	DENYO CO	0.001%	98.196%
7357	NAMURA SHIPBUIL	0.001%	98.197%
7358	FANTASIA HOLDIN	0.001%	98.198%
7359	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.001%	98.199%
7360	LPP SA	0.001%	98.200%
7361	ALUPAR INVEST S	0.001%	98.201%
7362	BYGGMAX GROUP A	0.001%	98.202%
7363	CONNECTICUT WATER SVC INC COMMON STOCK	0.001%	98.203%
7364	SAMYANG CORP	0.001%	98.204%
7365	MONTEA SCA	0.001%	98.205%
7366	GALATASARAY SPO	0.001%	98.207%
7367	TECHNOLOGY ONE	0.001%	98.208%
7368	INFOCOM CORP	0.001%	98.209%
7369	DHT HOLDINGS IN	0.001%	98.210%
7370	E-COMMODITIES H	0.001%	98.211%
7371	ORACLE FIN SERV	0.001%	98.212%
7372	ACE HARDWARE IN	0.001%	98.213%
7373	KOREA GAS CORP	0.001%	98.214%
7374	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	98.215%
7375	TRANS COSMOS	0.001%	98.216%
7376	ENERGISA SA	0.001%	98.217%
7377	ENERCHINA HOLDI	0.001%	98.218%
7378	SUNDARAM FINANC	0.001%	98.219%
7379	NISHIMATSUYA CH	0.001%	98.221%
7380	SMS CO LTD	0.001%	98.222%
7381	COSMOS PHARMACE	0.001%	98.223%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7382	CVC BRASIL OP A	0.001%	98.224%
7383	CMBC CAPITAL HO	0.001%	98.225%
7384	TELESITES SAB D	0.001%	98.226%
7385	CALIX INC COMMON STOCK	0.001%	98.227%
7386	EDP RENOVAVEIS	0.001%	98.228%
7387	XINGDA INTERNAT	0.001%	98.229%
7388	NAMYANG DAIRY P	0.001%	98.230%
7389	STHREE	0.001%	98.231%
7390	HAPPINET CORP	0.001%	98.232%
7391	MALAYSIA BUILD	0.001%	98.233%
7392	INTERNATIONAL M	0.001%	98.235%
7393	POU SHENG INTL	0.001%	98.236%
7394	CAFE DE CORAL H	0.001%	98.237%
7395	SUNGWOO HITECH	0.001%	98.238%
7396	LIMELIGHT NETW	0.001%	98.239%
7397	DONGWONIndustr	0.001%	98.240%
7398	LIG NEX1 CO LTD	0.001%	98.241%
7399	COMMUNISIS PLC	0.001%	98.242%
7400	ADITYA BIRLA CA	0.001%	98.243%
7401	UNITED INTL ENT	0.001%	98.244%
7402	ALPHA CORP	0.001%	98.245%
7403	NORDIC SEMICOND	0.001%	98.246%
7404	SK TELECOM ADR	0.001%	98.247%
7405	UNIVERSAL CEMEN	0.001%	98.248%
7406	TESARO INC	0.001%	98.249%
7407	KP TISSUE INC	0.001%	98.251%
7408	CHUDENKO CORP	0.001%	98.252%
7409	INTOPS CO	0.001%	98.253%
7410	TAIWAN SURFACE	0.001%	98.254%
7411	ASIA VITAL COMP	0.001%	98.255%
7412	XEROX CORPORATION SR UNSECURED 03/22 4.07	0.001%	98.256%
7413	CENTRAL CHINA R	0.001%	98.257%
7414	GR ED L'ESPRESS	0.001%	98.258%
7415	BIESSE	0.001%	98.259%
7416	TA CHEN STAINLE	0.001%	98.260%
7417	DAH-ICHI SEIKO	0.001%	98.261%
7418	SDI CORP	0.001%	98.262%
7419	CHINA TELECOM C	0.001%	98.263%
7420	PLENUS CO	0.001%	98.264%
7421	CEDAR WOODS PRO	0.001%	98.265%
7422	TYMAN PLC	0.001%	98.266%
7423	IGB REAL ESTATE	0.001%	98.267%
7424	YICHANG HEC CHA	0.001%	98.269%
7425	ROLAND DG CORP	0.001%	98.270%
7426	YUMESHIN HOLDIN	0.001%	98.271%
7427	UMW OIL & GAS C	0.001%	98.272%
7428	KH NEOCHEM CO L	0.001%	98.273%
7429	TENMA CORPORATI	0.001%	98.274%
7430	MUNKSJO OYJ	0.001%	98.275%
7431	F-TECH INC	0.001%	98.276%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7432	B&B TOOLS AB	0.001%	98.277%
7433	WINGSTOP INC COMMON STOCK USD.01	0.001%	98.278%
7434	WISETECH GLOBAL	0.001%	98.279%
7435	CROSS-HARBOUR H	0.001%	98.280%
7436	FUNAI ELECTRIC	0.001%	98.281%
7437	CHINA SILVER GR	0.001%	98.282%
7438	CHUGAI PHARM CO	0.001%	98.283%
7439	BULTEN AB	0.001%	98.284%
7440	CALBEE INC	0.001%	98.285%
7441	BENEFIT ONE INC	0.001%	98.286%
7442	PTT PUBLIC COMP	0.001%	98.287%
7443	HOTAI MOTOR CO	0.001%	98.288%
7444	BWX LTD	0.001%	98.290%
7445	FIAT CHRYSLER A	0.001%	98.291%
7446	TONGYANG LIFE I	0.001%	98.292%
7447	GOLD CIRCUIT EL	0.001%	98.293%
7448	STAR ASIAN INVE	0.001%	98.294%
7449	MIDDLESEX WATER CO COMMON STOCK	0.001%	98.295%
7450	ESSENDANT INC COMMON STOCK USD.1	0.001%	98.296%
7451	FURUKAWA BATTER	0.001%	98.297%
7452	PRESIDENT SECS	0.001%	98.298%
7453	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	98.299%
7454	KEPPEL INFRASTR	0.001%	98.300%
7455	REVLON INC CLASS A COMMON STOCK USD.01	0.001%	98.301%
7456	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.001%	98.302%
7457	MEDICLINIC INTE	0.001%	98.303%
7458	ARB CORP LTD	0.001%	98.304%
7459	ONE LIBERTY PRO	0.001%	98.305%
7460	GREE INC	0.001%	98.306%
7461	G-RESOURCES GP	0.001%	98.307%
7462	ASKUL	0.001%	98.308%
7463	CTCI CORP	0.001%	98.309%
7464	PTC INDIA LTD	0.001%	98.310%
7465	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	98.311%
7466	DAEHAN FLOUR MI	0.001%	98.312%
7467	SUNPOWER CORP COMMON STOCK USD.001	0.001%	98.314%
7468	GLOBERIDE INC	0.001%	98.315%
7469	SANDRIDGE ENERGY INC COMMON STOCK USD.001	0.001%	98.316%
7470	JAMMU & KASHMIR	0.001%	98.317%
7471	SHOUGANG CNCRD	0.001%	98.318%
7472	TARENA INTERNATIONAL INC ADR ADR USD.001	0.001%	98.319%
7473	GRUPO INDUSTRIA	0.001%	98.320%
7474	STARZEN CO LTD	0.001%	98.321%
7475	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.001%	98.322%
7476	WINMARK CORP COMMON STOCK	0.001%	98.323%
7477	SURUGA CO LTD	0.001%	98.324%
7478	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.001%	98.325%
7479	MARUWA UNYU	0.001%	98.326%
7480	TAI CHEUNG HLDG	0.001%	98.327%
7481	TRANCOM CO, LTD	0.001%	98.328%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7482	OOH!MEDIA LTD	0.001%	98.329%
7483	GLU MOBILE INC COMMON STOCK USD.0001	0.001%	98.330%
7484	BANCO DAVIVIEND	0.001%	98.331%
7485	PARTRON CO LTD	0.001%	98.332%
7486	GULLIVER INTERN	0.001%	98.333%
7487	SOLARTECH INTL	0.001%	98.334%
7488	WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0	0.001%	98.335%
7489	ALIO GOLD INC	0.001%	98.336%
7490	GREAT EASTERN S	0.001%	98.337%
7491	TATA COMMUNICAT	0.001%	98.338%
7492	PERLIS PLANTATI	0.001%	98.339%
7493	RADICO KHAITAN	0.001%	98.340%
7494	CHINA SOUTHERN AIR SPONS ADR ADR	0.001%	98.341%
7495	RIKEN VITAMIN C	0.001%	98.342%
7496	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.001%	98.343%
7497	PAN INTL INDL	0.001%	98.344%
7498	DAIRY FARM INTL	0.001%	98.345%
7499	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.001%	98.347%
7500	DIP CORPORATION	0.001%	98.348%
7501	NORITAKE CO	0.001%	98.349%
7502	NIPPON BEET SUG	0.001%	98.350%
7503	ORDINA NV	0.001%	98.351%
7504	DEVELOPMENT SEC	0.001%	98.352%
7505	CHINA AEROSPACE	0.001%	98.353%
7506	BBX CAPITAL CORP COMMON STOCK USD.01	0.001%	98.354%
7507	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	98.355%
7508	SANYANGIndustr	0.001%	98.356%
7509	VITROLIFE AB	0.001%	98.357%
7510	WILH. WILHELMSE	0.001%	98.358%
7511	VIRGIN AUSTRALI	0.001%	98.359%
7512	S1 CORP	0.001%	98.360%
7513	INGENIA COMMUNI	0.001%	98.361%
7514	PEGASUS SEWING	0.001%	98.362%
7515	TONG HSING ELEC	0.001%	98.363%
7516	AXACTOR AB	0.001%	98.364%
7517	SOCIEDAD MATRIZ	0.001%	98.365%
7518	BORYUNG PHARM	0.001%	98.366%
7519	GET NICE HOLDIN	0.001%	98.367%
7520	SA SA INTL HLDG	0.001%	98.368%
7521	ASIA AVIATION P	0.001%	98.369%
7522	TSUBAKI NAKASHI	0.001%	98.370%
7523	HAWKINS INC COMMON STOCK USD.05	0.001%	98.371%
7524	ALAM SUTERA REA	0.001%	98.372%
7525	COOPER ENERGY L	0.001%	98.373%
7526	COLLINS FOOD LT	0.001%	98.374%
7527	MAN SE	0.001%	98.375%
7528	SYNERGIE	0.001%	98.376%
7529	FREIGHTWAYS LTD	0.001%	98.377%
7530	ADVA AG	0.001%	98.378%
7531	COSAN LOGISTICA	0.001%	98.379%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7532	WHITESTONE REIT REIT USD.001	0.001%	98.380%
7533	BATA INDIA LTD	0.001%	98.381%
7534	ALTEK CORP	0.001%	98.382%
7535	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.001%	98.383%
7536	BELLEVUE GROUP	0.001%	98.384%
7537	KOZA ANADOLU ME	0.001%	98.385%
7538	LINK AND MOTIVA	0.001%	98.386%
7539	PKP CARGO SA	0.001%	98.387%
7540	THAI VEGETABLE	0.001%	98.388%
7541	FAR EAST HOSPIT	0.001%	98.389%
7542	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.001%	98.390%
7543	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.001%	98.391%
7544	GATEWAY LIFESTY	0.001%	98.392%
7545	HANWHA NON-LIFE	0.001%	98.393%
7546	PANDA GREEN ENE	0.001%	98.394%
7547	FOLKESTONE EDU	0.001%	98.395%
7548	FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0	0.001%	98.396%
7549	BOUSTEAD HLDGS	0.001%	98.397%
7550	UTD INDUSTRIAL	0.001%	98.398%
7551	SANKYO TATEYAMA	0.001%	98.399%
7552	PCHOME ONLINE I	0.001%	98.400%
7553	COSTA GROUP HOL	0.001%	98.401%
7554	SILICONWARE PRE	0.001%	98.402%
7555	ADDTECH AB B SH	0.001%	98.403%
7556	CORPORATE TRAVE	0.001%	98.404%
7557	VAN LANSCHOT NV	0.001%	98.405%
7558	HANSOL PAPER CO	0.001%	98.406%
7559	ANICOM HOLDINGS	0.001%	98.407%
7560	FOSTER (LB) CO A COMMON STOCK USD.01	0.001%	98.408%
7561	SOGEFI	0.001%	98.409%
7562	FALCK RENEWABLE	0.001%	98.410%
7563	SINON CORP	0.001%	98.411%
7564	TICON INDUSTRIA	0.001%	98.412%
7565	CHINA LILANG LT	0.001%	98.413%
7566	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.001%	98.414%
7567	LOTES CO LTD	0.001%	98.415%
7568	RAFFLES MEDICAL	0.001%	98.416%
7569	TOP SPRING INTL	0.001%	98.417%
7570	NAN HAI CORPORA	0.001%	98.418%
7571	GRUPO CEMENTOS	0.001%	98.419%
7572	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.001%	98.420%
7573	SPCG	0.001%	98.421%
7574	TOBISHIMA CORP	0.001%	98.422%
7575	ATRIUM LJUNGBER	0.001%	98.423%
7576	ASCENDAS HOSPIT	0.001%	98.424%
7577	STAR MICRONICS	0.001%	98.425%
7578	MAIRE TECNIMONT	0.001%	98.426%
7579	ZORLU ENRJI	0.001%	98.427%
7580	KURA CORPORATIO	0.001%	98.428%
7581	AICHI CORPORATI	0.001%	98.429%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7582	FEDERAL CORP	0.001%	98.430%
7583	GLAXOSMITHKLINE	0.001%	98.431%
7584	WINCANTON	0.001%	98.432%
7585	KYUNG DONG	0.001%	98.433%
7586	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.001%	98.434%
7587	NAMESON	0.001%	98.435%
7588	TOHO TITANIUM C	0.001%	98.436%
7589	ESTIA HELATH LT	0.001%	98.437%
7590	HANSOL LCD INC	0.001%	98.438%
7591	NCC GROUP LTD.	0.001%	98.439%
7592	UNIDEN CORP	0.001%	98.440%
7593	CMC MAGNETICS C	0.001%	98.441%
7594	QUALITAS CONTOL	0.001%	98.442%
7595	PANIN FINANCIAL	0.001%	98.443%
7596	CHONG HONG CONS	0.001%	98.444%
7597	ACETO CORP COMMON STOCK USD.01	0.001%	98.445%
7598	RH COMMON STOCK USD.0001	0.001%	98.446%
7599	INFRASTRUTTURE	0.001%	98.447%
7600	INTAGE INC	0.001%	98.448%
7601	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.001%	98.449%
7602	RIDLEY CORP LTD	0.001%	98.450%
7603	YARA INTERNATIO	0.001%	98.451%
7604	CHUNG HUNG STEE	0.001%	98.452%
7605	JSR CORPORATION	0.001%	98.453%
7606	O-BANK CO LTD	0.001%	98.454%
7607	LITE-ON SEMICON	0.001%	98.454%
7608	RYOSAN CO	0.001%	98.455%
7609	KYOKUTO BOEKI K	0.001%	98.456%
7610	DAISO CO	0.001%	98.457%
7611	DAIICHI JITSUGY	0.001%	98.458%
7612	SPEEDY HIRE PLC	0.001%	98.459%
7613	SOLIUM CAPITAL	0.001%	98.460%
7614	INVESTORS CLOUD	0.001%	98.461%
7615	MPACT LIMITED	0.001%	98.462%
7616	XIABUXIABU CATE	0.001%	98.463%
7617	NICE INFORMATIO	0.001%	98.464%
7618	MINATO BANK	0.001%	98.465%
7619	SINGAMAS CONTAI	0.001%	98.466%
7620	SHELL REFINING(0.001%	98.467%
7621	STOLT-NIELSEN L	0.001%	98.468%
7622	DILIP BUILD	0.001%	98.469%
7623	HOTELES CITY EX	0.001%	98.470%
7624	RADNET INC COMMON STOCK USD.0001	0.001%	98.471%
7625	HYUNDAI HOME SH	0.001%	98.472%
7626	FUJI CORP LTD/O	0.001%	98.473%
7627	HIDAY HIDAKA CO	0.001%	98.474%
7628	CHIBA KOGYO BAN	0.001%	98.475%
7629	UMH PROP INC	0.001%	98.476%
7630	SONGA OFFSHORE	0.001%	98.477%
7631	CHINESE ESTATES	0.001%	98.478%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7632	KUANGCHI SCIENC	0.001%	98.479%
7633	MURRAY & ROBERT	0.001%	98.480%
7634	HANSOL PAPER CO	0.001%	98.481%
7635	SURMODICS INC COMMON STOCK USD.05	0.001%	98.482%
7636	YOUNGTEK ELECTR	0.001%	98.483%
7637	HANMI PHARM CO	0.001%	98.484%
7638	ALDERMORE GROUP	0.001%	98.485%
7639	SKANDIABANKEN A	0.001%	98.486%
7640	ELECOM CO LTD	0.001%	98.487%
7641	COMPANHIA DE GA	0.001%	98.488%
7642	METAWATER CO LT	0.001%	98.488%
7643	WING ON CO INT	0.001%	98.489%
7644	ADHI KARYA PERS	0.001%	98.490%
7645	DSP GROUP INC	0.001%	98.491%
7646	CITIZENS INC COMMON STOCK	0.001%	98.492%
7647	HENDERSON LAND	0.001%	98.493%
7648	MOBILEONE LTD.	0.001%	98.494%
7649	KUMIAI CHEM IND	0.001%	98.495%
7650	ALTium LTD	0.001%	98.496%
7651	KATHMANDU HOLDI	0.001%	98.497%
7652	IMAGICA ROBOT H	0.001%	98.498%
7653	DAITO PHARM	0.001%	98.499%
7654	XENITH BANKSHARES INC COMMON STOCK USD.01	0.001%	98.500%
7655	SUNDRAM FASTNER	0.001%	98.501%
7656	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.001%	98.502%
7657	ORANGE POLSKA	0.001%	98.503%
7658	MENORA MIVTACHI	0.001%	98.504%
7659	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	98.505%
7660	SYMPHONY HLDGS	0.001%	98.506%
7661	SRI REJEKI ISMA	0.001%	98.507%
7662	SAMTY CO.LTD.	0.001%	98.508%
7663	CITY OFFICE REI	0.001%	98.509%
7664	ANDHRA BANK	0.001%	98.510%
7665	XXL ASA	0.001%	98.511%
7666	DONG-A SOCIO	0.001%	98.511%
7667	SOBHA LIMITED	0.001%	98.512%
7668	CSI PROPERTIES	0.001%	98.513%
7669	JUST DIAL LTD	0.001%	98.514%
7670	WIJAYA KARYA	0.001%	98.515%
7671	UNITIL CORP COMMON STOCK	0.001%	98.516%
7672	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.001%	98.517%
7673	STONE ENERGY CORP COMMON STOCK USD.01	0.001%	98.518%
7674	KOBAYASHI PHARM	0.001%	98.519%
7675	SUMIDA ELECTRIC	0.001%	98.520%
7676	ESSO(FRANCAISE)	0.001%	98.521%
7677	MATRIX	0.001%	98.522%
7678	SOLAR APPLIED M	0.001%	98.523%
7679	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	98.524%
7680	COSCO CORPORATI	0.001%	98.525%
7681	ACTER CO LTD	0.001%	98.526%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7682	361 DEGREES INT	0.001%	98.527%
7683	WILH WILHELMOSEN	0.001%	98.528%
7684	CURRO HOLDINGS	0.001%	98.529%
7685	ADLER REAL ESTA	0.001%	98.530%
7686	ALMIRALL SA	0.001%	98.530%
7687	IDI INSURANCE C	0.001%	98.531%
7688	FARGLORY LAND D	0.001%	98.532%
7689	PETRONAS GAS	0.001%	98.533%
7690	FUJITSU KIDEN	0.001%	98.534%
7691	LAND MARK OPTOE	0.001%	98.535%
7692	TELENAV INC COMMON STOCK USD.001	0.001%	98.536%
7693	BEC WORLD PUBLI	0.001%	98.537%
7694	TOA CORP	0.001%	98.538%
7695	POTBELLY CORP COMMON STOCK USD.01	0.001%	98.539%
7696	CHINA OVERSEAS	0.001%	98.540%
7697	SHINNIHON CORP	0.001%	98.541%
7698	Technopolis Oyj	0.001%	98.542%
7699	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.001%	98.543%
7700	CHIMEI MATERIAL	0.001%	98.544%
7701	DEPO AUTO PARTS	0.001%	98.545%
7702	DIRECIONAL ENGE	0.001%	98.546%
7703	EVERLIGHT CHEMI	0.001%	98.546%
7704	CHINA SHINEWAY	0.001%	98.547%
7705	PHIBRO ANIMAL H	0.001%	98.548%
7706	NISSHA PRINTING	0.001%	98.549%
7707	ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	0.001%	98.550%
7708	ALBIS CO LTD	0.001%	98.551%
7709	JAMCO COPORATIN	0.001%	98.552%
7710	MEDCO ENERGI IN	0.001%	98.553%
7711	DASSAULT SYSTEM	0.001%	98.554%
7712	KANSAI URBAN BA	0.001%	98.555%
7713	FLYTECH TECHNOL	0.001%	98.556%
7714	GERDAU SA	0.001%	98.557%
7715	LC CORP S.A.	0.001%	98.558%
7716	BOYAA INTERACTI	0.001%	98.559%
7717	GOODBABY INTERN	0.001%	98.560%
7718	PARROT	0.001%	98.561%
7719	BANK OF INDIA C	0.001%	98.561%
7720	PROOFPOINT INC COMMON STOCK USD.0001	0.001%	98.562%
7721	XXENTRIA TECHNO	0.001%	98.563%
7722	MERITZ FINANCA	0.001%	98.564%
7723	ETALON GROUP-GD	0.001%	98.565%
7724	JUSTSYSTEM	0.001%	98.566%
7725	ULTRA TECH CEMC	0.001%	98.567%
7726	M DIAS BRANCO S	0.001%	98.568%
7727	IDT CORP CLASS B COMMON STOCK USD.01	0.001%	98.569%
7728	HUMAX CO LTD	0.001%	98.570%
7729	DONGJIN SEMICHE	0.001%	98.571%
7730	DEXCOM INC COMMON STOCK USD.001	0.001%	98.572%
7731	PALFINGER AG	0.001%	98.573%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7732	SEKISUI JUSHI C	0.001%	98.574%
7733	BANK HANDLOWY W	0.001%	98.574%
7734	UNIPAR UNIAO DE	0.001%	98.575%
7735	CAMBRIDGE INDUS	0.001%	98.576%
7736	KOKUYO CO	0.001%	98.577%
7737	PETROPAVLOVSK	0.001%	98.578%
7738	DEUTSCHE BANK M	0.001%	98.579%
7739	CIA ENERGETICA	0.001%	98.580%
7740	KPJ HEALTHCARE	0.001%	98.581%
7741	AUSNUTRIA DAIRY	0.001%	98.582%
7742	CALIDA HLDG	0.001%	98.583%
7743	NOMURA CO LTD	0.001%	98.584%
7744	KAIT	0.001%	98.585%
7745	IMDEX LTD	0.001%	98.586%
7746	BROADLEAF CO LT	0.001%	98.586%
7747	CENTRAL CHINA S	0.001%	98.587%
7748	IXYS CORPORATION COMMON STOCK USD.01	0.001%	98.588%
7749	CHINA RESOURCES	0.001%	98.589%
7750	FRP HOLDINGS INC COMMON STOCK USD.1	0.001%	98.590%
7751	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.001%	98.591%
7752	MEGACHIPS CORP	0.001%	98.592%
7753	BANK COOP AG	0.001%	98.593%
7754	HI-P INTERNATIO	0.001%	98.594%
7755	CONCENTRADORA	0.001%	98.595%
7756	SEIKITOKYU KOGY	0.001%	98.596%
7757	ALLIED PROPERTI	0.001%	98.597%
7758	OFG BANCORP COMMON STOCK USD1.0	0.001%	98.598%
7759	HUADIAN POWER I	0.001%	98.598%
7760	BURKHALTER HOLD	0.001%	98.599%
7761	FRANCESSAS HOLDINGS CORP COMMON STOCK USD.01	0.001%	98.600%
7762	SOITEC	0.001%	98.601%
7763	GUJARAT NARM	0.001%	98.602%
7764	SANY HEAVY EQUI	0.001%	98.603%
7765	COLOUR LIFE SER	0.001%	98.604%
7766	METAIR INVESTME	0.001%	98.605%
7767	TIAN AN CHINA I	0.001%	98.606%
7768	DAEWON PHARMACE	0.001%	98.607%
7769	TONG YANG CEMEN	0.001%	98.608%
7770	CONSORCIO ARA S	0.001%	98.608%
7771	NL INDUSTRIES	0.001%	98.609%
7772	CYBERDYNE INC	0.001%	98.610%
7773	FARMERS NATL BANC CORP COMMON STOCK	0.001%	98.611%
7774	DARFON ELECTRON	0.001%	98.612%
7775	DUNELM GROUP PL	0.001%	98.613%
7776	BROOKFIELD REAL	0.001%	98.614%
7777	SANRIO CO	0.001%	98.615%
7778	CHINA WATER IND	0.001%	98.616%
7779	SHW AG	0.001%	98.617%
7780	HAGIHARA INDUST	0.001%	98.618%
7781	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.001%	98.618%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7782	MINISTOP CO	0.001%	98.619%
7783	HMC INVESTMENT	0.001%	98.620%
7784	IWAKI & CO LTD	0.001%	98.621%
7785	INAGEYA CO LTD	0.001%	98.622%
7786	TIM PARTICIPACOES SA ADR ADR	0.001%	98.623%
7787	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.001%	98.624%
7788	MERCURIES & ASS	0.001%	98.625%
7789	STRAUSS GROUP L	0.001%	98.626%
7790	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	98.627%
7791	PADINI HLDGS BH	0.001%	98.627%
7792	LOTTE NON-LIFE	0.001%	98.628%
7793	KWS SAAT AG	0.001%	98.629%
7794	MOUNTAIN PROVIN	0.001%	98.630%
7795	CENTURIA METROP	0.001%	98.631%
7796	CHINA STEEL CHE	0.001%	98.632%
7797	EXMAR	0.001%	98.633%
7798	CTI ENGINEERING	0.001%	98.634%
7799	BESALCO SA	0.001%	98.635%
7800	TUPY SA	0.001%	98.636%
7801	ECLIPSE RESOURCES CORP COMMON STOCK USD.01	0.001%	98.636%
7802	NETENT AB	0.001%	98.637%
7803	HIGASHI NIHON H	0.001%	98.638%
7804	APN OUTDOOR GRO	0.001%	98.639%
7805	ATRIUM EUROPEAN	0.001%	98.640%
7806	CONTROLADORA VU	0.001%	98.641%
7807	LECTRA SYSTEMES	0.001%	98.642%
7808	FREIGHTCAR AMER	0.001%	98.643%
7809	MACA LIMITED	0.001%	98.644%
7810	ICHINEN CO LTD	0.001%	98.645%
7811	ZALANDO SE	0.001%	98.645%
7812	OAO GAZPROM	0.001%	98.646%
7813	KJB FINANCIAL G	0.001%	98.647%
7814	TOENEC CORP	0.001%	98.648%
7815	SINOLINK WORLDW	0.001%	98.649%
7816	LAYNE CHRISTENS	0.001%	98.650%
7817	YOUNGONE CORP	0.001%	98.651%
7818	MITSUJ HIGH TEC	0.001%	98.652%
7819	INFIGEN ENERGY	0.001%	98.653%
7820	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.001%	98.653%
7821	DCM SHRIRAM LTD	0.001%	98.654%
7822	TKC CORPORATION	0.001%	98.655%
7823	SPRINGLAND INTE	0.001%	98.656%
7824	K&O ENERGY GROU	0.001%	98.657%
7825	CHUNG HSIN ELEC	0.001%	98.658%
7826	CAPITAL ENVIRON	0.001%	98.659%
7827	SIOEN INDUSTRIE	0.001%	98.660%
7828	PT PAKUWON JATI	0.001%	98.661%
7829	HANNSTOUCH SOLU	0.001%	98.661%
7830	MITO SECURITIES	0.001%	98.662%
7831	AJISEN CHINA HO	0.001%	98.663%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7832	ENVESTNET INC COMMON STOCK	0.001%	98.664%
7833	KAS BANK	0.001%	98.665%
7834	ENEL AMERICAS S	0.001%	98.666%
7835	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.001%	98.667%
7836	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	98.668%
7837	SAMSUNG SDI CO	0.001%	98.669%
7838	LG FASHION CORP	0.001%	98.669%
7839	KNOW IT AB	0.001%	98.670%
7840	MAHINDRA & MAHI	0.001%	98.671%
7841	ORIENTAL HLDGS	0.001%	98.672%
7842	BASTIDE LE CONF	0.001%	98.673%
7843	NIPPON PISTON R	0.001%	98.674%
7844	GRUPO SECURITY	0.001%	98.675%
7845	JAC RECRUITMENT	0.001%	98.676%
7846	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.001%	98.677%
7847	ISRA VISION AG	0.001%	98.677%
7848	KISCO CORP	0.001%	98.678%
7849	ULTRA PETROLEUM CORP COMMON STOCK	0.001%	98.679%
7850	NORTH MINING SH	0.001%	98.680%
7851	ALPIQ HOLDING A	0.001%	98.681%
7852	CONA RESOURCES	0.001%	98.682%
7853	SCIENTEX BERHAD	0.001%	98.683%
7854	STRIDE STAPLED	0.001%	98.684%
7855	PACT GROUP HOLD	0.001%	98.684%
7856	KUSURI NO AOKI	0.001%	98.685%
7857	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.001%	98.686%
7858	ANEST IWATA COR	0.001%	98.687%
7859	AKEBONO BRAKE I	0.001%	98.688%
7860	DENKI KOGYO CO	0.001%	98.689%
7861	INTERVEST OFFIC	0.001%	98.690%
7862	PNE WIND AG	0.001%	98.691%
7863	LIVE OAK BANCSHARES INC COMMON STOCK	0.001%	98.691%
7864	AMER SOFTWARE I	0.001%	98.692%
7865	BELLE CORPORATI	0.001%	98.693%
7866	RETELIT SPA	0.001%	98.694%
7867	SEKISUI PLASTIC	0.001%	98.695%
7868	LENZING AG	0.001%	98.696%
7869	HARTALEGA HOLDI	0.001%	98.697%
7870	NICOLET BANKSHARES INC COMMON STOCK	0.001%	98.698%
7871	FIRST GEN CORPO	0.001%	98.698%
7872	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	98.699%
7873	OBERBANK AG	0.001%	98.700%
7874	SUNWAY REAL EST	0.001%	98.701%
7875	SUNNINGDALE TEC	0.001%	98.702%
7876	GUANGDONG NAN Y	0.001%	98.703%
7877	INOVALIS REAL E	0.001%	98.704%
7878	FUDO CONSTRUCTI	0.001%	98.704%
7879	RHEON AUTO MACH	0.001%	98.705%
7880	HIROCA HOLDINGS	0.001%	98.706%
7881	NAN KANG RUBB T	0.001%	98.707%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7882	CARDNO LIMITED	0.001%	98.708%
7883	TOYO TANSO CO L	0.001%	98.709%
7884	AIRPORT CITY LT	0.001%	98.710%
7885	YINSON HOLDINGS	0.001%	98.711%
7886	MASISA SA	0.001%	98.711%
7887	RATCHTHANI	0.001%	98.712%
7888	KINDOM CONSTRUC	0.001%	98.713%
7889	SURGERY PARTNERS INC COMMON STOCK USD.01	0.001%	98.714%
7890	CITY UNION BANK	0.001%	98.715%
7891	TOKUSHU TOKAI H	0.001%	98.716%
7892	BEIJING GAS BLU	0.001%	98.717%
7893	SAES GETTERS	0.001%	98.717%
7894	M&A CAPITAL PAR	0.001%	98.718%
7895	AARTI INDS	0.001%	98.719%
7896	SHENGJING BANK	0.001%	98.720%
7897	TRANSACTION CAP	0.001%	98.721%
7898	KENTUCKY FRIED	0.001%	98.722%
7899	ACUSHNET HOLDINGS CORP COMMON STOCK USD.001	0.001%	98.723%
7900	FRENCKEN GROUP	0.001%	98.723%
7901	PERSISTENT SYST	0.001%	98.724%
7902	OPPENHEIMER HLD	0.001%	98.725%
7903	LA DORIA SPA	0.001%	98.726%
7904	TOWER SEMICONDU	0.001%	98.727%
7905	ROO HSING	0.001%	98.728%
7906	D-LINK	0.001%	98.729%
7907	EVERBRIGHT SECU	0.001%	98.729%
7908	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.001%	98.730%
7909	AOC HOLDINGS IN	0.001%	98.731%
7910	YPSOMED HOLDING	0.001%	98.732%
7911	SHIMIZU BANK	0.001%	98.733%
7912	HKBN LTD	0.001%	98.734%
7913	HARBIN POWER EQ	0.001%	98.735%
7914	HELLENIC EXCH H	0.001%	98.735%
7915	BOSCH LTD	0.001%	98.736%
7916	KUKDO CHEMICAL	0.001%	98.737%
7917	QSC AG	0.001%	98.738%
7918	YEUN CHYANG IND	0.001%	98.739%
7919	LOJAS AMERICANA	0.001%	98.740%
7920	JAPAN MATERIAL	0.001%	98.741%
7921	KEC INTERNATION	0.001%	98.741%
7922	EMPEROR CAPITAL	0.001%	98.742%
7923	LI PENG ENTERPR	0.001%	98.743%
7924	IBSTOCK PLC	0.001%	98.744%
7925	WONIK IPS CO LT	0.001%	98.745%
7926	CELSIA SA ESP	0.001%	98.746%
7927	TPI COMPOSITES INC COMMON STOCK USD.01	0.001%	98.746%
7928	GRUPO ROTOPLAS	0.001%	98.747%
7929	GENTING PLANTA	0.001%	98.748%
7930	BERJAYA CORPORA	0.001%	98.749%
7931	MODERN LAND CHI	0.001%	98.750%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7932	SILICON INTEG S	0.001%	98.751%
7933	EIKEN CHEMICAL	0.001%	98.752%
7934	MILBON CO	0.001%	98.752%
7935	GUJARAT GAS LTD	0.001%	98.753%
7936	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.001%	98.754%
7937	ARENA REIT	0.001%	98.755%
7938	MUHAK CO LTD	0.001%	98.756%
7939	MALAYSIA MINING	0.001%	98.757%
7940	JOHN LAING GROU	0.001%	98.757%
7941	MONOGATARI CORP	0.001%	98.758%
7942	NUFLARE TECHNOL	0.001%	98.759%
7943	ASCOPIAVE SPA	0.001%	98.760%
7944	PERSEUS MINING	0.001%	98.761%
7945	RED LION HOTELS CORP COMMON STOCK USD.01	0.001%	98.762%
7946	YG ENTERTAINMEN	0.001%	98.762%
7947	HEIJMANS	0.001%	98.763%
7948	NISSIN SUGAR HO	0.001%	98.764%
7949	DRAEGERWERK KGA	0.001%	98.765%
7950	REGAL REIT	0.001%	98.766%
7951	ZTE CORP	0.001%	98.767%
7952	BANGKOK LIFE AS	0.001%	98.767%
7953	RVH INC	0.001%	98.768%
7954	ALE PROPERTY TR	0.001%	98.769%
7955	OLYMPIC STEEL I	0.001%	98.770%
7956	SOFTWARE AG	0.001%	98.771%
7957	OXFORD INSTRUME	0.001%	98.772%
7958	CHANNEL WELL TE	0.001%	98.772%
7959	DEA CAPITAL SPA	0.001%	98.773%
7960	OPERA SOFTWARE	0.001%	98.774%
7961	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.001%	98.775%
7962	CHN INTL CAP (H	0.001%	98.776%
7963	YAKUODO CO LTD	0.001%	98.777%
7964	HANJIN HEAVY IN	0.001%	98.777%
7965	AKSA AKRILIK KI	0.001%	98.778%
7966	GESCO AG	0.001%	98.779%
7967	SEKERBANK	0.001%	98.780%
7968	DR REDDYS LABS	0.001%	98.781%
7969	NOVATEK OAO	0.001%	98.782%
7970	CELADON GROUP INC COMMON STOCK USD.033	0.001%	98.782%
7971	JUNGFRAUBAHN HL	0.001%	98.783%
7972	NIPPON SEISEN C	0.001%	98.784%
7973	HELIOS TECHNO H	0.001%	98.785%
7974	SESA SPA	0.001%	98.786%
7975	NEWOCEAN ENERGY	0.001%	98.786%
7976	DONGKUK STRUCTU	0.001%	98.787%
7977	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.001%	98.788%
7978	HUCHEMS FINE CH	0.001%	98.789%
7979	VILLAGE ROADSHO	0.001%	98.790%
7980	RICH DEVELOPMEN	0.001%	98.791%
7981	TOPBI INTERNATI	0.001%	98.791%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7982	SIGMA DESIGNS INC COMMON STOCK	0.001%	98.792%
7983	DAIKEN CORP	0.001%	98.793%
7984	ACC LIMITED	0.001%	98.794%
7985	VALUETRONICS HL	0.001%	98.795%
7986	SKF AB	0.001%	98.796%
7987	SUPERMAX CORPOR	0.001%	98.796%
7988	GUJARAT STATE P	0.001%	98.797%
7989	BANK PERMATA TB	0.001%	98.798%
7990	FORMOSA LABORAT	0.001%	98.799%
7991	OKUMURA CORP	0.001%	98.800%
7992	SCALES CORP LTD	0.001%	98.800%
7993	IWAICOSMO HLDGS	0.001%	98.801%
7994	NORTHWEST PIPE	0.001%	98.802%
7995	LEES PHARMACEUT	0.001%	98.803%
7996	ASSYSTEM	0.001%	98.804%
7997	SAJO INDUSTRIES	0.001%	98.805%
7998	CHIMERIX INC COMMON STOCK USD.001	0.001%	98.805%
7999	GNCO	0.001%	98.806%
8000	HEY SONG	0.001%	98.807%
8001	PROACT IT GROUP	0.001%	98.808%
8002	TRISURA GROUP LTD COMMON STOCK	0.001%	98.809%
8003	EMPRESAS LA POL	0.001%	98.809%
8004	LACTO JAPAN CO	0.001%	98.810%
8005	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	98.811%
8006	UNIVERSAL ROBIN	0.001%	98.812%
8007	AIZAWA SECURITI	0.001%	98.813%
8008	PUNCH INDUSTRY	0.001%	98.814%
8009	GUANGSHEN RAILW	0.001%	98.814%
8010	TOCHIGI BANK	0.001%	98.815%
8011	UEM SUNRISE BHD	0.001%	98.816%
8012	AMADA HOLDINGS	0.001%	98.817%
8013	CITYCHAMP WATCH	0.001%	98.818%
8014	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	98.818%
8015	MACATAWA BANK CORP COMMON STOCK	0.001%	98.819%
8016	SOGO MEDICAL CO	0.001%	98.820%
8017	FINOLEX INDUSTR	0.001%	98.821%
8018	SIAM GLOBAL HOU	0.001%	98.822%
8019	ROJANA INDUSTRI	0.001%	98.822%
8020	SDL PLC	0.001%	98.823%
8021	SIAM CITY CEMEN	0.001%	98.824%
8022	SENTUL CITY TBK	0.001%	98.825%
8023	BERJAYA SPORTS	0.001%	98.826%
8024	MAX INDIA	0.001%	98.827%
8025	DAE DUCK ELECTR	0.001%	98.827%
8026	JIMOTO HLDGS IN	0.001%	98.828%
8027	GRAHAM CORP COMMON STOCK USD.1	0.001%	98.829%
8028	AVIANCA HOLDING	0.001%	98.830%
8029	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	98.831%
8030	QUINSTREET INC COMMON STOCK USD.001	0.001%	98.831%
8031	KAMEDA SEIKA CO	0.001%	98.832%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8032	TIPP24 SE	0.001%	98.833%
8033	UNITECH LIMITED	0.001%	98.834%
8034	BANK PEMBANGUNA	0.001%	98.835%
8035	XERO LIMITED	0.001%	98.835%
8036	CHINA GREENLAND	0.001%	98.836%
8037	THE NISSHIN OIL	0.001%	98.837%
8038	SHIBUSAWA W'HOU	0.001%	98.838%
8039	MAYNE PHARMA GR	0.001%	98.839%
8040	MIDLAND STATES BANCORP INC COMMON STOCK USD.01	0.001%	98.839%
8041	L&F CO LTD	0.001%	98.840%
8042	ALTAMIR AMBOISE	0.001%	98.841%
8043	HUISHANG BANK C	0.001%	98.842%
8044	LEAF GROUP LTD COMMON STOCK USD.0001	0.001%	98.843%
8045	RELIGARE HEALTH	0.001%	98.843%
8046	HUADIAN FUXIN E	0.001%	98.844%
8047	CARE PROPERTY I	0.001%	98.845%
8048	CORONA CORP	0.001%	98.846%
8049	TAKE AND GIVE	0.001%	98.847%
8050	MIRAIAL CO LTD	0.001%	98.847%
8051	CMIC HOLDINGS C	0.001%	98.848%
8052	ONOKEN CO LTD	0.001%	98.849%
8053	TAMEDIA AG	0.001%	98.850%
8054	GENESIS ENERGY	0.001%	98.851%
8055	PEPTIDREAM INC	0.001%	98.851%
8056	BEST WORLD	0.001%	98.852%
8057	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.001%	98.853%
8058	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01	0.001%	98.854%
8059	CREDITO VALTELL	0.001%	98.855%
8060	MANDOM CORP	0.001%	98.855%
8061	OXLEY HOLDINGS	0.001%	98.856%
8062	SMA SOLAR TECHN	0.001%	98.857%
8063	ASIA PACIFIC	0.001%	98.858%
8064	GLOBAL YATIRIM	0.001%	98.859%
8065	NETAS TELEKOMUN	0.001%	98.859%
8066	DENBURY RESOURC	0.001%	98.860%
8067	CHIP ENG SENG C	0.001%	98.861%
8068	IDEC CORPORATIO	0.001%	98.862%
8069	BANGKOK CHAIN H	0.001%	98.863%
8070	NICHICON CORP	0.001%	98.863%
8071	EMLAK KONUT GYO	0.001%	98.864%
8072	ENTRA ASA	0.001%	98.865%
8073	PACK CORP	0.001%	98.866%
8074	HARIM CO LTD	0.001%	98.867%
8075	KEIYO CO	0.001%	98.867%
8076	VARDHMAN TEXTIL	0.001%	98.868%
8077	EHI CAR SERVICES SPON ADR ADR USD.001	0.001%	98.869%
8078	THORESEN THAI A	0.001%	98.870%
8079	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.001%	98.871%
8080	KLOVERN AB B SH	0.001%	98.871%
8081	mitsui Mining C	0.001%	98.872%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8082	NAVIGATOR GLOBA	0.001%	98.873%
8083	SHENG SIONG GRO	0.001%	98.874%
8084	BUFAB AB	0.001%	98.875%
8085	IMASEN ELEC IND	0.001%	98.875%
8086	ATTENDO AB	0.001%	98.876%
8087	NIPPON SIGNAL C	0.001%	98.877%
8088	EAST WEST BANKI	0.001%	98.878%
8089	GLORIOUS PROPER	0.001%	98.879%
8090	P S CORPORATION	0.001%	98.879%
8091	SRE GROUP LTD	0.001%	98.880%
8092	CIA DE SANEAMEN	0.001%	98.881%
8093	PIDILITE INDUST	0.001%	98.882%
8094	WISOL CO LTD	0.001%	98.882%
8095	NICE HOLDINGS C	0.001%	98.883%
8096	AJ RENT CAR	0.001%	98.884%
8097	GLOBE TRADE CEN	0.001%	98.885%
8098	ANGI HOMESERVICES INC A COMMON STOCK	0.001%	98.886%
8099	COX & KINGS LTD	0.001%	98.886%
8100	LEWIS GROUP LTD	0.001%	98.887%
8101	BEIJING NORTH S	0.001%	98.888%
8102	AGILYSYS INC COMMON STOCK USD.3	0.001%	98.889%
8103	GLOBAL&YUASA BA	0.001%	98.890%
8104	ASTI	0.001%	98.890%
8105	PVR LTD	0.001%	98.891%
8106	BORYSZEW SA	0.001%	98.892%
8107	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.001%	98.893%
8108	SEOHEE CONSTRUC	0.001%	98.893%
8109	AMUSE INC	0.001%	98.894%
8110	SAKAI HEAVY IND	0.001%	98.895%
8111	FAIRWOOD HOLDIN	0.001%	98.896%
8112	KCTECH	0.001%	98.897%
8113	NZ REFINING CO	0.001%	98.897%
8114	GURUNAVI INC	0.001%	98.898%
8115	LAI SUN DEVELOP	0.001%	98.899%
8116	FUKUSHIMA BANK	0.001%	98.900%
8117	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.001%	98.900%
8118	STARTS PROCEED	0.001%	98.901%
8119	NIPPON CHEM IND	0.001%	98.902%
8120	CHINA ANIMATION	0.001%	98.903%
8121	UNIZYX HOLDING	0.001%	98.904%
8122	MELCO RESORTS &	0.001%	98.904%
8123	ALPHA NETWORKS	0.001%	98.905%
8124	NONG SHIM HOLDI	0.001%	98.906%
8125	SUN INTL LTD	0.001%	98.907%
8126	UOB-KAY HIAN HO	0.001%	98.907%
8127	TELEFONICA BRAS	0.001%	98.908%
8128	MEGAWIDE CONS C	0.001%	98.909%
8129	SUNONWEALTH ELE	0.001%	98.910%
8130	V-GUARD IND	0.001%	98.911%
8131	LASSONDE INDS INC CLASS A COMMON STOCK	0.001%	98.911%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8132	HORIZON GLOBAL CORP COMMON STOCK USD.01	0.001%	98.912%
8133	EVS BROADCAST E	0.001%	98.913%
8134	MEARS GROUP PLC	0.001%	98.914%
8135	KEY COFFEE INC	0.001%	98.914%
8136	UMW HLDGS BERHA	0.001%	98.915%
8137	OHSO FOOD SERV	0.001%	98.916%
8138	IKEGAMI TSUSHIN	0.001%	98.917%
8139	CNA GR PHAR	0.001%	98.918%
8140	UNITED BREWERIE	0.001%	98.918%
8141	DAWNRAYS PHARMS	0.001%	98.919%
8142	H+H INTERNATION	0.001%	98.920%
8143	ACHILLES CORP	0.001%	98.921%
8144	MOSHIMOSHI HOTL	0.001%	98.921%
8145	STERLITE TECHNO	0.001%	98.922%
8146	HOKKO CHEMICAL	0.001%	98.923%
8147	CHICONY POWER T	0.001%	98.924%
8148	WAH LEE INDUSTR	0.001%	98.924%
8149	CHINA XLX FERTI	0.001%	98.925%
8150	TELEKOM MALAYSI	0.001%	98.926%
8151	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.001%	98.927%
8152	ORIENT SEMICOND	0.001%	98.928%
8153	STS SEMICONDUCT	0.001%	98.928%
8154	NATIONAL ALUMIN	0.001%	98.929%
8155	SHRIRAM CITY UN	0.001%	98.930%
8156	HANSEN TECHNOLO	0.001%	98.931%
8157	BUDIMEX	0.001%	98.931%
8158	NIPPON SHINYAKU	0.001%	98.932%
8159	ISOLITE INSULAT	0.001%	98.933%
8160	MEC COMPANY LTD	0.001%	98.934%
8161	TOMSON GROUP	0.001%	98.934%
8162	ETRON TECHNOLOG	0.001%	98.935%
8163	CHLITINA HOLDIN	0.001%	98.936%
8164	KAGOME CO, LTD	0.001%	98.937%
8165	AMARA RAJA BATT	0.001%	98.937%
8166	SEWON CELLONTEC	0.001%	98.938%
8167	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	98.939%
8168	PLASTIVALOIRE	0.001%	98.940%
8169	MANDALAY RESOUR	0.001%	98.940%
8170	LIAN BENG GROUP	0.001%	98.941%
8171	CHINA HUIYUAN J	0.001%	98.942%
8172	SHIBAURA MECHAT	0.001%	98.943%
8173	MACAU LEGEND DE	0.001%	98.944%
8174	CHINA OCEANWIDE	0.001%	98.944%
8175	MIRLE AUTOMATIO	0.001%	98.945%
8176	POSCO CHEMTECH	0.001%	98.946%
8177	HOLTEK SEMICOND	0.001%	98.947%
8178	PHOSAGRO OJSC	0.001%	98.947%
8179	HANNSTAR BOARD	0.001%	98.948%
8180	ANTENA 3 DE TEL	0.001%	98.949%
8181	NEC CAPITAL SOL	0.001%	98.950%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8182	SHIPPING CP IND	0.001%	98.950%
8183	500.COM LTD CLASS A ADR ADR USD.00005	0.001%	98.951%
8184	RUSHYDRO PJSC ADR ADR	0.001%	98.952%
8185	SANEI ARCHITECT	0.001%	98.953%
8186	TCL MULTIMEDIA	0.001%	98.953%
8187	UNILEVER PLC	0.001%	98.954%
8188	HIRATA CORP	0.001%	98.955%
8189	ELETRORBRAS COMM	0.001%	98.956%
8190	ELETROP PAULO MET	0.001%	98.956%
8191	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	98.957%
8192	INNOTECH CORP	0.001%	98.958%
8193	CITY LODGE HOTE	0.001%	98.959%
8194	MEGA LIFESCIE NC	0.001%	98.959%
8195	INDOFOOD CBP SU	0.001%	98.960%
8196	STUDIO ALICE CO	0.001%	98.961%
8197	KANTO TSUKUBA B	0.001%	98.962%
8198	NATCO PHARM	0.001%	98.962%
8199	RHONE-KLINIKUM	0.001%	98.963%
8200	YASUDA WAREHOUS	0.001%	98.964%
8201	DELTA-GALIL IND	0.001%	98.965%
8202	OILES CORPORATI	0.001%	98.965%
8203	BEL FUSE INC CL B COMMON STOCK USD.1	0.001%	98.966%
8204	FUJITA KANKO IN	0.001%	98.967%
8205	KENON HLDGS LTD	0.001%	98.968%
8206	SK-ELECTRONICS	0.001%	98.968%
8207	DOSHISHA CO	0.001%	98.969%
8208	SK TELECOM	0.001%	98.970%
8209	LGI HOMES INC COMMON STOCK USD.01	0.001%	98.971%
8210	KAWADA TECHNOLO	0.001%	98.971%
8211	NESTLE MALAY BH	0.001%	98.972%
8212	RADIUM LIFE TEC	0.001%	98.973%
8213	DAISAN BANK	0.001%	98.974%
8214	IHLAS HOLDING	0.001%	98.974%
8215	SPRING REAL EST	0.001%	98.975%
8216	SHINSHO CORP	0.001%	98.976%
8217	BYUCKSAN CORP	0.001%	98.977%
8218	CHINA SANJIANG	0.001%	98.977%
8219	ALINCO INC	0.001%	98.978%
8220	PT PAN INDONESIA	0.001%	98.979%
8221	BUNKA SHUTTER C	0.001%	98.980%
8222	PICO FAR EAST H	0.001%	98.980%
8223	IRON FORCE INDU	0.001%	98.981%
8224	AUBAY	0.001%	98.982%
8225	CENTROTEC SUSTA	0.001%	98.983%
8226	PUBLIC FINAN CIA	0.001%	98.983%
8227	LEALEA ENTERPRI	0.001%	98.984%
8228	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.001%	98.985%
8229	MBK PCL	0.001%	98.986%
8230	TONAMI HOLDINGS	0.001%	98.986%
8231	WONIK MATERIALS	0.001%	98.987%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8232	FEED ONE CO LTD	0.001%	98.988%
8233	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	98.989%
8234	HS INDUSTRIES C	0.001%	98.989%
8235	WALLISER KANTON	0.001%	98.990%
8236	NISSHIN FUDOSAN	0.001%	98.991%
8237	GOLDFIELD CORP COMMON STOCK USD.1	0.001%	98.992%
8238	KOREA ELEC TERM	0.001%	98.992%
8239	ICICI BANK	0.001%	98.993%
8240	CO-TECH	0.001%	98.994%
8241	DELTA DUNIA PET	0.001%	98.994%
8242	CENTRAL SPORTS	0.001%	98.995%
8243	COMDIRECT BANK	0.001%	98.996%
8244	Minerva SA	0.001%	98.997%
8245	ASIA CEMENT CO	0.001%	98.997%
8246	GEORGE KENT MAL	0.001%	98.998%
8247	ZINWELL CORP	0.001%	98.999%
8248	DOOSAN ENGINE C	0.001%	99.000%
8249	MIYAJI ENGINEER	0.001%	99.000%
8250	REDROVER	0.001%	99.001%
8251	CATHAY CONST	0.001%	99.002%
8252	WOWOW INC	0.001%	99.003%
8253	LAMPRELL PLC	0.001%	99.003%
8254	SHN EXPRESSWAY	0.001%	99.004%
8255	ECLERX SERVICES	0.001%	99.005%
8256	ZIG SHENG INDL	0.001%	99.006%
8257	MITSUUROKO CO L	0.001%	99.006%
8258	LSB INDUSTRIES INC COMMON STOCK USD.1	0.001%	99.007%
8259	AIPHONE CO	0.001%	99.008%
8260	DONGWON DEVELOP	0.001%	99.009%
8261	RIMO INTERNATIO	0.001%	99.009%
8262	ABEONA THERAPEUTICS INC COMMON STOCK USD.01	0.001%	99.010%
8263	RHI MAGNESITA N	0.001%	99.011%
8264	DE LICACY INDUS	0.001%	99.011%
8265	KONGSBERG GRUPP	0.001%	99.012%
8266	NEW PROVENANCE	0.001%	99.013%
8267	FIRST MINING FI	0.001%	99.014%
8268	WIJAYA KARYA BE	0.001%	99.014%
8269	QINGLING MOTORS	0.001%	99.015%
8270	HILTON FOOD GRO	0.001%	99.016%
8271	KITA-NIPPON BAN	0.001%	99.017%
8272	GERRY WEBER INT	0.001%	99.017%
8273	CHEVALIER INTL	0.001%	99.018%
8274	GUARARAPES CONF	0.001%	99.019%
8275	BRACK CAPITAL P	0.001%	99.020%
8276	NAMHAE CHEMICAL	0.001%	99.020%
8277	TOMOKU CO	0.001%	99.021%
8278	SENSHU ELECTRIC	0.001%	99.022%
8279	OYO CORPORATION	0.001%	99.022%
8280	FENIX OUTDOOR I	0.001%	99.023%
8281	RENAISSANCE INC	0.001%	99.024%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8282	OLDTOWN BHD	0.001%	99.025%
8283	NORWEGIAN FINAN	0.001%	99.025%
8284	CH KARNCHANG,FG	0.001%	99.026%
8285	GIKEN LTD	0.001%	99.027%
8286	GREEN SEAL HOLD	0.001%	99.028%
8287	NZX LTD	0.001%	99.028%
8288	ASIA HOLDINGS C	0.001%	99.029%
8289	MARS ENGINEERIN	0.001%	99.030%
8290	KOREA REAL ESTA	0.001%	99.030%
8291	E.I.D.-PARRY(IN	0.001%	99.031%
8292	EKOVEST BHD	0.001%	99.032%
8293	LAOX CO	0.001%	99.033%
8294	KOH YOUNG TECHN	0.001%	99.033%
8295	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	0.001%	99.034%
8296	GL SCIENCES	0.001%	99.035%
8297	NITTA CORP	0.001%	99.036%
8298	HELBOR EMPREEND	0.001%	99.036%
8299	MICO LTD	0.001%	99.037%
8300	mitsui + co ltd spons adr adr	0.001%	99.038%
8301	DONGKUKIndustr	0.001%	99.038%
8302	HAN JIN TRANspo	0.001%	99.039%
8303	OSAKA STEEL CO	0.001%	99.040%
8304	PFIZER LTD	0.001%	99.041%
8305	TOYO WHARF & W	0.001%	99.041%
8306	XUNLEI LTD ADR ADR USD.00025	0.001%	99.042%
8307	SM INVESTMENTS	0.001%	99.043%
8308	GRENKELEASING A	0.001%	99.044%
8309	MINOR INTL	0.001%	99.044%
8310	EASTERN & ORIEN	0.001%	99.045%
8311	PHX ENERGY SERV	0.001%	99.046%
8312	ZOOPLA PROPERTY	0.001%	99.046%
8313	COSCO CAPITAL I	0.001%	99.047%
8314	HIOKI EE CORP	0.001%	99.048%
8315	NEXT CO LTD	0.001%	99.049%
8316	THERMADOR GROUP	0.001%	99.049%
8317	RTI SURGICAL INC COMMON STOCK USD.001	0.001%	99.050%
8318	VILLAGE SUPERMA	0.001%	99.051%
8319	RENTIAN TECHNOL	0.001%	99.051%
8320	NATIONAL COMMERCE CORP COMMON STOCK	0.001%	99.052%
8321	FIRST TRACTOR C	0.001%	99.053%
8322	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.001%	99.054%
8323	DAESANG HOLDING	0.001%	99.054%
8324	SILVER GRANT IN	0.001%	99.055%
8325	UFLEX LTD	0.001%	99.056%
8326	NOHMI BOSAI	0.001%	99.056%
8327	TECHNOPRO HLDGS	0.001%	99.057%
8328	RYODEN TRADING	0.001%	99.058%
8329	RESTAURANT BRAN	0.001%	99.059%
8330	SHIKIBO LTD	0.001%	99.059%
8331	WATAMI FOOD SER	0.001%	99.060%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8332	FUKUI COMPUTER	0.001%	99.061%
8333	PC DEPOT CORP	0.001%	99.061%
8334	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.001%	99.062%
8335	SCHIBSTED ASA	0.001%	99.063%
8336	ITOKI CORP	0.001%	99.064%
8337	LUNG YEN LIFE S	0.001%	99.064%
8338	ASHFORD HOSPITALITY PRIME IN REIT USD.01	0.001%	99.065%
8339	ARDMORE SHIPPIN	0.001%	99.066%
8340	SHREE CEMENT LT	0.001%	99.066%
8341	AVANTI	0.001%	99.067%
8342	CHINA ELEC OPTI	0.001%	99.068%
8343	LANTHEUS HOLDINGS INC COMMON STOCK USD.01	0.001%	99.069%
8344	ELDERS LTD	0.001%	99.069%
8345	BRITANNIA INDUS	0.001%	99.070%
8346	ASPEED TECHNOLO	0.001%	99.071%
8347	GUJARAT MINERAL	0.001%	99.071%
8348	AFFIN HLDGS BHD	0.001%	99.072%
8349	YUEXIU TRANSPOR	0.001%	99.073%
8350	COSCO INTERNATI	0.001%	99.074%
8351	SINTOKOGIO	0.001%	99.074%
8352	RIGNET INC COMMON STOCK USD.001	0.001%	99.075%
8353	COSMO LADY CHIN	0.001%	99.076%
8354	LIGHT S.A.	0.001%	99.076%
8355	TELSTRA CORP-AD	0.001%	99.077%
8356	MALAYSIAN PACIF	0.001%	99.078%
8357	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.001%	99.078%
8358	WELLING HOLD LT	0.001%	99.079%
8359	ELETRORBRAS PREF	0.001%	99.080%
8360	PAYPOINT	0.001%	99.081%
8361	TUAN SING HLDGS	0.001%	99.081%
8362	MIE KOTSU GP HL	0.001%	99.082%
8363	NEOWIZ GAMES CO	0.001%	99.083%
8364	FTD COS INC COMMON STOCK USD.0001	0.001%	99.083%
8365	BALDWIN + LYONS INC CL B COMMON STOCK	0.001%	99.084%
8366	REPSOL SA RTS E	0.001%	99.085%
8367	SUNG KWANG BEND	0.001%	99.085%
8368	BASLER AG	0.001%	99.086%
8369	SILVER LAKE RES	0.001%	99.087%
8370	HATSUN AGRO	0.001%	99.088%
8371	AICHI TOKEI DEN	0.001%	99.088%
8372	CHINA PETROLEUM	0.001%	99.089%
8373	KOMATSU SEIREN	0.001%	99.090%
8374	UNIQUE ENGINEER	0.001%	99.090%
8375	SINKO INDUSTRIE	0.001%	99.091%
8376	WASION METERS G	0.001%	99.092%
8377	GOLD ROAD RESOU	0.001%	99.092%
8378	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.001%	99.093%
8379	YADEA GROUP HOL	0.001%	99.094%
8380	TIPCO ASPHALT P	0.001%	99.095%
8381	MESOBLAST LTD	0.001%	99.095%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8382	PENN VIRGINIA CORP COMMON STOCK	0.001%	99.096%
8383	DECEUNINCK	0.001%	99.097%
8384	KYOKUTO SECURIT	0.001%	99.097%
8385	MIE BANK LTD/TH	0.001%	99.098%
8386	SCORPIO BULKERS	0.001%	99.099%
8387	T & K TOKA CO L	0.001%	99.099%
8388	TRECORA RESOURCES COMMON STOCK USD.1	0.001%	99.100%
8389	MANILA WATER CO	0.001%	99.101%
8390	SWANCOR	0.001%	99.101%
8391	OPUS GROUP AB	0.001%	99.102%
8392	STANDARD FOODS	0.001%	99.103%
8393	TUBOS REUNIDOS	0.001%	99.104%
8394	SOC BAINS DE ME	0.001%	99.104%
8395	INGHAMS GROUP L	0.001%	99.105%
8396	BRIGHT SMART SE	0.001%	99.106%
8397	YOULCHON CHEMIC	0.001%	99.106%
8398	IMMSI SPA	0.001%	99.107%
8399	CHINO CORPORATI	0.001%	99.108%
8400	NITTOC CONST CO	0.001%	99.108%
8401	SUZLON ENERGY L	0.001%	99.109%
8402	BOSIDENG INTL H	0.001%	99.110%
8403	XP POWER LTD	0.001%	99.110%
8404	STOCKMANN OYJ A	0.001%	99.111%
8405	WAKACHIKU CONST	0.001%	99.112%
8406	FONTERRA SHAREH	0.001%	99.112%
8407	DISTELL GROUP L	0.001%	99.113%
8408	UNION BANK OF P	0.001%	99.114%
8409	EVERGREEN INTL	0.001%	99.115%
8410	ATSUGI NYLON IN	0.001%	99.115%
8411	JASMINE INTERNA	0.001%	99.116%
8412	CHAIN STORE OKU	0.001%	99.117%
8413	EO TECHNICS CO	0.001%	99.117%
8414	KOLAO HOLDINGS	0.001%	99.118%
8415	T.HASEGAWA CO	0.001%	99.119%
8416	AURAS TECHNOLOG	0.001%	99.119%
8417	EAST CAPITAL EX	0.001%	99.120%
8418	TAIWAN LAND DEV	0.001%	99.121%
8419	ORION CORP/REPU	0.001%	99.121%
8420	RAYSEARCH LABOR	0.001%	99.122%
8421	ALLAHABAD BANK	0.001%	99.123%
8422	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.001%	99.123%
8423	ON THE BEACH GR	0.001%	99.124%
8424	ALEXANDER FORBE	0.001%	99.125%
8425	GIANPLUS TECHN	0.001%	99.125%
8426	TOC CO	0.001%	99.126%
8427	GUJARAT FLUOROC	0.001%	99.127%
8428	CHUNG HWA PULP	0.001%	99.127%
8429	ALIMAK GROUP AB	0.001%	99.128%
8430	CHILISIN ELECTR	0.001%	99.129%
8431	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.001%	99.130%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8432	YOUNG POONG COR	0.001%	99.130%
8433	TOKYO ROPE MFG	0.001%	99.131%
8434	NICHIRIN CO LTD	0.001%	99.132%
8435	CAPITOL HEALTH	0.001%	99.132%
8436	FUJI PHARM CO L	0.001%	99.133%
8437	DEPOMED INC COMMON STOCK	0.001%	99.134%
8438	IHH HEALTHCARE	0.001%	99.134%
8439	TAIWAN PCB TECH	0.001%	99.135%
8440	BEIJING URBAN C	0.001%	99.136%
8441	OKABE CO	0.001%	99.136%
8442	CSBC CORPORATIO	0.001%	99.137%
8443	REBOSIS PROPERT	0.001%	99.138%
8444	FOSSIL GROUP INC COMMON STOCK USD.01	0.001%	99.138%
8445	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.139%
8446	POLYPLEX THAILA	0.001%	99.140%
8447	CREATE RESTAURA	0.001%	99.140%
8448	FURUSATO INDUST	0.001%	99.141%
8449	KYODO PRINTING	0.001%	99.142%
8450	LIANHUA SUPERMA	0.001%	99.142%
8451	HELLENIC PETROL	0.001%	99.143%
8452	C UYEMURA & CO	0.001%	99.144%
8453	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.001%	99.144%
8454	CHARTER HALL LO	0.001%	99.145%
8455	GENESIS LAND DE	0.001%	99.146%
8456	YAHAGI CONST CO	0.001%	99.146%
8457	GRUPO NUTRESA S	0.001%	99.147%
8458	EASTON CO	0.001%	99.148%
8459	SOLARTECH ENERG	0.001%	99.148%
8460	TAIHO KOGYO	0.001%	99.149%
8461	DIOS FASTIGHETE	0.001%	99.150%
8462	WASKITA BETON P	0.001%	99.150%
8463	BATU KAWAN BHD	0.001%	99.151%
8464	GRUPO AEROMEXIC	0.001%	99.152%
8465	TELE COLUMBUS A	0.001%	99.152%
8466	MINMETALS LAND	0.001%	99.153%
8467	SREI INFRASTRUC	0.001%	99.154%
8468	TAEWOONG CO	0.001%	99.154%
8469	INTERNATIONAL S	0.001%	99.155%
8470	ENPLAS CORP	0.001%	99.156%
8471	LATTICE SEMICON	0.001%	99.156%
8472	ZIX CORP COMMON STOCK USD.01	0.001%	99.157%
8473	MICROBIO CO LTD	0.001%	99.158%
8474	HOIST FINANCE A	0.001%	99.158%
8475	TIANJIN CAPITAL	0.001%	99.159%
8476	KYOSAN ELECTRIC	0.001%	99.160%
8477	ASIA STD INTL G	0.001%	99.160%
8478	LAND & HOUSE PU	0.001%	99.161%
8479	RAMI LEVI CHAIN	0.001%	99.162%
8480	MATSUYA CO (TOK	0.001%	99.162%
8481	TK CORP	0.001%	99.163%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8482	TACHIBANA ELETE	0.001%	99.164%
8483	LEASINVEST REAL	0.001%	99.164%
8484	RELIANCE HOME F	0.001%	99.165%
8485	ENNOCONN CORP	0.001%	99.166%
8486	VINDA INTERNATI	0.001%	99.166%
8487	WILLDAN GROUP I	0.001%	99.167%
8488	TSUDAKOMA CORP	0.001%	99.168%
8489	ARTNATURE INC	0.001%	99.168%
8490	DANAL	0.001%	99.169%
8491	NIPPON SODA CO	0.001%	99.170%
8492	LUBELSKI WEGIEL	0.001%	99.170%
8493	CHINA MERCHANTS	0.001%	99.171%
8494	TAIMIDE TCH	0.001%	99.172%
8495	EBARA JITSUGYO	0.001%	99.172%
8496	AIXTRON SE	0.001%	99.173%
8497	HYUNDAI HCN CO	0.001%	99.174%
8498	SANOH INDUSTRIA	0.001%	99.174%
8499	MEGHMANI ORGANI	0.001%	99.175%
8500	KYOBO SECURITIE	0.001%	99.176%
8501	GOLD RESOURCE CORP COMMON STOCK USD.001	0.001%	99.176%
8502	TOYO SECURITIES	0.001%	99.177%
8503	MARATHON GOLD C	0.001%	99.178%
8504	GROUPE OPEN	0.001%	99.178%
8505	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.001%	99.179%
8506	SPIRE HEALTHCAR	0.001%	99.180%
8507	KANEMATSU ELEC	0.001%	99.180%
8508	EVOTEC OAI AG	0.001%	99.181%
8509	IJT TECHNOLOGY	0.001%	99.182%
8510	SOCO INTERNATIO	0.001%	99.182%
8511	ORASCOM DEVELOP	0.001%	99.183%
8512	VISI MEDIA ASIA	0.001%	99.184%
8513	ASIA POLYMER	0.001%	99.184%
8514	SAFILO GROUP SP	0.001%	99.185%
8515	HARBORONE BANCORP INC COMMON STOCK	0.001%	99.186%
8516	NIPPON KINZOKU	0.001%	99.186%
8517	ATRIA GROUP PLC	0.001%	99.187%
8518	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.001%	99.188%
8519	CRH PLC	0.001%	99.188%
8520	SAMT CO LTD	0.001%	99.189%
8521	HOPEWELL HIGHWA	0.001%	99.190%
8522	HNA HLDGS GP CO	0.001%	99.190%
8523	NAKANO CORP/TOK	0.001%	99.191%
8524	FORTIS HLTH (IN	0.001%	99.192%
8525	GOCOMPARE.COM G	0.001%	99.192%
8526	APPLIED DEVELOP	0.001%	99.193%
8527	HANSOL CHEMICAL	0.001%	99.194%
8528	ENF TECHNOLOGY	0.001%	99.194%
8529	SHANDONG XINHUA	0.001%	99.195%
8530	CHIKOH INDUSTR	0.001%	99.195%
8531	LANNA RESOURCES	0.001%	99.196%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8532	CAIRO COMMUNICA	0.001%	99.197%
8533	VISHAY PRECISION GROUP COMMON STOCK	0.001%	99.197%
8534	F-SECURE OYJ	0.001%	99.198%
8535	ESUN HOLDINGS L	0.001%	99.199%
8536	TAIWAN SOGO SHI	0.001%	99.199%
8537	CREATE SD HOLDI	0.001%	99.200%
8538	NAGATANIEN CO L	0.001%	99.201%
8539	KIRKLAND S INC COMMON STOCK	0.001%	99.201%
8540	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.001%	99.202%
8541	TURCAS PETROL	0.001%	99.203%
8542	AKITA DRILLING	0.001%	99.203%
8543	YAT SING HOLDIN	0.001%	99.204%
8544	GEK GROUP OF CO	0.001%	99.205%
8545	HB TECHNOLOGY C	0.001%	99.205%
8546	POONGSAN HOLDIN	0.001%	99.206%
8547	UNIVENTURES	0.001%	99.207%
8548	HEG LIMITED	0.001%	99.207%
8549	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	99.208%
8550	SANYO SHOKAI	0.001%	99.208%
8551	BGF RETAIL CO L	0.001%	99.209%
8552	YEONG GUAN ENER	0.001%	99.210%
8553	EL AL ISRAEL AI	0.001%	99.210%
8554	BUCKLE INC/THE COMMON STOCK USD.01	0.001%	99.211%
8555	SERITAGE GROWTH PROP A REIT REIT USD.01	0.001%	99.212%
8556	CSS INDUSTRIES	0.001%	99.212%
8557	AMOT INVESTMENT	0.001%	99.213%
8558	MITAC HOLDINGS	0.001%	99.214%
8559	NORDAX GROUP AB	0.001%	99.214%
8560	DAIKOKU DENKI C	0.001%	99.215%
8561	GLOBE UNION IND	0.001%	99.216%
8562	BIGBEN INTERACT	0.001%	99.216%
8563	ASAHI ORGANIC C	0.001%	99.217%
8564	DI CORP	0.001%	99.218%
8565	AHRETTY CORP	0.001%	99.218%
8566	NEL ASA	0.001%	99.219%
8567	KMC KUEI MENG	0.001%	99.219%
8568	JAPAN WOOL TEXT	0.001%	99.220%
8569	HUSQVARNA AB	0.001%	99.221%
8570	OKINAWA CELLULA	0.001%	99.221%
8571	BOLSA DE VALOR	0.001%	99.222%
8572	FUNAI CONSULTIN	0.001%	99.223%
8573	PINGUELY-HAULOT	0.001%	99.223%
8574	PRONEXUS INC	0.001%	99.224%
8575	JK TYRE & INDUS	0.001%	99.225%
8576	JALUX INC	0.001%	99.225%
8577	KYUNG DONG NAVI	0.001%	99.226%
8578	QUESTERRE ENERG	0.001%	99.226%
8579	PETRO RIO SA	0.001%	99.227%
8580	HOTEL PROPERTY	0.001%	99.228%
8581	NIPPON CARBIDE	0.001%	99.228%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8582	TENWOW INTL HLD	0.001%	99.229%
8583	SAWADA HOLDINGS	0.001%	99.230%
8584	ALUMINA LTD	0.001%	99.230%
8585	NIPPON COMMER D	0.001%	99.231%
8586	CHU KONG SHIPPI	0.001%	99.232%
8587	BR PROPERTIES S	0.001%	99.232%
8588	SIME DARBY BHD	0.001%	99.233%
8589	LIBBEY INC COMMON STOCK USD.01	0.001%	99.233%
8590	MEDIA PRIMA BHD	0.001%	99.234%
8591	BIJOU BRIGITTE	0.001%	99.235%
8592	AA PLC	0.001%	99.235%
8593	LOPEZ HOLDINGS	0.001%	99.236%
8594	VANACHAI GROUP	0.001%	99.237%
8595	ZENITAKA CORP	0.001%	99.237%
8596	MISAWA HOMES HO	0.001%	99.238%
8597	PAB K TJIWI KIM	0.001%	99.239%
8598	CRCC HIGH-TECH	0.001%	99.239%
8599	NITTO KOHKI CO	0.001%	99.240%
8600	HARIMA CHEMICAL	0.001%	99.240%
8601	ERAWAN GROUP	0.001%	99.241%
8602	INFO SVS INTL	0.001%	99.242%
8603	YOMIURI LAND CO	0.001%	99.242%
8604	CHINA CHEM&PHAR	0.001%	99.243%
8605	GRAND KOREA LEI	0.001%	99.244%
8606	POSCO ICT CO LT	0.001%	99.244%
8607	GIGASTORAGE COR	0.001%	99.245%
8608	HIGH ARCTIC ENE	0.001%	99.245%
8609	SESODA CORP	0.001%	99.246%
8610	SC ASSET CORPOR	0.001%	99.247%
8611	KITO CORP	0.001%	99.247%
8612	HASTINGS GROUP	0.001%	99.248%
8613	OTOKAR OTOMOTIV	0.001%	99.249%
8614	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.001%	99.249%
8615	JAPAN CASH MACH	0.001%	99.250%
8616	EVA PRECISION I	0.001%	99.251%
8617	NIEN MADE ENTER	0.001%	99.251%
8618	USA TRUCK INC COMMON STOCK USD.01	0.001%	99.252%
8619	FEDERAL BANK LT	0.001%	99.252%
8620	ZENG HSING INDL	0.001%	99.253%
8621	SCHIBSTED ASA	0.001%	99.254%
8622	KAROON GAS AUST	0.001%	99.254%
8623	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.001%	99.255%
8624	TAOKAENOI	0.001%	99.256%
8625	ARIAKE JAPAN CO	0.001%	99.256%
8626	VIRBAC	0.001%	99.257%
8627	BASSO INDUSTRY	0.001%	99.257%
8628	L&K ENGINEERING	0.001%	99.258%
8629	STO AG-PREFERRE	0.001%	99.259%
8630	CHINA YURUN FOO	0.001%	99.259%
8631	AMADEUS FIRE AG	0.001%	99.260%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8632	LIFESTYLE CHINA	0.001%	99.261%
8633	KEPCO PLANT SER	0.001%	99.261%
8634	SHINY CHEMICAL	0.001%	99.262%
8635	JUSUNG ENGINEER	0.001%	99.262%
8636	DMS CO LTD	0.001%	99.263%
8637	AUSTRALIAN UNIT	0.001%	99.264%
8638	SEMPERIT AG HOL	0.001%	99.264%
8639	ASKA PHARMACEU	0.001%	99.265%
8640	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.001%	99.266%
8641	AMICUS THERAPEUTICS INC COMMON STOCK USD.01	0.001%	99.266%
8642	GS GLOBAL CORP	0.001%	99.267%
8643	JINLI GROUP HOL	0.001%	99.267%
8644	TOSHIBA PLANT K	0.001%	99.268%
8645	MAISONS FRANCE	0.001%	99.269%
8646	YEARIMDANG PUBL	0.001%	99.269%
8647	APT SATELLITE	0.001%	99.270%
8648	NICHIBAN CO	0.001%	99.270%
8649	QUANTA STORAGE	0.001%	99.271%
8650	ROYAL BK SCOT G	0.001%	99.272%
8651	KVH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.272%
8652	ARISAWA MFG CO	0.001%	99.273%
8653	INTL GAME SYSTE	0.001%	99.274%
8654	K.C. TECH	0.001%	99.274%
8655	GILLETTE INDIA	0.001%	99.275%
8656	AUTOBACS SEVEN	0.001%	99.275%
8657	FUJIMI INC	0.001%	99.276%
8658	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.001%	99.277%
8659	FERRARI NV	0.001%	99.277%
8660	TURVO INTERNATI	0.001%	99.278%
8661	PACIFIC HOSPITA	0.001%	99.278%
8662	EXEL INDUSTRIES	0.001%	99.279%
8663	CROPENERGIES AG	0.001%	99.280%
8664	HARDINGE INC	0.001%	99.280%
8665	KWANG DONG PHAR	0.001%	99.281%
8666	AJIS CO LTD	0.001%	99.282%
8667	BANCO SANTANDER CHILE ADR ADR	0.001%	99.282%
8668	AUSTBROKERS HLD	0.001%	99.283%
8669	FRANCE BED HOLD	0.001%	99.283%
8670	HONG KONG AIRCR	0.001%	99.284%
8671	STAR PETROLEUM	0.001%	99.285%
8672	BANCO DE BOGOTA	0.001%	99.285%
8673	LUMENS CO LTD	0.001%	99.286%
8674	GUOLIAN SECURIT	0.001%	99.286%
8675	KHON KAEN SUGAR	0.001%	99.287%
8676	NIPPON FINE CHE	0.001%	99.288%
8677	CAPITAL FIRST L	0.001%	99.288%
8678	NORWAY ROYAL SA	0.001%	99.289%
8679	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.001%	99.289%
8680	ISUPETASYS CO L	0.001%	99.290%
8681	AEON CREDIT SER	0.001%	99.291%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8682	SOLOCAL GROUP	0.001%	99.291%
8683	WUS PRINTD CIRC	0.001%	99.292%
8684	KARO PHARMA AB	0.001%	99.293%
8685	OLAV THON EIEND	0.001%	99.293%
8686	NIHON TOKUSHU T	0.001%	99.294%
8687	LIMONEIRA CO COMMON STOCK USD.01	0.001%	99.294%
8688	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.001%	99.295%
8689	YOKOWO CO LTD	0.001%	99.296%
8690	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.001%	99.296%
8691	SOCOVEDSA SA	0.001%	99.297%
8692	REGIONAL REIT L	0.001%	99.297%
8693	BING-GRAE	0.001%	99.298%
8694	HUA HAN BIO-PHA	0.001%	99.299%
8695	SVENSKA CELLULO	0.001%	99.299%
8696	OMEGA FLEX INC COMMON STOCK USD.01	0.001%	99.300%
8697	TAIWAN HIGH SPE	0.001%	99.300%
8698	SILICONWARE PRE	0.001%	99.301%
8699	ARES ALLERGY HO	0.001%	99.302%
8700	SSANGYONG MOTOR	0.001%	99.302%
8701	CENIT AG SYSTEM	0.001%	99.303%
8702	WEST BANCORPORATION COMMON STOCK	0.001%	99.303%
8703	ALEXCO RESOURCE CORP COMMON STOCK	0.001%	99.304%
8704	DAEJAN HOLDINGS	0.001%	99.305%
8705	SEIKO PMC CORP	0.001%	99.305%
8706	MPI CORPORATION	0.001%	99.306%
8707	BITTIUM OYJ	0.001%	99.306%
8708	SABATE DIOSOS	0.001%	99.307%
8709	ALMA MEDIA CORP	0.001%	99.308%
8710	IVE GROUP LTD	0.001%	99.308%
8711	GODO STEEL	0.001%	99.309%
8712	PHARMAENGINE IN	0.001%	99.309%
8713	MORITO CO	0.001%	99.310%
8714	JAPAN PILE CORP	0.001%	99.311%
8715	AMATA CORP PUBL	0.001%	99.311%
8716	ASCENDIS HEALTH	0.001%	99.312%
8717	NODA CORP	0.001%	99.312%
8718	HYUNDAI CONSTRU	0.001%	99.313%
8719	ERA GROUP INC COMMON STOCK USD.01	0.001%	99.314%
8720	OENON HOLDINGS	0.001%	99.314%
8721	DYNAGREEN ENVIR	0.001%	99.315%
8722	TI FINANCIAL HO	0.001%	99.315%
8723	YOMEISHU SEIZO	0.001%	99.316%
8724	HUGEL INC	0.001%	99.317%
8725	SAM YOUNG ELECT	0.001%	99.317%
8726	HAICHANG HOLDIN	0.001%	99.318%
8727	I-NET CORP	0.001%	99.318%
8728	EUGENE INVS&SEC	0.001%	99.319%
8729	NICHIDEN CORP	0.001%	99.320%
8730	KAWAI MUSICAL I	0.001%	99.320%
8731	MITSUBISHI PAPE	0.001%	99.321%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8732	YATAK VE YO	0.001%	99.321%
8733	QST INT	0.001%	99.322%
8734	COLABOR GROUP I	0.001%	99.323%
8735	CHINA SUNSHINE	0.001%	99.323%
8736	DELTA APPAREL INC COMMON STOCK USD.01	0.001%	99.324%
8737	MARVELOUS AQL I	0.001%	99.324%
8738	DONGJIANG ENVIR	0.001%	99.325%
8739	MARUZEN SHOWA U	0.001%	99.326%
8740	SWEDOL AB	0.001%	99.326%
8741	KURIMOTO	0.001%	99.327%
8742	GUJARAT ALKALIE	0.001%	99.327%
8743	DAI-DAN CO	0.001%	99.328%
8744	DEEPAK FERT&PE	0.001%	99.329%
8745	SEBANG CO LTD	0.001%	99.329%
8746	CARLO CAVAZZI H	0.001%	99.330%
8747	INBODY CO LTD	0.001%	99.330%
8748	TV AZTECA	0.001%	99.331%
8749	KITAGAWA IRON W	0.001%	99.332%
8750	KH VATEC	0.001%	99.332%
8751	ADATA TECHNOLOG	0.001%	99.333%
8752	TPV TECHNOLOGY	0.001%	99.333%
8753	HARBOUR CENTRE	0.001%	99.334%
8754	VOYAGE GROUP IN	0.001%	99.334%
8755	GRUPO FAMSA SA	0.001%	99.335%
8756	XINJIANG XINXIN	0.001%	99.336%
8757	AEON CREDIT SER	0.001%	99.336%
8758	BELL SYSTEM24 H	0.001%	99.337%
8759	MASON FINANCIAL	0.001%	99.337%
8760	BRILLIANCE CHIN	0.001%	99.338%
8761	MEIWA ESTATE CO	0.001%	99.339%
8762	FARMSCO	0.001%	99.339%
8763	PRUMO LOGISTICA	0.001%	99.340%
8764	YOTAI REF	0.001%	99.340%
8765	ORIENT OVERSEAS	0.001%	99.341%
8766	LH FINANCIAL GR	0.001%	99.342%
8767	MASTER GLORY GR	0.001%	99.342%
8768	STARTEK INC	0.001%	99.343%
8769	WPP AUNZ LTD	0.001%	99.343%
8770	GFT TECHNOLOGY	0.001%	99.344%
8771	CHUKYO BANK	0.001%	99.344%
8772	CHINA STRATEGIC	0.001%	99.345%
8773	OP FINANCIAL IN	0.001%	99.346%
8774	NAKABAYASHI CO	0.001%	99.346%
8775	ASCENCIO	0.001%	99.347%
8776	MATSUI CONST CO	0.001%	99.347%
8777	TA ENTERPRISE B	0.001%	99.348%
8778	HANDOK PHARMS	0.001%	99.349%
8779	OPTRONTEC INC	0.001%	99.349%
8780	PARKSON RETAIL	0.001%	99.350%
8781	WOORI BANK SPON ADR ADR	0.001%	99.350%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8782	ABILITY ENTERPR	0.001%	99.351%
8783	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.001%	99.351%
8784	BALRAMPUR CHINI	0.001%	99.352%
8785	SINCERE NAVIGAT	0.001%	99.353%
8786	ENERGA SA	0.001%	99.353%
8787	FALCO BIOSYSTEM	0.001%	99.354%
8788	XINYUAN REAL ES	0.001%	99.354%
8789	DATALOGIC SPA	0.001%	99.355%
8790	MR MAX CORP	0.001%	99.356%
8791	JACKPOTJOY PLC	0.001%	99.356%
8792	ZHENGZHOU COAL	0.001%	99.357%
8793	KOATSU GAS KOGY	0.001%	99.357%
8794	G-7 HOLDINGS IN	0.001%	99.358%
8795	SANSHA ELECTRIC	0.001%	99.358%
8796	ICHIA TECHNOLOG	0.001%	99.359%
8797	MALAYAN CEMENT	0.001%	99.360%
8798	HINOKIYA	0.001%	99.360%
8799	MOBILEPHONE TEL	0.001%	99.361%
8800	DAOU DATA CORP	0.001%	99.361%
8801	FIRST INTERNET BANCORP COMMON STOCK	0.001%	99.362%
8802	NAPHTHA ISRAEL	0.001%	99.362%
8803	COWELL E HOLDIN	0.001%	99.363%
8804	SUMMIT R/EST HL	0.001%	99.364%
8805	SCANDINAVIAN TO	0.001%	99.364%
8806	HOEGH LNG HOLDI	0.001%	99.365%
8807	NISSUI PHARM CO	0.001%	99.365%
8808	CELLNEX TELECOM	0.001%	99.366%
8809	POYA CO LTD	0.001%	99.366%
8810	FORMOSA ADVANCE	0.001%	99.367%
8811	ECOBALT SOLUTIO	0.001%	99.368%
8812	HIRAMATSU INC	0.001%	99.368%
8813	TECK RESOURCES	0.001%	99.369%
8814	NIPPON SHARYO	0.001%	99.369%
8815	CHINA BANKING C	0.001%	99.370%
8816	KANAGAWA CHUO K	0.001%	99.371%
8817	AGABANG&COMPANY	0.001%	99.371%
8818	BEST PACIFIC IN	0.001%	99.372%
8819	SUNSPRING METAL	0.001%	99.372%
8820	YP	0.001%	99.373%
8821	DELTA PROPERTY	0.001%	99.373%
8822	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.001%	99.374%
8823	FINGERPRINT CAR	0.001%	99.374%
8824	PROMATE ELECTRO	0.001%	99.375%
8825	ICOM INCORPORAT	0.001%	99.376%
8826	ADO PROPERTIES	0.001%	99.376%
8827	MATRIX CONCEPTS	0.001%	99.377%
8828	QLIRO GROUP AB	0.001%	99.377%
8829	TCI CO LTD	0.001%	99.378%
8830	UNICHEM LABS	0.001%	99.378%
8831	ENERGY DEVELOP	0.001%	99.379%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8832	SANSHIN ELECTRO	0.001%	99.380%
8833	PLASSONIndustr	0.001%	99.380%
8834	NHPC LTD	0.001%	99.381%
8835	CHINA ALL ACCES	0.001%	99.381%
8836	JANOME SEWING M	0.001%	99.382%
8837	TK DEVELOPMENT	0.001%	99.382%
8838	REGIS HEALTHCAR	0.001%	99.383%
8839	ARGAN SA	0.001%	99.384%
8840	SWCC SHOWA HOLD	0.001%	99.384%
8841	KANGDA INTERNAT	0.001%	99.385%
8842	IMARKETKOREA IN	0.001%	99.385%
8843	LIFETECH SCIENT	0.001%	99.386%
8844	FJ NEXT CO LTD	0.001%	99.386%
8845	SUNGCHANG ENTER	0.001%	99.387%
8846	ZIGEXN CO LTD	0.001%	99.388%
8847	FURUNO ELECTRIC	0.001%	99.388%
8848	ILSHIN SPINNING	0.001%	99.389%
8849	HWASUNGIndustr	0.001%	99.389%
8850	CARMILA SA	0.001%	99.390%
8851	SEC CORPORATION	0.001%	99.390%
8852	GRUPO AVAL ACCI	0.001%	99.391%
8853	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.001%	99.391%
8854	YUNGSHIN GLOBAL	0.001%	99.392%
8855	THURGAUER KANTO	0.001%	99.393%
8856	ISC CO LTD	0.001%	99.393%
8857	CHUETSU PULP&PA	0.001%	99.394%
8858	CAPRO CORPN	0.001%	99.394%
8859	SANYO ELEC RAIL	0.001%	99.395%
8860	ALTISOURCE PORT	0.001%	99.395%
8861	ALICO INC COMMON STOCK USD1.0	0.001%	99.396%
8862	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.001%	99.396%
8863	NAC CO LTD	0.001%	99.397%
8864	TOKYO KEIKI INC	0.001%	99.398%
8865	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.001%	99.398%
8866	MITSUBISHI KAKO	0.001%	99.399%
8867	HEALTH INSURANCE INNOVATIO A COMMON STOCK USD.001	0.001%	99.399%
8868	TOKMANNI GROUP	0.001%	99.400%
8869	KOPIN CORP COMMON STOCK USD.01	0.001%	99.400%
8870	FORMOSAN RUBBER	0.001%	99.401%
8871	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.001%	99.401%
8872	EAGLE NICE INTE	0.001%	99.402%
8873	AMERESCO INC CL A COMMON STOCK USD.0001	0.001%	99.403%
8874	GUANGDONG KELON	0.001%	99.403%
8875	MAXIS BHD	0.001%	99.404%
8876	CLS HOLDINGS PL	0.001%	99.404%
8877	HAESUNG DS	0.001%	99.405%
8878	FEINTOOL INTERN	0.001%	99.405%
8879	PAL CO LTD	0.001%	99.406%
8880	HARBIN BANK CO	0.001%	99.406%
8881	MIRAE ASSET LIF	0.001%	99.407%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8882	TOVIS CO LTD	0.001%	99.408%
8883	CHINA ELECTRIC	0.001%	99.408%
8884	CHIA HSIN CEMEN	0.001%	99.409%
8885	MAGMA FINCORP L	0.001%	99.409%
8886	FOOSUNG CO LTD	0.001%	99.410%
8887	TAKIRON CO	0.001%	99.410%
8888	CABCHARGE AUSTR	0.001%	99.411%
8889	ELECNOR SA	0.001%	99.411%
8890	AUCKLAND INTERN	0.001%	99.412%
8891	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.001%	99.412%
8892	SCANDIC HOTELS	0.001%	99.413%
8893	FANG HOLDINGS LTD ADR ADR	0.001%	99.414%
8894	FOXTONS GROUP P	0.001%	99.414%
8895	OSK HOLDINGS BH	0.001%	99.415%
8896	ATKORE INTERNATIONAL GROUP I COMMON STOCK USD.01	0.001%	99.415%
8897	HILONG HOLDING	0.001%	99.416%
8898	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.001%	99.416%
8899	LAI SUN GARMENT	0.001%	99.417%
8900	HO TUNG CHEMICA	0.001%	99.417%
8901	WESTGOLD RESOUR	0.001%	99.418%
8902	COLUMBUS A/S	0.001%	99.419%
8903	KWALITY LTD	0.001%	99.419%
8904	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.001%	99.420%
8905	SHINSEGAE FOOD	0.001%	99.420%
8906	SATA SHOJI CORP	0.001%	99.421%
8907	I-SENS INC	0.001%	99.421%
8908	SAPPE PCL	0.001%	99.422%
8909	OPT HOLDING INC	0.001%	99.422%
8910	ATLAS FINANCIAL	0.001%	99.423%
8911	ATOM CORPORATIO	0.001%	99.423%
8912	FREUND CORP	0.001%	99.424%
8913	MORY INDUSTRIES	0.001%	99.425%
8914	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.001%	99.425%
8915	SANKO METAL IND	0.001%	99.426%
8916	NIEN HSING TEXT	0.001%	99.426%
8917	NIHON ESLEAD CO	0.001%	99.427%
8918	KITANO CONST CO	0.001%	99.427%
8919	ISU CHEMICAL	0.001%	99.428%
8920	CYBERTAN TECHNO	0.001%	99.428%
8921	CEMENTOS ARGOS	0.001%	99.429%
8922	COSEL CO	0.001%	99.429%
8923	HYUNDAI BNG STE	0.001%	99.430%
8924	VETOQUINOL SA	0.001%	99.430%
8925	SUGIMOTO & CO L	0.001%	99.431%
8926	CHINA MODERN DA	0.001%	99.432%
8927	SHANGHAI ZENDAI	0.001%	99.432%
8928	EDREAMS ODIGEO	0.001%	99.433%
8929	ANTON OILFIELD	0.001%	99.433%
8930	HAMILTON BEACH BRAND A COMMON STOCK	0.001%	99.434%
8931	HAMILTON BEACH	0.001%	99.434%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8932	AEON CO. (M) BH	0.001%	99.435%
8933	ABG SUNDAL COLL	0.001%	99.435%
8934	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.436%
8935	ASHIMORI INDUST	0.001%	99.436%
8936	PHI INC NON VOTING COMMON STOCK USD.1	0.001%	99.437%
8937	HEUNGKUK FIRE&M	0.001%	99.438%
8938	MILLS ESTRUTURA	0.001%	99.438%
8939	PALIBURG HOLDIN	0.001%	99.439%
8940	MAHLE METAL LEV	0.001%	99.439%
8941	SHINKONG INSURA	0.001%	99.440%
8942	SURYA CITRA MED	0.001%	99.440%
8943	ACADEMEDIA AB	0.001%	99.441%
8944	NIHON CHOUZAI C	0.001%	99.441%
8945	NISSEI ASB MACH	0.001%	99.442%
8946	SANYO TRADING C	0.001%	99.442%
8947	SERVCORP	0.001%	99.443%
8948	CNQC INTERNATIO	0.001%	99.443%
8949	SHINWA KAIUN	0.001%	99.444%
8950	TAIWAN CHINSAN	0.001%	99.445%
8951	VIJAYA BANK	0.001%	99.445%
8952	WANG ON GROUP	0.001%	99.446%
8953	HEXAGON COMPOSI	0.001%	99.446%
8954	MIDAS HLDGS	0.001%	99.447%
8955	SCHALTBAU HOLDI	0.001%	99.447%
8956	SARTORIUS STEDI	0.001%	99.448%
8957	ING BANK SLASKI	0.001%	99.448%
8958	AIRASIA X BHD	0.001%	99.449%
8959	EKORNES ASA	0.001%	99.449%
8960	US Wire Order	0.001%	99.450%
8961	JAPAN BUSINESS	0.001%	99.450%
8962	GOLFZON CO LTD	0.001%	99.451%
8963	KEPPEL TELECOM&	0.001%	99.451%
8964	DELEK AUTOMOTIV	0.001%	99.452%
8965	KNM GROUP BERHA	0.001%	99.453%
8966	ORIENTAL BK OF	0.001%	99.453%
8967	AVIC INTL HOLD	0.001%	99.454%
8968	QUABIT IMOBILI	0.001%	99.454%
8969	NAGANO BANK	0.001%	99.455%
8970	ROCKY BRANDS INC COMMON STOCK	0.001%	99.455%
8971	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.001%	99.456%
8972	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.001%	99.456%
8973	HOKUETSU INDS C	0.001%	99.457%
8974	BIMB HLDGS BERH	0.001%	99.457%
8975	mitsui MATSUSHI	0.001%	99.458%
8976	SKELLERUP HOLDI	0.001%	99.458%
8977	TOHO CO LTD	0.001%	99.459%
8978	MAXVALU TOKAI C	0.001%	99.459%
8979	WESTAR ENERGY I	0.001%	99.460%
8980	NIHON DENKEI CO	0.001%	99.460%
8981	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.001%	99.461%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8982	NITTO SEIKO CO	0.001%	99.461%
8983	KISWIRE LTD	0.001%	99.462%
8984	CONTANGO OIL + GAS COMMON STOCK USD.04	0.001%	99.463%
8985	HSIN KUANG STEE	0.001%	99.463%
8986	RISO KAGAKU COR	0.001%	99.464%
8987	DFS FURNITURE L	0.001%	99.464%
8988	HARIM HOLDINGS	0.001%	99.465%
8989	BIRLA CORP LTD	0.001%	99.465%
8990	ASCENDAS INDIA	0.001%	99.466%
8991	TOYO RADIATOR C	0.001%	99.466%
8992	CHUANGS CONS IN	0.001%	99.467%
8993	CONNECT GROUP	0.001%	99.467%
8994	TOWER BERSAMA I	0.001%	99.468%
8995	TAIKO BANK	0.001%	99.468%
8996	MARKETECH INTL	0.001%	99.469%
8997	NEW HOPE CORP	0.001%	99.469%
8998	ON-BRIGHT ELECT	0.001%	99.470%
8999	SUPERLOOP LTD	0.001%	99.470%
9000	MAEZAWA KYUSO I	0.001%	99.471%
9001	CIE FINANCIER T	0.001%	99.471%
9002	TOA CORP	0.001%	99.472%
9003	MARUBUN CORP	0.001%	99.472%
9004	TUNE INS HOLDIN	0.001%	99.473%
9005	RETAIL FOOD GRO	0.001%	99.473%
9006	TOREX SEMICONDU	0.001%	99.474%
9007	KOMAI TEKKO INC	0.001%	99.475%
9008	ORGANO	0.001%	99.475%
9009	FRED'S INC	0.001%	99.476%
9010	TOFAS TURK OTOM	0.001%	99.476%
9011	KOMEDA HOLDINGS	0.001%	99.477%
9012	TAKEEI CORPORAT	0.001%	99.477%
9013	CIRCASSIA PHARM	0.001%	99.478%
9014	AKATSUKI	0.001%	99.478%
9015	EP ENERGY CORP CL A COMMON STOCK USD.01	0.001%	99.479%
9016	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.001%	99.479%
9017	KATO WORKS CO	0.001%	99.480%
9018	SHINYOUNG SECS	0.001%	99.480%
9019	JW HOLDINGS COR	0.001%	99.481%
9020	ANHUI EXPRESSWA	0.001%	99.481%
9021	TONICHI CARLIFE	0.001%	99.482%
9022	NAKAMURAYA CO L	0.001%	99.482%
9023	HANSHIN CONSTRU	0.001%	99.483%
9024	SIME DARBY PROP	0.001%	99.483%
9025	CHIYODA CO	0.001%	99.484%
9026	CENTRAL SEC PAT	0.001%	99.484%
9027	TOYO ELECTRIC	0.001%	99.485%
9028	CHORI CO LTD	0.001%	99.485%
9029	JAPAN KENZAI CO	0.001%	99.486%
9030	ESSITY AKTIEBOL	0.001%	99.486%
9031	ITE TECH INC	0.001%	99.487%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9032	SPACE CO LTD	0.001%	99.487%
9033	BAYSIDE LAND CO	0.001%	99.488%
9034	NS SHOPPING CO	0.001%	99.488%
9035	HIROSE ELECTRIC	0.001%	99.489%
9036	TOA DORO KOGYO	0.001%	99.489%
9037	SHINAGAWA FUEL	0.001%	99.490%
9038	SILVER CHEF LTD	0.001%	99.490%
9039	HYUNDAI CORP	0.001%	99.491%
9040	OCEAN-LAND GROU	0.001%	99.491%
9041	HONG FOK CORP	0.001%	99.492%
9042	KROSAKI CORP	0.001%	99.492%
9043	TOA OIL CO LTD	0.001%	99.493%
9044	DEUTZ AG	0.001%	99.493%
9045	DRIVE SHACK INC COMMON STOCK USD.01	0.001%	99.494%
9046	EGUARANTEE INC.	0.001%	99.494%
9047	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.001%	99.495%
9048	SOUNDWILL HOLDI	0.001%	99.495%
9049	RAUBEX GROUP LT	0.001%	99.496%
9050	TOYO CORPORATIO	0.001%	99.497%
9051	INTERPARK CORP	0.001%	99.497%
9052	TAISEI LAMICK C	0.001%	99.498%
9053	ABOITIZ POWER C	0.001%	99.498%
9054	KEYW HOLDING CORP/THE COMMON STOCK	0.001%	99.499%
9055	TEEKAY CORP COMMON STOCK USD.001	0.001%	99.499%
9056	GUJARAT PIPAVAV	0.001%	99.500%
9057	NIPPON CONCRETE	0.001%	99.500%
9058	MEIKO NETWORK J	0.001%	99.501%
9059	EMPERIA HOLDING	0.001%	99.501%
9060	PHOENIX SATELLI	0.001%	99.502%
9061	ZUIKO CORP	0.001%	99.502%
9062	CIVEO CORP	0.001%	99.503%
9063	ELBIT SYSTEMS L	0.001%	99.503%
9064	MINERA FRISCO S	0.001%	99.504%
9065	DISH TV INDIA L	0.001%	99.504%
9066	NIPPON YAKIN KO	0.001%	99.505%
9067	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.001%	99.505%
9068	CHINA BILLS FIN	0.001%	99.506%
9069	NIP AIR CON	0.001%	99.506%
9070	HADERA PAPER LT	0.000%	99.507%
9071	UNION BANK OF I	0.000%	99.507%
9072	TACHIKAWA CORP	0.000%	99.508%
9073	GLOBAL MIXED MO	0.000%	99.508%
9074	BEIJING ENT MED	0.000%	99.509%
9075	LPKF LASER & EL	0.000%	99.509%
9076	ACBEL POLYTECH	0.000%	99.510%
9077	ITC PROPERTIES	0.000%	99.510%
9078	ACTIA GROUP	0.000%	99.511%
9079	TECHNOVATOR INT	0.000%	99.511%
9080	TOTAL ACCESS CO	0.000%	99.512%
9081	DAIHATSU DIESEL	0.000%	99.512%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9082	TOKYU RECREATIO	0.000%	99.513%
9083	MUCKLOW(A&J) GR	0.000%	99.513%
9084	HAGIWARA ELECTR	0.000%	99.514%
9085	RAMELIUS RESOUR	0.000%	99.514%
9086	BLUE DART EXPRE	0.000%	99.515%
9087	BERLI JUCKER CO	0.000%	99.515%
9088	NEXEO SOLUTIONS INC COMMON STOCK	0.000%	99.516%
9089	SAN HOLDINGS, I	0.000%	99.516%
9090	GREAT PANTHER S	0.000%	99.517%
9091	LOTUS BAKERIES	0.000%	99.517%
9092	WERELDHAVE BELG	0.000%	99.518%
9093	LENTA LTD REG S DEPOSITORY RECEIPT	0.000%	99.518%
9094	JAPAN MEDICAL D	0.000%	99.518%
9095	SUPALAI PCL-NVD	0.000%	99.519%
9096	CST GROUP LTD	0.000%	99.519%
9097	IWASAKI ELECTRI	0.000%	99.520%
9098	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.000%	99.520%
9099	TER BEKE SA	0.000%	99.521%
9100	GULF ISLAND FABRICATION INC COMMON STOCK	0.000%	99.521%
9101	EXCELSIOR MEDIC	0.000%	99.522%
9102	PRIMO WATER CORP COMMON STOCK	0.000%	99.522%
9103	REIS INC COMMON STOCK USD.01	0.000%	99.523%
9104	BANGKOK BANK	0.000%	99.523%
9105	HONEYS CO LTD	0.000%	99.524%
9106	VISTULA GROUP S	0.000%	99.524%
9107	NICHIDENBO	0.000%	99.525%
9108	SERCO GROUP	0.000%	99.525%
9109	BMTC GROUP INC	0.000%	99.526%
9110	UNION BK OF TAI	0.000%	99.526%
9111	MOIL LTD	0.000%	99.527%
9112	SPARTON CORP COMMON STOCK USD1.25	0.000%	99.527%
9113	MONEY3 CORP LTD	0.000%	99.528%
9114	CARLSBERG BREWE	0.000%	99.528%
9115	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.000%	99.529%
9116	EUROCASH SA	0.000%	99.529%
9117	FIRST SENSOR AG	0.000%	99.530%
9118	RENREN INC ADR ADR USD.001	0.000%	99.530%
9119	RASSINI SAB DE	0.000%	99.531%
9120	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.000%	99.531%
9121	EHEALTH INC COMMON STOCK USD.001	0.000%	99.532%
9122	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.000%	99.532%
9123	FUSION PARTNERS	0.000%	99.533%
9124	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.000%	99.533%
9125	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.000%	99.534%
9126	VIEWWORKS CO LTD	0.000%	99.534%
9127	MODERNLAND REAL	0.000%	99.535%
9128	SOFT-WORLD INTL	0.000%	99.535%
9129	HY LOK	0.000%	99.536%
9130	HOUSTON WIRE &	0.000%	99.536%
9131	ASALEO CARE LTD	0.000%	99.537%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9132	CLEANUP CORP	0.000%	99.537%
9133	TMAC RESOURCES	0.000%	99.538%
9134	AREZZO INDUSTRI	0.000%	99.538%
9135	NATUREX	0.000%	99.539%
9136	THYE MING INDUS	0.000%	99.539%
9137	SINOSOFT TECHNO	0.000%	99.540%
9138	GRUH FINANCE	0.000%	99.540%
9139	KI-STAR REAL ES	0.000%	99.540%
9140	MICROPORT SCIEN	0.000%	99.541%
9141	DADI EARLY	0.000%	99.541%
9142	SHORE BANCSHARES INC COMMON STOCK USD.01	0.000%	99.542%
9143	ISELECT LTD	0.000%	99.542%
9144	POWER LOGICS	0.000%	99.543%
9145	RESILUX	0.000%	99.543%
9146	STI EDUCATION S	0.000%	99.544%
9147	HIRAKAWA HEWTEC	0.000%	99.544%
9148	TAKISAWA MACHIN	0.000%	99.545%
9149	ROBERTET SA	0.000%	99.545%
9150	ASTALDI	0.000%	99.546%
9151	FUJIJURA RUBBER	0.000%	99.546%
9152	SAMSUNG ENGINEE	0.000%	99.547%
9153	LAGERCANTZ GRO	0.000%	99.547%
9154	GREEN ENERGY TE	0.000%	99.548%
9155	RM PLC	0.000%	99.548%
9156	ESPRINET SPA	0.000%	99.549%
9157	LPN DEVELOPMENT	0.000%	99.549%
9158	RASA INDUSTRIES	0.000%	99.550%
9159	RION CO LTD	0.000%	99.550%
9160	KUNSUL CHEM IND	0.000%	99.551%
9161	INDIA CEMENTS	0.000%	99.551%
9162	U-SHIN	0.000%	99.551%
9163	CENTURY CITY IN	0.000%	99.552%
9164	AMBUJA CEMENTS	0.000%	99.552%
9165	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.000%	99.553%
9166	SHANGHAI FUDAN	0.000%	99.553%
9167	YUME INC COMMON STOCK USD.001	0.000%	99.554%
9168	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.554%
9169	APCB INC	0.000%	99.555%
9170	THROMBOGENICS N	0.000%	99.555%
9171	JAPAN ASIA GROU	0.000%	99.556%
9172	SHINKAWA	0.000%	99.556%
9173	POS MALAYSIA	0.000%	99.557%
9174	SUNJIN	0.000%	99.557%
9175	MATCH GROUP INC COMMON STOCK USD.001	0.000%	99.558%
9176	QAF LTD	0.000%	99.558%
9177	BORUSAN BORU	0.000%	99.559%
9178	TAKAOKA TOKO HL	0.000%	99.559%
9179	NOKIA CORP ADR	0.000%	99.560%
9180	OSAKA ORGANIC C	0.000%	99.560%
9181	KALPATARU POWER	0.000%	99.560%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9182	GUN EI CHEM IND	0.000%	99.561%
9183	MEIWACORPORATIO	0.000%	99.561%
9184	ATTACQ LTD	0.000%	99.562%
9185	LE BELIER	0.000%	99.562%
9186	SCHAFFNER HOLDI	0.000%	99.563%
9187	NITTOKU ENG CO	0.000%	99.563%
9188	YUSHIRO CHEMICA	0.000%	99.564%
9189	ICD CO LTD	0.000%	99.564%
9190	TELEPIZZA SA	0.000%	99.565%
9191	SAM KWANG GLASS	0.000%	99.565%
9192	CTT-CORREIOS DE	0.000%	99.566%
9193	VA TECH WABAG L	0.000%	99.566%
9194	MQ HOLDING AB	0.000%	99.567%
9195	HUDACO INDUSTRI	0.000%	99.567%
9196	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.000%	99.567%
9197	GEOSTR CORP	0.000%	99.568%
9198	TEIKOKU TSUSHIN	0.000%	99.568%
9199	SVENSKA HANDELS	0.000%	99.569%
9200	BOE VARITRONIX	0.000%	99.569%
9201	FLEURY MICHON	0.000%	99.570%
9202	MCLEOD RUSSEL I	0.000%	99.570%
9203	KAWASAN INDS JA	0.000%	99.571%
9204	DEOLEO SA	0.000%	99.571%
9205	BONHEUR ASA	0.000%	99.572%
9206	AREALINK CO LTD	0.000%	99.572%
9207	COPEL PARANA EN	0.000%	99.573%
9208	SAMMOK S-FORM C	0.000%	99.573%
9209	DORO AB	0.000%	99.574%
9210	PARKER DRILLING CO COMMON STOCK USD.167	0.000%	99.574%
9211	LSI INDUSTRIES INC COMMON STOCK	0.000%	99.574%
9212	TAKARA PRINTING	0.000%	99.575%
9213	SONAE CAPITAL S	0.000%	99.575%
9214	SHENYIN WANGUO(0.000%	99.576%
9215	SEKONIX CO LTD	0.000%	99.576%
9216	EXCEL CO LTD	0.000%	99.577%
9217	CONCORD SECURIT	0.000%	99.577%
9218	SIXT LEASING AG	0.000%	99.578%
9219	HUNTSWORTH PLC	0.000%	99.578%
9220	TEST RESEARCH I	0.000%	99.579%
9221	LONKING HOLDING	0.000%	99.579%
9222	KINGSWAY FINANC	0.000%	99.580%
9223	CONVOY FINANCIA	0.000%	99.580%
9224	AKER AMERICAN S	0.000%	99.580%
9225	F&F COMPANY	0.000%	99.581%
9226	ASIA PLASTIC RE	0.000%	99.581%
9227	SUNCALL CORP	0.000%	99.582%
9228	CANVEST ENVIRON	0.000%	99.582%
9229	INSYS THERAPEUTICS INC COMMON STOCK USD.0002145	0.000%	99.583%
9230	VERSO CORP A COMMON STOCK	0.000%	99.583%
9231	PEGASUS HAVA TA	0.000%	99.584%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9232	ANN JOO RESOURC	0.000%	99.584%
9233	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.000%	99.585%
9234	ALPHA SYSTEMS I	0.000%	99.585%
9235	NIHON KAGAKU SA	0.000%	99.585%
9236	TORRENT POWER L	0.000%	99.586%
9237	KOMATSU WALL IN	0.000%	99.586%
9238	HUONS CO LTD	0.000%	99.587%
9239	CHENNAI PETROLE	0.000%	99.587%
9240	MITANI SEKISAN	0.000%	99.588%
9241	ALTICE NV	0.000%	99.588%
9242	POLY CULTURE GR	0.000%	99.589%
9243	CITIC ENVIR	0.000%	99.589%
9244	EMPEROR WATCH A	0.000%	99.590%
9245	CHONGKUNDANG	0.000%	99.590%
9246	THE BASIC HOUSE	0.000%	99.590%
9247	RYERSON HOLDING CORP COMMON STOCK USD.01	0.000%	99.591%
9248	JIANGNAN GROUP	0.000%	99.591%
9249	HIRANO TECSEED	0.000%	99.592%
9250	TAMRON CO LTD	0.000%	99.592%
9251	SAGAX AB	0.000%	99.593%
9252	DAIDO KOGYO CO	0.000%	99.593%
9253	OCTODEC	0.000%	99.594%
9254	STAMFORD LAND	0.000%	99.594%
9255	ALPS LOGISTICS	0.000%	99.595%
9256	WALTON ADVANCED	0.000%	99.595%
9257	NAUTILUS MINERA	0.000%	99.595%
9258	SABANA SHARIAH	0.000%	99.596%
9259	NILKAMAL	0.000%	99.596%
9260	PW MEDTECH GROU	0.000%	99.597%
9261	DAIHAN	0.000%	99.597%
9262	MAMEZOU	0.000%	99.598%
9263	EIDAI CO.LTD.	0.000%	99.598%
9264	MAEDA KOSEN CO.	0.000%	99.599%
9265	MEET GROUP INC/THE COMMON STOCK USD.001	0.000%	99.599%
9266	HANIL E-HWA CO	0.000%	99.599%
9267	CAREER TECHNOLO	0.000%	99.600%
9268	MAEZAWA KASEI I	0.000%	99.600%
9269	MANI INC	0.000%	99.601%
9270	SPARX ASSET MAN	0.000%	99.601%
9271	HEVEABOARD	0.000%	99.602%
9272	AUDIX CORP	0.000%	99.602%
9273	CAPIO AB	0.000%	99.603%
9274	KINKI NIPPON TO	0.000%	99.603%
9275	GETIN NOBLE BA	0.000%	99.603%
9276	KARDEMIR KARABU	0.000%	99.604%
9277	3M INDIA LTD	0.000%	99.604%
9278	FUJIKURA KASEI	0.000%	99.605%
9279	JAPAN TRASCITY	0.000%	99.605%
9280	IMF (AUSTRALIA)	0.000%	99.606%
9281	HANKUK CARBON C	0.000%	99.606%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9282	JAGRAN PRAKASHA	0.000%	99.607%
9283	ADO Group Ltd	0.000%	99.607%
9284	HK INTL CONSTR	0.000%	99.607%
9285	VITEC HLDG	0.000%	99.608%
9286	CSE GLOBAL LIMI	0.000%	99.608%
9287	NIPPON THOMPSON	0.000%	99.609%
9288	SKP RESOURCES B	0.000%	99.609%
9289	AIRPORT FACILIT	0.000%	99.610%
9290	STAR CRUISES LT	0.000%	99.610%
9291	ASIA CEMENT CHI	0.000%	99.611%
9292	BRIGADE ENTERPR	0.000%	99.611%
9293	SAC'S BAR HOLDI	0.000%	99.611%
9294	KRS CORPORATION	0.000%	99.612%
9295	CHEN FULL INT C	0.000%	99.612%
9296	ELEMENTIA SAB D	0.000%	99.613%
9297	A8 DIG MUS	0.000%	99.613%
9298	F@N COMMUNICATI	0.000%	99.614%
9299	SHANGHAI FUDAN-	0.000%	99.614%
9300	TORISHIMA PUMP	0.000%	99.615%
9301	REALORD GROUP H	0.000%	99.615%
9302	FAMUR SA	0.000%	99.615%
9303	RIGHT-ON CO	0.000%	99.616%
9304	WIZ SOL CORR DE	0.000%	99.616%
9305	THIRUMALAI	0.000%	99.617%
9306	ADCORP HLDGS	0.000%	99.617%
9307	SEALINK TRAVEL	0.000%	99.618%
9308	ROMANDE ENERGIE	0.000%	99.618%
9309	BIOTEST AG	0.000%	99.618%
9310	CANON ELECTRONI	0.000%	99.619%
9311	CK POWER PCL	0.000%	99.619%
9312	KT CORP SP ADR ADR	0.000%	99.620%
9313	DOTTIKON ES HOL	0.000%	99.620%
9314	DUSTIN GROUP AB	0.000%	99.621%
9315	HYFLUX LTD	0.000%	99.621%
9316	PLAZZA AG REG A	0.000%	99.621%
9317	S&T DYNAMICS CO	0.000%	99.622%
9318	KAWAGISHI BRIDG	0.000%	99.622%
9319	SHIN NIPPON AIR	0.000%	99.623%
9320	PEET LIMITED	0.000%	99.623%
9321	CAL-COMP ELECTR	0.000%	99.624%
9322	FIRST BANK OF T	0.000%	99.624%
9323	HUANG HSIANG CO	0.000%	99.625%
9324	TELEFONICA CZEC	0.000%	99.625%
9325	HOVNIANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	99.625%
9326	AVANCE GAS HOLD	0.000%	99.626%
9327	KURABO INDUSTRI	0.000%	99.626%
9328	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.000%	99.627%
9329	UNION TOOL CO	0.000%	99.627%
9330	RHYTHM WATCH CO	0.000%	99.628%
9331	IWATSUKA CONFEC	0.000%	99.628%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9332	EQT HOLDINGS LT	0.000%	99.628%
9333	BAOZUN INC SPN ADR ADR USD.0001	0.000%	99.629%
9334	DHIPAYA INSURAN	0.000%	99.629%
9335	COUNTRYWIDE	0.000%	99.630%
9336	ESSEX BIO-TECHN	0.000%	99.630%
9337	BK OF GREECE	0.000%	99.631%
9338	ECZACIBASI YATI	0.000%	99.631%
9339	YORK WATER CO COMMON STOCK	0.000%	99.631%
9340	SYNDICATE BANK	0.000%	99.632%
9341	KR A/GLASS	0.000%	99.632%
9342	GRAND BAOXIN AU	0.000%	99.633%
9343	TOEI ANIMATION	0.000%	99.633%
9344	ABLYNX NV	0.000%	99.634%
9345	ANADOLU SIGORTA	0.000%	99.634%
9346	BAOYE GROUP CO	0.000%	99.634%
9347	NEXEN CORPORATI	0.000%	99.635%
9348	GOLDEN LAND PRO	0.000%	99.635%
9349	VINY THAI	0.000%	99.636%
9350	WELL SHIN TECHN	0.000%	99.636%
9351	KAVERI SEED CO	0.000%	99.637%
9352	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.637%
9353	DECMIL GROUP LT	0.000%	99.637%
9354	RIKEN TECHNOS C	0.000%	99.638%
9355	KAULIN MANUFACT	0.000%	99.638%
9356	GENKY DRUGSTORE	0.000%	99.639%
9357	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.000%	99.639%
9358	HEUNG-A SHIPPIN	0.000%	99.640%
9359	BUMRUNGRAD HOPT	0.000%	99.640%
9360	SANKYO SEIKO CO	0.000%	99.640%
9361	CRAWFORD & CO	0.000%	99.641%
9362	CIA DE LOCACAO	0.000%	99.641%
9363	SK D&D	0.000%	99.642%
9364	FORMOSAN UNION	0.000%	99.642%
9365	SWEDISH ORPHAN	0.000%	99.643%
9366	GLANBIA PLC	0.000%	99.643%
9367	TNPL	0.000%	99.643%
9368	ASTRONICS CORP CL B COMMON STOCK USD.01	0.000%	99.644%
9369	MAEIL DIARY IND	0.000%	99.644%
9370	BANQUE CANTONAL	0.000%	99.645%
9371	CHAYANG SHENG D	0.000%	99.645%
9372	DAEHAN STEEL CO	0.000%	99.645%
9373	LEIFHEIT AG	0.000%	99.646%
9374	SHINAGAWA REFRA	0.000%	99.646%
9375	CHIPMOS TECHNOL	0.000%	99.647%
9376	INTERSERVE PLC	0.000%	99.647%
9377	OTONOMY INC COMMON STOCK USD.001	0.000%	99.648%
9378	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.000%	99.648%
9379	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.000%	99.648%
9380	G SHANK ENTERPR	0.000%	99.649%
9381	TOP FRONTIER IN	0.000%	99.649%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9382	AIDA ENGINEERIN	0.000%	99.650%
9383	ALI CORP	0.000%	99.650%
9384	ORBIS	0.000%	99.650%
9385	ST. IVES PLC	0.000%	99.651%
9386	RINGER HUT CO L	0.000%	99.651%
9387	CN T L GAS	0.000%	99.652%
9388	TOSHO PRINTING	0.000%	99.652%
9389	WAI KEE HOLDING	0.000%	99.653%
9390	KERRY TJ LOGIST	0.000%	99.653%
9391	XAC AUTOMATION	0.000%	99.653%
9392	NISHIKAWA RUBBE	0.000%	99.654%
9393	INFORMATION SVC	0.000%	99.654%
9394	WARSAW STOCK EX	0.000%	99.655%
9395	FOURLIS S.A.	0.000%	99.655%
9396	HSIL LTD	0.000%	99.655%
9397	POLLARD BANKNOT	0.000%	99.656%
9398	CHONG KUN DANG	0.000%	99.656%
9399	SAMART CORP PCL	0.000%	99.657%
9400	LAURENT-PERRIER	0.000%	99.657%
9401	KINKO OPTICAL C	0.000%	99.658%
9402	UCHIDA YOKO CO	0.000%	99.658%
9403	GUNNEBO AB	0.000%	99.658%
9404	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.000%	99.659%
9405	RF-LINK SYSTEM	0.000%	99.659%
9406	FOX WIZEL LTD	0.000%	99.660%
9407	CHIHO-TIANDE GR	0.000%	99.660%
9408	INSAS BHD	0.000%	99.660%
9409	BANK OF KOCHI L	0.000%	99.661%
9410	TSURUMI MFG CO	0.000%	99.661%
9411	SIAM FUTURE DEV	0.000%	99.662%
9412	TSUTSUMI JEWELR	0.000%	99.662%
9413	POLYMET MINING	0.000%	99.662%
9414	DAIKOKUTENBUSSA	0.000%	99.663%
9415	SYNLAIT MILK LT	0.000%	99.663%
9416	YONDENKO CORP	0.000%	99.664%
9417	KLCC PROPERTY H	0.000%	99.664%
9418	ODELIC CO LTD	0.000%	99.664%
9419	MORESCO CORP	0.000%	99.665%
9420	RYOYO ELECTRO C	0.000%	99.665%
9421	TAKASAGO THML E	0.000%	99.666%
9422	GAFISA SA	0.000%	99.666%
9423	CLINUVEL PHARM	0.000%	99.666%
9424	ELNUSA TBK	0.000%	99.667%
9425	PRICER AB	0.000%	99.667%
9426	DONGSUNG HOLDIN	0.000%	99.668%
9427	AVON RUBBER	0.000%	99.668%
9428	ALTECH CORP	0.000%	99.669%
9429	TRIVENI ENGINEE	0.000%	99.669%
9430	KOZA ALTIN ISLE	0.000%	99.669%
9431	ACCOR	0.000%	99.670%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9432	HUANENG POWER INTL SPONS ADR ADR	0.000%	99.670%
9433	RECIPHARM AB	0.000%	99.671%
9434	MOBILEZONE HOLD	0.000%	99.671%
9435	SBS MEDIA HOLDI	0.000%	99.671%
9436	FLEETWOOD CORP	0.000%	99.672%
9437	NIPPON HUME PIP	0.000%	99.672%
9438	CHAMBAL FER	0.000%	99.673%
9439	TAKARA SHUZO CO	0.000%	99.673%
9440	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.000%	99.673%
9441	ZUMTOBEL AG	0.000%	99.674%
9442	YAMATANE CORP N	0.000%	99.674%
9443	TEIKOKU SEN-I C	0.000%	99.675%
9444	COMP ENG & CONS	0.000%	99.675%
9445	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.000%	99.675%
9446	AMPER SA	0.000%	99.676%
9447	DAISHINKU CORP	0.000%	99.676%
9448	SIRTEC INTERNAT	0.000%	99.677%
9449	FDM GROUP PLC	0.000%	99.677%
9450	RECRM RESEARCH	0.000%	99.677%
9451	TAKANA CO LTD	0.000%	99.678%
9452	ROSENBAUER INTE	0.000%	99.678%
9453	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.000%	99.679%
9454	DIRECT INSURANC	0.000%	99.679%
9455	NEOWIZ CORP	0.000%	99.679%
9456	KSB AG	0.000%	99.680%
9457	LUMAX INTERNATI	0.000%	99.680%
9458	YTL POWER INTL	0.000%	99.681%
9459	MACROGENICS INC COMMON STOCK USD.01	0.000%	99.681%
9460	BSB BANCORP INC/MA COMMON STOCK USD.01	0.000%	99.681%
9461	SHINKO SHOJI CO	0.000%	99.682%
9462	SEACHANGE INTL	0.000%	99.682%
9463	NEW WORLD DEPT	0.000%	99.683%
9464	YESCO CO LTD	0.000%	99.683%
9465	NICK SCALI LTD	0.000%	99.683%
9466	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.000%	99.684%
9467	THE WILL-BES &	0.000%	99.684%
9468	BANK BUKOPIN PT	0.000%	99.684%
9469	COREMAX	0.000%	99.685%
9470	ENERGY RESOURCE	0.000%	99.685%
9471	Phoenix Mills L	0.000%	99.686%
9472	SAFEWAY INC	0.000%	99.686%
9473	ULKER BISKUVI S	0.000%	99.686%
9474	TOMORROW FOCUS	0.000%	99.687%
9475	HITRON TECHNOLO	0.000%	99.687%
9476	HKC HOLDINGS LT	0.000%	99.688%
9477	HOSIDEN CORP	0.000%	99.688%
9478	KEE TAI PROPERT	0.000%	99.688%
9479	MAXIM POWER COR	0.000%	99.689%
9480	NEW HOME CO INC/THE COMMON STOCK USD.01	0.000%	99.689%
9481	BOURBON SA	0.000%	99.690%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9482	UNIFIN FINANCIE	0.000%	99.690%
9483	CHINA PIONEER P	0.000%	99.690%
9484	IC COMPANYS	0.000%	99.691%
9485	JINDAL	0.000%	99.691%
9486	GLOBAL CONS	0.000%	99.692%
9487	SOMBOON ADVANCE	0.000%	99.692%
9488	TAINERGY TECH C	0.000%	99.692%
9489	VIA HOLDINGS IN	0.000%	99.693%
9490	MARISA LOJAS SA	0.000%	99.693%
9491	REPCO HOME FINA	0.000%	99.693%
9492	ISTYLE INC	0.000%	99.694%
9493	NAGAWA CO LTD	0.000%	99.694%
9494	STRAITS TRADING	0.000%	99.695%
9495	NORCROS PLC	0.000%	99.695%
9496	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.000%	99.695%
9497	CRAWFORD & CO	0.000%	99.696%
9498	TOMOE ENGINEERI	0.000%	99.696%
9499	TOKYO ENERGY&SY	0.000%	99.697%
9500	NOBLE GROUP LTD	0.000%	99.697%
9501	NOVELION THERAP	0.000%	99.697%
9502	ELAN MICROELECT	0.000%	99.698%
9503	VIEL ET COMPAGN	0.000%	99.698%
9504	OPTEX COMPANY	0.000%	99.699%
9505	SUN-WA TECHNOS	0.000%	99.699%
9506	JHSF PARTICIPAC	0.000%	99.699%
9507	JUVENTUS FOOTBA	0.000%	99.700%
9508	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.000%	99.700%
9509	EMCORE CORP COMMON STOCK	0.000%	99.700%
9510	INSULET CORP	0.000%	99.701%
9511	TOMOE CORP	0.000%	99.701%
9512	CHONGQING MACHI	0.000%	99.702%
9513	DR HOENLE AG	0.000%	99.702%
9514	CSG LIMITED	0.000%	99.702%
9515	TRIDENT LTD/IND	0.000%	99.703%
9516	SINDO RICOH	0.000%	99.703%
9517	OHASHI TECHNICA	0.000%	99.704%
9518	HILAN LTD	0.000%	99.704%
9519	NAPEC INC	0.000%	99.704%
9520	SEVEN GROUP HLD	0.000%	99.705%
9521	KAWASHO GECOSS	0.000%	99.705%
9522	STRATTEC SECURI	0.000%	99.705%
9523	POLETOWIN PITCR	0.000%	99.706%
9524	INNER MONGOLIA	0.000%	99.706%
9525	TECNISA SA	0.000%	99.707%
9526	KAWASUMI LABS I	0.000%	99.707%
9527	NICOX	0.000%	99.707%
9528	SEPTENI CO LTD	0.000%	99.708%
9529	WALLENSTAM AB	0.000%	99.708%
9530	HAKUDO CO LTD	0.000%	99.708%
9531	ASPO OYJ	0.000%	99.709%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9532	EHWA TECHNOLOGI	0.000%	99.709%
9533	ENDO LIGHTING C	0.000%	99.710%
9534	RAFFLES EDUCATI	0.000%	99.710%
9535	KEPCO ENGINEERI	0.000%	99.710%
9536	CLEAR CHANNEL O	0.000%	99.711%
9537	TA YA ELEC WIR&	0.000%	99.711%
9538	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.000%	99.712%
9539	CHUO SPRING CO	0.000%	99.712%
9540	KUOYANG CONSTRU	0.000%	99.712%
9541	WOONGJIN THINKB	0.000%	99.713%
9542	INTERNAP CORP COMMON STOCK USD.001	0.000%	99.713%
9543	PCM INC COMMON STOCK USD.001	0.000%	99.713%
9544	BERJAYA ASSETS	0.000%	99.714%
9545	IL&FS TRANSPORT	0.000%	99.714%
9546	REALIA BUSINESS	0.000%	99.715%
9547	SICHUAN EXPRESS	0.000%	99.715%
9548	NIPPON KANZAI C	0.000%	99.715%
9549	YUANSHENGTAI DA	0.000%	99.716%
9550	MERAFA RESOURCE	0.000%	99.716%
9551	SUPALAI PCL WTS	0.000%	99.716%
9552	OIL INDIA LTD	0.000%	99.717%
9553	ICHIKEN CO LTD	0.000%	99.717%
9554	CYIENT LIMITED	0.000%	99.718%
9555	TODA KOGYO CORP	0.000%	99.718%
9556	HOPEFLUENT GP H	0.000%	99.718%
9557	JMS CO	0.000%	99.719%
9558	SENSHUKAI CO	0.000%	99.719%
9559	MANZ AUTOMATION	0.000%	99.719%
9560	CENTRAL AUTO	0.000%	99.720%
9561	TAIWAN FU HSING	0.000%	99.720%
9562	CHINA LNG GROUP	0.000%	99.720%
9563	BOUSTEAD SINGAP	0.000%	99.721%
9564	ELECTRA CONSUME	0.000%	99.721%
9565	YACHIYO INDUS C	0.000%	99.722%
9566	LIBERTY TAX INC COMMON STOCK USD.01	0.000%	99.722%
9567	VITA GROUP LTD	0.000%	99.722%
9568	ELECTRICITY GEN	0.000%	99.723%
9569	SAMPO CORP	0.000%	99.723%
9570	SHOFU INC	0.000%	99.723%
9571	ROTTNEROS AB	0.000%	99.724%
9572	JUKEN SANGYO CO	0.000%	99.724%
9573	FUSO PHARM	0.000%	99.725%
9574	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.000%	99.725%
9575	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.000%	99.725%
9576	CIMSA	0.000%	99.726%
9577	TMK PAO GDR REG S GDR	0.000%	99.726%
9578	MAHINDRA CIE AU	0.000%	99.726%
9579	TEIKOKU ELECTRI	0.000%	99.727%
9580	ALBARAKA TURK K	0.000%	99.727%
9581	ENKA INSAAT VE	0.000%	99.727%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9582	FAG BEARINGS IN	0.000%	99.728%
9583	FIELDS CORP	0.000%	99.728%
9584	KSS LINE LTD	0.000%	99.729%
9585	MALAYAN FLOUR M	0.000%	99.729%
9586	FLUIDRA SA	0.000%	99.729%
9587	BALMER LAWRIE	0.000%	99.730%
9588	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.000%	99.730%
9589	ALVIVA HOLDINGS	0.000%	99.730%
9590	DONGWON FOOD& B	0.000%	99.731%
9591	UNIVERSE INTERN	0.000%	99.731%
9592	EMERSON PACIFIC	0.000%	99.732%
9593	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	99.732%
9594	VITEC GROUP	0.000%	99.732%
9595	INABA SEISAKUSH	0.000%	99.733%
9596	REGINA MIRACLE	0.000%	99.733%
9597	TUESDAY MORNING CORP COMMON STOCK USD.01	0.000%	99.733%
9598	UBM DEVELOPMENT	0.000%	99.734%
9599	EVEREST TEXTILE	0.000%	99.734%
9600	BW PLANTATION	0.000%	99.734%
9601	SEA HOLDINGS LT	0.000%	99.735%
9602	EMPRESA DE ENER	0.000%	99.735%
9603	FOLLI FOLLIE GP	0.000%	99.735%
9604	ASAHI PRINT	0.000%	99.736%
9605	JESS-LINK PRODU	0.000%	99.736%
9606	ES-CON JAPAN LT	0.000%	99.737%
9607	MARUSAN SECUR	0.000%	99.737%
9608	KONAKA CO LTD	0.000%	99.737%
9609	UCO BANK	0.000%	99.738%
9610	SABAF SPA	0.000%	99.738%
9611	STAR MICA CO LT	0.000%	99.738%
9612	EL.EN. SPA	0.000%	99.739%
9613	SINTEX INDUSTRI	0.000%	99.739%
9614	TEXCELL	0.000%	99.739%
9615	DALIAN PORT (PD	0.000%	99.740%
9616	OLVI	0.000%	99.740%
9617	CHANG WAH ELECT	0.000%	99.740%
9618	TRAVELZOO COMMON STOCK USD.01	0.000%	99.741%
9619	KANEKO SEEDS CO	0.000%	99.741%
9620	FIRST NORTHWEST BANCORP COMMON STOCK	0.000%	99.742%
9621	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.000%	99.742%
9622	FINDEL	0.000%	99.742%
9623	ON DECK CAPITAL INC COMMON STOCK USD.005	0.000%	99.743%
9624	COFFEE DAY ENTE	0.000%	99.743%
9625	MLP AG	0.000%	99.743%
9626	TA GLOBAL BHD	0.000%	99.744%
9627	RENO DE MEDICI	0.000%	99.744%
9628	REJECT SHOP LTD	0.000%	99.744%
9629	KSL HLDGS BERHA	0.000%	99.745%
9630	SUNGSHIN CEMENT	0.000%	99.745%
9631	SHIN NIPPON BIO	0.000%	99.745%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9632	TARSUS GROUP PL	0.000%	99.746%
9633	MATSUDA SANGYO	0.000%	99.746%
9634	FAR EAST ORCH	0.000%	99.746%
9635	ROCKWOOL INTL P	0.000%	99.747%
9636	SUPREMEX INC	0.000%	99.747%
9637	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.000%	99.748%
9638	ACCURAY INC COMMON STOCK USD.001	0.000%	99.748%
9639	SEOBU T&D	0.000%	99.748%
9640	ITALTILE	0.000%	99.749%
9641	HODOGAYA CHEMIC	0.000%	99.749%
9642	BANK OF KAOHSIU	0.000%	99.749%
9643	XAAR	0.000%	99.750%
9644	THAI STANLEY EL	0.000%	99.750%
9645	YAMATO CORPORAT	0.000%	99.750%
9646	HIGHLIGHT COMMU	0.000%	99.751%
9647	TSUBAKIMOTO KOG	0.000%	99.751%
9648	E1 CORPORATION	0.000%	99.751%
9649	CONTROLADORA VUELA CIA ADR ADR	0.000%	99.752%
9650	ELITEGROUP COMP	0.000%	99.752%
9651	CHUGAI RO CO LT	0.000%	99.752%
9652	GODREJ PROPERTI	0.000%	99.753%
9653	SARKUYSAN ELEKT	0.000%	99.753%
9654	COLLECTION HOUS	0.000%	99.753%
9655	SUMMIT ASCENT H	0.000%	99.754%
9656	CAC CORPORATION	0.000%	99.754%
9657	WELSPUN GUJARAT	0.000%	99.755%
9658	ZENITRON CORP	0.000%	99.755%
9659	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.000%	99.755%
9660	NATORI CO LTD	0.000%	99.756%
9661	SINYI REALTY IN	0.000%	99.756%
9662	JAPFA LTD	0.000%	99.756%
9663	GRUPO SANDBORNS	0.000%	99.757%
9664	BAY ENERGY LTD	0.000%	99.757%
9665	COIMA RES SPA	0.000%	99.757%
9666	SHIRE PLC ADR	0.000%	99.758%
9667	HOKURIKU ELECTR	0.000%	99.758%
9668	RASSINI SAB DE	0.000%	99.758%
9669	SECHE ENVIRONNE	0.000%	99.759%
9670	TECHNO ELECTRIC	0.000%	99.759%
9671	MEGA 1ST CORP B	0.000%	99.759%
9672	HIMATSINGKA SEI	0.000%	99.760%
9673	TONG-TAI MACHIN	0.000%	99.760%
9674	MANGALORE REF &	0.000%	99.760%
9675	MIX TELEMATICS	0.000%	99.761%
9676	WEIKENGIndustr	0.000%	99.761%
9677	SPROTT RESOURCE	0.000%	99.761%
9678	INDUSTRIA REIT	0.000%	99.762%
9679	AXTEL SAB DE CV	0.000%	99.762%
9680	HALLADOR ENERGY CO COMMON STOCK USD.01	0.000%	99.762%
9681	SECTRA AB - B S	0.000%	99.763%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9682	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.000%	99.763%
9683	MONGOLIAN MININ	0.000%	99.763%
9684	DAISYO CORP	0.000%	99.764%
9685	MARUFUJI SHEET	0.000%	99.764%
9686	NLC INDIA	0.000%	99.764%
9687	NORDJYSKE BANK	0.000%	99.765%
9688	SANSEI YUSOKI C	0.000%	99.765%
9689	INUI GLOBAL LOG	0.000%	99.765%
9690	E TEC E&C LTD	0.000%	99.766%
9691	KOREA ALCOHOL I	0.000%	99.766%
9692	WORLDLINE	0.000%	99.766%
9693	MODETOUR NETWOR	0.000%	99.767%
9694	AMVIG HOLDINGS	0.000%	99.767%
9695	KOBE BUSSAN CO	0.000%	99.767%
9696	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	99.768%
9697	ENERGIEDIENST H	0.000%	99.768%
9698	SRG TAKAMI	0.000%	99.768%
9699	INDS BACHOCO SA	0.000%	99.769%
9700	CLEAR MEDIA	0.000%	99.769%
9701	VIOHALCO SA	0.000%	99.769%
9702	PORTOBELLO SA	0.000%	99.770%
9703	AINSWORTH GAME	0.000%	99.770%
9704	PARKER CORP	0.000%	99.771%
9705	VAN DE VELDE	0.000%	99.771%
9706	YASHILI INTL HL	0.000%	99.771%
9707	TEGEL GROUP	0.000%	99.772%
9708	WEST HOLDINGS C	0.000%	99.772%
9709	LEADCORP (THE)	0.000%	99.772%
9710	GAYATRI PROJECT	0.000%	99.773%
9711	GRINDWELL	0.000%	99.773%
9712	NORTHEAST BANCORP COMMON STOCK USD1.0	0.000%	99.773%
9713	MAZOR ROBOTICS	0.000%	99.774%
9714	KODACO	0.000%	99.774%
9715	WOONGJIN HOLDIN	0.000%	99.774%
9716	TIME TECHNO	0.000%	99.775%
9717	SHANGHAI PRIME	0.000%	99.775%
9718	GOOD-YEAR	0.000%	99.775%
9719	IHQ INC	0.000%	99.776%
9720	KAGA ELECTRONIC	0.000%	99.776%
9721	TIPTREE INC COMMON STOCK USD.001	0.000%	99.776%
9722	HAP SENG PLANTA	0.000%	99.777%
9723	DONGWHA PHARM.C	0.000%	99.777%
9724	CHINA NEW TOWN	0.000%	99.777%
9725	ITALIAN-THAI DE	0.000%	99.778%
9726	CICOR TECHNOLOG	0.000%	99.778%
9727	YAMAMURA GLASS	0.000%	99.778%
9728	PRIMA INDUSTRIE	0.000%	99.779%
9729	IEI INTEGRATION	0.000%	99.779%
9730	HARMONICARE MED	0.000%	99.779%
9731	ANADOLU CAM	0.000%	99.779%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9732	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	99.780%
9733	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.000%	99.780%
9734	MAOYE INTL HOLD	0.000%	99.780%
9735	ALARKO HOLDINGS	0.000%	99.781%
9736	AROTECH CORP COMMON STOCK USD.01	0.000%	99.781%
9737	ASUNARO AOKI CO	0.000%	99.781%
9738	NICKEL ASIA COR	0.000%	99.782%
9739	CHUNGHWA PICTUR	0.000%	99.782%
9740	HOME INVEST BEL	0.000%	99.782%
9741	AP EAGERS LTD	0.000%	99.783%
9742	CENTURION C	0.000%	99.783%
9743	TTW PUBLIC COMP	0.000%	99.783%
9744	TUNIUI CORP SPON ADR ADR USD.0001	0.000%	99.784%
9745	SARAWAK OIL PAL	0.000%	99.784%
9746	MCCARTHY & STON	0.000%	99.784%
9747	ABRAXAS PETROLEUM CORP COMMON STOCK USD.01	0.000%	99.785%
9748	ICHIBANYA CO LT	0.000%	99.785%
9749	CHINA VAST INDU	0.000%	99.785%
9750	MEISEI INDUSTRI	0.000%	99.786%
9751	TAKIHYO CO LTD	0.000%	99.786%
9752	VRL LOGISTICS L	0.000%	99.786%
9753	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	99.787%
9754	WESTPORTS HOLDI	0.000%	99.787%
9755	AGUNG PODOMORO	0.000%	99.787%
9756	DO & CO AG	0.000%	99.788%
9757	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.788%
9758	SHENG YU STEEL	0.000%	99.788%
9759	GRUPPO MUTUIONL	0.000%	99.789%
9760	NIHON DEMPA KOG	0.000%	99.789%
9761	DAE-IL CORP	0.000%	99.789%
9762	LONDON&PACIFIC	0.000%	99.790%
9763	TAUNG GOLD INTE	0.000%	99.790%
9764	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.000%	99.790%
9765	NAVA BHARAT VEN	0.000%	99.791%
9766	NORDEX AG	0.000%	99.791%
9767	PROTO CORP	0.000%	99.791%
9768	LINGKARAN TRANS	0.000%	99.792%
9769	THAICOM PUBLIC	0.000%	99.792%
9770	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0	0.000%	99.792%
9771	DAEDUCK GDS	0.000%	99.793%
9772	ZONGTAI REAL ES	0.000%	99.793%
9773	MIWON SC	0.000%	99.793%
9774	NISSIN FOOD HOL	0.000%	99.793%
9775	DAITO BANK	0.000%	99.794%
9776	TUNAS BARU LAMP	0.000%	99.794%
9777	NEDAP(NED APP)N	0.000%	99.794%
9778	FLOW TRADERS	0.000%	99.795%
9779	MCPHERSONS LTD	0.000%	99.795%
9780	HINDUSTAN CONST	0.000%	99.795%
9781	KORADIOR HOLDIN	0.000%	99.796%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9782	NOZAWA CORP	0.000%	99.796%
9783	DONGYANG GANGCH	0.000%	99.796%
9784	VECTOR	0.000%	99.797%
9785	VOCENTO	0.000%	99.797%
9786	OCEAN PLASTICS	0.000%	99.797%
9787	NUSANTARA INFRA	0.000%	99.798%
9788	PILIPINAS SHELL	0.000%	99.798%
9789	ECKERT & ZIEGLE	0.000%	99.798%
9790	SPORTON INTERNA	0.000%	99.799%
9791	TAMA HOME CO LT	0.000%	99.799%
9792	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.000%	99.799%
9793	LOVISA HOLDINGS	0.000%	99.800%
9794	ALL RING	0.000%	99.800%
9795	SAMYUNG TRA	0.000%	99.800%
9796	KG CHEMICAL COR	0.000%	99.800%
9797	TOHOKU TELECOM	0.000%	99.801%
9798	AXWAY SOFTWARE	0.000%	99.801%
9799	ACAL	0.000%	99.801%
9800	D&L INDUSTRIES	0.000%	99.802%
9801	LANDS END INC COMMON STOCK USD.01	0.000%	99.802%
9802	CHUN YUAN STEEL	0.000%	99.802%
9803	S&T HOLDINGS CO	0.000%	99.803%
9804	SHAPIR ENGINEER	0.000%	99.803%
9805	AMS AG	0.000%	99.803%
9806	STALPRODUKT SA	0.000%	99.804%
9807	FIRST STEAMSHIP	0.000%	99.804%
9808	KOREA DISTRICT	0.000%	99.804%
9809	CHURCHILL DOWNS INC COMMON STOCK	0.000%	99.805%
9810	T COOK IND	0.000%	99.805%
9811	DATA#3 LTD	0.000%	99.805%
9812	GL LTD	0.000%	99.806%
9813	JOBAN KOSAN CO	0.000%	99.806%
9814	MK RESTAURANT G	0.000%	99.806%
9815	CENT PLYBRD	0.000%	99.806%
9816	TAMURA TAIKO HL	0.000%	99.807%
9817	YAMAYA CO	0.000%	99.807%
9818	CJ HELLOVISION	0.000%	99.807%
9819	NIHON PLAST CO	0.000%	99.808%
9820	OSTASIATISKE KO	0.000%	99.808%
9821	ARGO GRAPHICS I	0.000%	99.808%
9822	CHINA ENERGINE	0.000%	99.809%
9823	PIRAMAL ENTERPR	0.000%	99.809%
9824	TDC SOFTWARE EN	0.000%	99.809%
9825	KOLON CORPORATI	0.000%	99.810%
9826	HUVIS CORP	0.000%	99.810%
9827	MERIDA INDUSTRY	0.000%	99.810%
9828	TERAOKA SEISAKU	0.000%	99.810%
9829	GLACIER MEDIA I	0.000%	99.811%
9830	ID LOGISTICS GR	0.000%	99.811%
9831	GUANGDONG LAND	0.000%	99.811%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9832	GRUPO HSF	0.000%	99.812%
9833	MONASH IVF GRP	0.000%	99.812%
9834	NIPPON CHEMIPHA	0.000%	99.812%
9835	TIGA PILAR SEJA	0.000%	99.813%
9836	ANGLO-EASTN PLA	0.000%	99.813%
9837	MAGNUM BERHAD	0.000%	99.813%
9838	WINCOR NIXDORF	0.000%	99.814%
9839	INDOFOOD AGRI R	0.000%	99.814%
9840	RECYLEX SA	0.000%	99.814%
9841	PLAYMATES HOLDI	0.000%	99.814%
9842	MOROZOFF LIMITE	0.000%	99.815%
9843	HONGKONG CHINES	0.000%	99.815%
9844	CCL PRODUCTS (I	0.000%	99.815%
9845	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	99.816%
9846	JSL SA	0.000%	99.816%
9847	RHODES FOOD GRO	0.000%	99.816%
9848	SEOYEON CO	0.000%	99.817%
9849	S-CONNECT CO LT	0.000%	99.817%
9850	SUMINOE TEXTILE	0.000%	99.817%
9851	GCA SAVVIAN COR	0.000%	99.818%
9852	UNITED UTILITIE	0.000%	99.818%
9853	PICANOL	0.000%	99.818%
9854	CIA ENERGET CEA	0.000%	99.818%
9855	LIPPO CHINA RES	0.000%	99.819%
9856	ITOCHU SHOKUHIN	0.000%	99.819%
9857	GODFREY PHILLIP	0.000%	99.819%
9858	MARUKA MACHINER	0.000%	99.820%
9859	MAX INDIA LTD/N	0.000%	99.820%
9860	PLAYMATES TOYS	0.000%	99.820%
9861	CITIC DAMENG HO	0.000%	99.821%
9862	EASTERN WATER R	0.000%	99.821%
9863	TIVOLI A/S	0.000%	99.821%
9864	XTREME DRILLING	0.000%	99.822%
9865	CARLIT HOLDINGS	0.000%	99.822%
9866	TONLY ELECTRONI	0.000%	99.822%
9867	LUNG KEE(BERMUD	0.000%	99.822%
9868	KINGS TOWN CONS	0.000%	99.823%
9869	KEYSTONE GL	0.000%	99.823%
9870	NOCIL LTD	0.000%	99.823%
9871	MELCO HOLDINGS	0.000%	99.824%
9872	JK CEMENTS LTD	0.000%	99.824%
9873	MACNICA FUJI EL	0.000%	99.824%
9874	REALNETWORKS INC COMMON STOCK USD.001	0.000%	99.825%
9875	ROYAL BAFOKENG	0.000%	99.825%
9876	GRUPO LALA SAB	0.000%	99.825%
9877	SHINSEGAE ENGIN	0.000%	99.825%
9878	BRAVIDA HOLDING	0.000%	99.826%
9879	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.000%	99.826%
9880	DAIICHI KENSETS	0.000%	99.826%
9881	J.B. CHEM	0.000%	99.827%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9882	A H BELO CORP A COMMON STOCK USD.01	0.000%	99.827%
9883	NISSEI PLSTIC I	0.000%	99.827%
9884	TOKYO RAKUTENCH	0.000%	99.828%
9885	BOOM LOGISTICS	0.000%	99.828%
9886	OUE COMMERCIAL	0.000%	99.828%
9887	HONWORLD GROUP	0.000%	99.828%
9888	PYEONG HWA AUTO	0.000%	99.829%
9889	FUKOKU CO LTD	0.000%	99.829%
9890	NICHIEI CO	0.000%	99.829%
9891	INOX LEISURE LT	0.000%	99.830%
9892	SUHEUNG CAPSULE	0.000%	99.830%
9893	CHINESE MARITIM	0.000%	99.830%
9894	BRASILAGRO	0.000%	99.831%
9895	DAEKYO	0.000%	99.831%
9896	SUBARU ENTERPRI	0.000%	99.831%
9897	HAINAN MEILAN A	0.000%	99.831%
9898	NITTO FC CO	0.000%	99.832%
9899	CESC	0.000%	99.832%
9900	DONG AH TIRE&RU	0.000%	99.832%
9901	ZUKEN INC	0.000%	99.833%
9902	SANKI ENGINEERI	0.000%	99.833%
9903	SURYA SEMESTA I	0.000%	99.833%
9904	CHIYODA INTEGRE	0.000%	99.834%
9905	ELLAKTOR SA	0.000%	99.834%
9906	ADDLIFE AB	0.000%	99.834%
9907	MBT FINANCIAL CORP COMMON STOCK	0.000%	99.834%
9908	CENTURY CASINOS INC COMMON STOCK USD.01	0.000%	99.835%
9909	WILMINGTON GROU	0.000%	99.835%
9910	PYI CORPORATION	0.000%	99.835%
9911	CARILLION	0.000%	99.836%
9912	AGROFRESH SOLUTIONS INC COMMON STOCK	0.000%	99.836%
9913	EXFO INC	0.000%	99.836%
9914	NET INSIGHT	0.000%	99.836%
9915	ADAIRS LTD	0.000%	99.837%
9916	OHB SE	0.000%	99.837%
9917	N.W BIO	0.000%	99.837%
9918	STAR MEDIA GROU	0.000%	99.838%
9919	SFP DINING	0.000%	99.838%
9920	OKK CORP	0.000%	99.838%
9921	FOGO DE CHAO IN	0.000%	99.839%
9922	GFPT PCL	0.000%	99.839%
9923	TOKYO ELECTRON	0.000%	99.839%
9924	SIWARD CRYSTAL	0.000%	99.839%
9925	MAHARASHTRA	0.000%	99.840%
9926	SRV GROUP OYJ	0.000%	99.840%
9927	CPMC HLDGS LTD	0.000%	99.840%
9928	OLD LINE BANCSHARES INC COMMON STOCK USD.01	0.000%	99.841%
9929	INTEGRATED RESE	0.000%	99.841%
9930	CROWN CONFECTIO	0.000%	99.841%
9931	BUND CENTER INV	0.000%	99.841%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9932	SATORI ELECTRIC	0.000%	99.842%
9933	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.000%	99.842%
9934	TAIDOC TECHNOLO	0.000%	99.842%
9935	GILAT SATELLITE	0.000%	99.843%
9936	SANKO GOSEI LTD	0.000%	99.843%
9937	PACIFIC CENTURY	0.000%	99.843%
9938	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.000%	99.843%
9939	SAN MIGUEL PURE	0.000%	99.844%
9940	SH LA CHAP	0.000%	99.844%
9941	COOKPAD INC	0.000%	99.844%
9942	HAITAI CONFECTI	0.000%	99.845%
9943	FSP TECHNOLOGY	0.000%	99.845%
9944	UNIVERSAL ENTER	0.000%	99.845%
9945	SEOHAN CO LTD	0.000%	99.845%
9946	CAYMAN ENGLE Y I	0.000%	99.846%
9947	DA-CIN CONSTRUC	0.000%	99.846%
9948	YUKEN KOGYO	0.000%	99.846%
9949	SAM JIN PHARM	0.000%	99.847%
9950	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.000%	99.847%
9951	TOSHO CO LTD	0.000%	99.847%
9952	FIREEYE INC COMMON STOCK USD.0001	0.000%	99.847%
9953	MITSUBISHI RESE	0.000%	99.848%
9954	FURYU CORP	0.000%	99.848%
9955	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.000%	99.848%
9956	STADIO HOLDINGS	0.000%	99.849%
9957	GADANG HOLDINGS	0.000%	99.849%
9958	CHINA MANMADE F	0.000%	99.849%
9959	JAPAN FOUNDTN E	0.000%	99.849%
9960	ESSA BANCORP INC COMMON STOCK USD.01	0.000%	99.850%
9961	YC CO LTD	0.000%	99.850%
9962	PACIFIC CURRENT	0.000%	99.850%
9963	INTER PARFUMS	0.000%	99.851%
9964	NITTA GELATIN I	0.000%	99.851%
9965	SRI SPORTS LIM I	0.000%	99.851%
9966	SHINSEGAE INTER	0.000%	99.851%
9967	LUBY'S INC.	0.000%	99.852%
9968	TAKAMATSU CONS	0.000%	99.852%
9969	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	99.852%
9970	GRANGE RESOURCE	0.000%	99.852%
9971	1ST SHANGHAI IN	0.000%	99.853%
9972	CYBEROPTICS CORP COMMON STOCK	0.000%	99.853%
9973	BANGKOK AVIAT F	0.000%	99.853%
9974	PSI AG GESELL F	0.000%	99.854%
9975	BSM TECHNOLOGIE	0.000%	99.854%
9976	PAN-PACIFIC	0.000%	99.854%
9977	KOJIMA	0.000%	99.854%
9978	KINGMAKER FOOTW	0.000%	99.855%
9979	LONG BON INTERN	0.000%	99.855%
9980	WHA CORP PCL	0.000%	99.855%
9981	TA-I TECHNOLOGY	0.000%	99.856%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9982	VON ROLL HOLDIN	0.000%	99.856%
9983	ZIGNAGO VETRO S	0.000%	99.856%
9984	DEL MONTE PACIF	0.000%	99.856%
9985	AMIYAKI TEI CO	0.000%	99.857%
9986	SEIKA CORP	0.000%	99.857%
9987	GOLDPAC GROUP L	0.000%	99.857%
9988	SECOM JOSHINETS	0.000%	99.858%
9989	AMBASSADOR HOTE	0.000%	99.858%
9990	BEIJING JINGNEN	0.000%	99.858%
9991	CATENA AB	0.000%	99.858%
9992	MIMASU SEMICOND	0.000%	99.859%
9993	FORESTAR GROUP INC COMMON STOCK USD1.0	0.000%	99.859%
9994	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	99.859%
9995	COPEL PARANA EN	0.000%	99.859%
9996	SAKAI OVEX CO L	0.000%	99.860%
9997	VP PLC	0.000%	99.860%
9998	ELANDERS AB	0.000%	99.860%
9999	PTG ENERGY PCL	0.000%	99.861%
10000	PFSWEB INC COMMON STOCK USD.001	0.000%	99.861%
10001	TONGYANG CEMENT	0.000%	99.861%
10002	NEXTURN	0.000%	99.861%
10003	WESTPORT INNOVA	0.000%	99.862%
10004	SINO GAS & ENER	0.000%	99.862%
10005	MOTONIC CORP	0.000%	99.862%
10006	MICRONICS JAPAN	0.000%	99.862%
10007	VICTORIA PARK A	0.000%	99.863%
10008	MUGEN ESTATE CO	0.000%	99.863%
10009	MECHEL PJSC SPONSORED ADR ADR	0.000%	99.863%
10010	SINGHA ESTATE P	0.000%	99.864%
10011	TAKACHIHO ELECT	0.000%	99.864%
10012	HANSAE YES24 HO	0.000%	99.864%
10013	FUTURE SYSTEMS	0.000%	99.864%
10014	HANKOOK SHELL O	0.000%	99.865%
10015	BHAKTI INVESTAM	0.000%	99.865%
10016	BCO DESIO E BRI	0.000%	99.865%
10017	PREMIER MARKETI	0.000%	99.865%
10018	LINEDATA SERVIC	0.000%	99.866%
10019	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	99.866%
10020	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	99.866%
10021	LIU CHONG HING	0.000%	99.866%
10022	SVI PCL-FOREIGN	0.000%	99.867%
10023	PARTNERS REAL E	0.000%	99.867%
10024	KOMEHYO	0.000%	99.867%
10025	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.000%	99.868%
10026	HKSCAN OYJ	0.000%	99.868%
10027	RCR TOMLINSON L	0.000%	99.868%
10028	PRG-SCHULTZ INT	0.000%	99.868%
10029	REGIONAL CONT L	0.000%	99.869%
10030	HYUNDAI ENGINEE	0.000%	99.869%
10031	ITFOR INC	0.000%	99.869%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10032	PLDT INC SPON ADR ADR	0.000%	99.869%
10033	CITY TELECOM (H	0.000%	99.870%
10034	ENEVA SA	0.000%	99.870%
10035	YI JINN INDUSTR	0.000%	99.870%
10036	NIKKO CO	0.000%	99.870%
10037	KECK SENG(MAL)B	0.000%	99.871%
10038	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.000%	99.871%
10039	VANTAGE INTERNA	0.000%	99.871%
10040	WAREHOUSE GROUP	0.000%	99.872%
10041	ISENTIA GROUP L	0.000%	99.872%
10042	SHUNFENG INTL C	0.000%	99.872%
10043	SANDOWN CAPITAL	0.000%	99.872%
10044	DYNASTY CERAMIC	0.000%	99.873%
10045	CHINA POWER CLE	0.000%	99.873%
10046	DHAMPUR SUGAR M	0.000%	99.873%
10047	CHC RESOURCES C	0.000%	99.873%
10048	SAN SHING FASTE	0.000%	99.874%
10049	RATNAMANI METAL	0.000%	99.874%
10050	TOTTORI BANK	0.000%	99.874%
10051	ESCALADE INC COMMON STOCK	0.000%	99.874%
10052	GRANA Y MONTERO SA SPON ADR ADR	0.000%	99.875%
10053	AFRICA ISRAEL P	0.000%	99.875%
10054	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.000%	99.875%
10055	SHOBUNSHA PUB I	0.000%	99.875%
10056	KOBE ELECTRIC R	0.000%	99.876%
10057	KERUR HOLDINGS	0.000%	99.876%
10058	YONGNAM HOLDING	0.000%	99.876%
10059	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.000%	99.876%
10060	VIVA INDUSTRIAL	0.000%	99.877%
10061	INDOSAT TBK PT	0.000%	99.877%
10062	ALROV PROPRTIE	0.000%	99.877%
10063	MUTOW CO LTD	0.000%	99.878%
10064	HANEDA ZENITH H	0.000%	99.878%
10065	CELLCOM ISRAEL	0.000%	99.878%
10066	YIZHENG CHEM FI	0.000%	99.878%
10067	SUN KING POWER	0.000%	99.879%
10068	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	99.879%
10069	MOTHERCARE	0.000%	99.879%
10070	NICE INFORMATIO	0.000%	99.879%
10071	KYOWA HAKKO KIR	0.000%	99.880%
10072	HARADA IND	0.000%	99.880%
10073	MITRA	0.000%	99.880%
10074	GENIE ENERGY LTD B COMMON STOCK	0.000%	99.880%
10075	MIGROS TICARET	0.000%	99.881%
10076	AKSIGORTA AS	0.000%	99.881%
10077	GHCL LTD	0.000%	99.881%
10078	CEGEDIM	0.000%	99.881%
10079	SUMITOMO PRECIS	0.000%	99.882%
10080	KORTEK CORPN	0.000%	99.882%
10081	PARIS MIKI INC	0.000%	99.882%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10082	SOKEN CHEMICAL	0.000%	99.882%
10083	GLOBAL BRANDS M	0.000%	99.883%
10084	NIPPON DENWA SH	0.000%	99.883%
10085	JAPAN OIL TRANS	0.000%	99.883%
10086	TYNTEK CORP	0.000%	99.883%
10087	SINMAG BAKERY M	0.000%	99.884%
10088	FIBRA SHOP PORT	0.000%	99.884%
10089	FNM SPA	0.000%	99.884%
10090	EUSKALTEL SA	0.000%	99.884%
10091	BLACK BOX CORP	0.000%	99.885%
10092	ASIA FINANCIAL	0.000%	99.885%
10093	WONDERFUL SKY F	0.000%	99.885%
10094	VECIMA NETWORKS	0.000%	99.885%
10095	ATENOR	0.000%	99.886%
10096	BOMBAY RAYON FA	0.000%	99.886%
10097	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.886%
10098	INTEGRAL DIAGNO	0.000%	99.886%
10099	BRAEMAR SHIPPIN	0.000%	99.887%
10100	SERVICE STREAM	0.000%	99.887%
10101	MEITO SANGYO CO	0.000%	99.887%
10102	TOUNG LOONG TEX	0.000%	99.887%
10103	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.000%	99.888%
10104	ENDUR TECH	0.000%	99.888%
10105	THORN GROUP LTD	0.000%	99.888%
10106	BOER POWER HOLD	0.000%	99.888%
10107	HARUM ENERGY TB	0.000%	99.889%
10108	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.889%
10109	KINGSGATE CONSD	0.000%	99.889%
10110	ARDELYX INC COMMON STOCK USD.000001	0.000%	99.889%
10111	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	99.890%
10112	CYBERPOWER SYST	0.000%	99.890%
10113	NESCO LTD	0.000%	99.890%
10114	INFORMA PLC	0.000%	99.890%
10115	LARSEN & TOUBRO	0.000%	99.891%
10116	SPRINGS GLOBAL	0.000%	99.891%
10117	TECHNOTRANS AG	0.000%	99.891%
10118	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	99.891%
10119	SUNRUN INC COMMON STOCK USD.0001	0.000%	99.892%
10120	GEO ENERGY RESO	0.000%	99.892%
10121	SYNGENE INTERNA	0.000%	99.892%
10122	ESSEL PROP	0.000%	99.892%
10123	ADURO BIOTECH INC COMMON STOCK USD.0001	0.000%	99.893%
10124	AGRO-KANESHO CO	0.000%	99.893%
10125	DATAWATCH CORP COMMON STOCK USD.01	0.000%	99.893%
10126	MEDIA GEN INC CVR COMMON STOCK	0.000%	99.893%
10127	KUNG SING ENGIN	0.000%	99.894%
10128	FUJI CORP/MIYAG	0.000%	99.894%
10129	HALCYON AGRI CO	0.000%	99.894%
10130	YUGANG INTL	0.000%	99.894%
10131	GEM DIAMONDS	0.000%	99.894%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10132	TECHNO RYOWA LT	0.000%	99.895%
10133	LOW & BONAR PLC	0.000%	99.895%
10134	SUNLAND GROUP L	0.000%	99.895%
10135	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.000%	99.895%
10136	DHI GROUP INC COMMON STOCK USD.01	0.000%	99.896%
10137	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.000%	99.896%
10138	HIAG IMMOBILIEN	0.000%	99.896%
10139	SHAN-LOONG	0.000%	99.896%
10140	MAX'S GROUP INC	0.000%	99.897%
10141	CODAN LTD	0.000%	99.897%
10142	BEADELL RESOURC	0.000%	99.897%
10143	FILA SPA	0.000%	99.897%
10144	PROMOTORA DE IN	0.000%	99.898%
10145	INVICTA HOLDING	0.000%	99.898%
10146	BasicNet S.p.A.	0.000%	99.898%
10147	VITRO SA	0.000%	99.898%
10148	AKCANSА CIMENTO	0.000%	99.899%
10149	KYORITSU PRINTI	0.000%	99.899%
10150	KONOSHIMA CHEMI	0.000%	99.899%
10151	SAMSE SA	0.000%	99.899%
10152	TORIGOE CO LTD	0.000%	99.900%
10153	MAHARASHTRA SEA	0.000%	99.900%
10154	BIG SHOPPING CE	0.000%	99.900%
10155	SNT CORP	0.000%	99.900%
10156	REGENT PACIFIC	0.000%	99.900%
10157	ABBOTT INDIA LT	0.000%	99.901%
10158	ITAB SHOP CONCE	0.000%	99.901%
10159	KEIYU CO., LTD	0.000%	99.901%
10160	KNR CONSTRUCTIO	0.000%	99.901%
10161	KYERYONG CONST	0.000%	99.902%
10162	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.000%	99.902%
10163	GULF KEYSTONE P	0.000%	99.902%
10164	SKF INDIA LTD	0.000%	99.902%
10165	SUNTECK	0.000%	99.903%
10166	BASIC-FIT NV	0.000%	99.903%
10167	SCOPE METALS GR	0.000%	99.903%
10168	GRUPO ARGOS SA	0.000%	99.903%
10169	GYM GROUP PLC/T	0.000%	99.903%
10170	SEMCON AB	0.000%	99.904%
10171	GATEWAY DISTRIP	0.000%	99.904%
10172	FONAR CORP COMMON STOCK USD.0001	0.000%	99.904%
10173	PC TEL INC COMMON STOCK USD.001	0.000%	99.904%
10174	ECO'S CO LTD/JA	0.000%	99.905%
10175	BSL CORPORATION	0.000%	99.905%
10176	LIPPO CIKARANG	0.000%	99.905%
10177	CLARK INC COMMO	0.000%	99.905%
10178	CHINOOK ENERGY	0.000%	99.906%
10179	ROSTELECOM OJSC	0.000%	99.906%
10180	TREASURE ASA	0.000%	99.906%
10181	EMPEROR ENTERTA	0.000%	99.906%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10182	BEIJINGWEST IND	0.000%	99.907%
10183	AWARE INC	0.000%	99.907%
10184	KEYANG ELEC	0.000%	99.907%
10185	TECHNOGYM SPA	0.000%	99.907%
10186	WATAHAN & CO LT	0.000%	99.907%
10187	DOUBLEDRAGON PR	0.000%	99.908%
10188	CRUCIALTEC CO L	0.000%	99.908%
10189	PINE CLIFF ENER	0.000%	99.908%
10190	INDUSTRIAL BLDG	0.000%	99.908%
10191	FIRST JUKEN CO	0.000%	99.909%
10192	ALLCARGO	0.000%	99.909%
10193	RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.909%
10194	NAKAYAMA STEEL	0.000%	99.909%
10195	KUMHO INV BANK	0.000%	99.909%
10196	OROCOBRE LTD	0.000%	99.910%
10197	KEY TECHNOLOGY INC COMMON STOCK	0.000%	99.910%
10198	YELP INC COMMON STOCK USD.000001	0.000%	99.910%
10199	ASESOR DE ACTIV	0.000%	99.910%
10200	MORTGAGE CHOICE	0.000%	99.911%
10201	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	99.911%
10202	CAVOTEC SA	0.000%	99.911%
10203	INDO COUNT INDU	0.000%	99.911%
10204	ENERGY EQUITY C	0.000%	99.912%
10205	ABC ARBITRAGE	0.000%	99.912%
10206	DONG A ELTEK CO	0.000%	99.912%
10207	TOWN HEALTH INT	0.000%	99.912%
10208	ALLIED ELECTRON	0.000%	99.912%
10209	GLOBAL LIGHTING	0.000%	99.913%
10210	NAK SEALING	0.000%	99.913%
10211	UNION MEDICAL H	0.000%	99.913%
10212	INDUSTRI JAMU D	0.000%	99.913%
10213	PAN BROTHERS TB	0.000%	99.914%
10214	AKIS GAYRIMENKU	0.000%	99.914%
10215	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.000%	99.914%
10216	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	99.914%
10217	TWI PHARMACEUTI	0.000%	99.914%
10218	KYOWA LEATHER	0.000%	99.915%
10219	METRO KAJANG HL	0.000%	99.915%
10220	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	99.915%
10221	KOREA TECH BANK	0.000%	99.915%
10222	APPROACH RESOUR	0.000%	99.915%
10223	MIVTACH SHAMIR	0.000%	99.916%
10224	NICHIA STEEL WO	0.000%	99.916%
10225	HONG YI FIBER I	0.000%	99.916%
10226	IDP EDUCATION L	0.000%	99.916%
10227	DAIDOH	0.000%	99.917%
10228	PRIME FOCUS	0.000%	99.917%
10229	QUINTIS LTD	0.000%	99.917%
10230	SANFORD LTD	0.000%	99.917%
10231	STP & I PCL-FOR	0.000%	99.917%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10232	SAN FANG CHEMIC	0.000%	99.918%
10233	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	99.918%
10234	CHANGH ETH	0.000%	99.918%
10235	TOMATO BANK LTD	0.000%	99.918%
10236	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	99.919%
10237	FOOD EMPIRE HOL	0.000%	99.919%
10238	STRATEC BIOMEDI	0.000%	99.919%
10239	WEATHERNEWS INC	0.000%	99.919%
10240	BOUSTEAD PLANTA	0.000%	99.919%
10241	UTD PLANTATION	0.000%	99.920%
10242	TWIN DISC INC COMMON STOCK	0.000%	99.920%
10243	DAEWON SANUP	0.000%	99.920%
10244	KEY TRONIC CORP COMMON STOCK	0.000%	99.920%
10245	CHAMPION TECHNO	0.000%	99.921%
10246	EHELON FINANCI	0.000%	99.921%
10247	CARASSO MOTORS	0.000%	99.921%
10248	WEIQIAO TEXTILE	0.000%	99.921%
10249	POLYTEC ASSET H	0.000%	99.921%
10250	SHIMOJIMA CO LT	0.000%	99.922%
10251	CARBORUNDUM	0.000%	99.922%
10252	CENTER LABORATO	0.000%	99.922%
10253	MALAKOFF CORP B	0.000%	99.922%
10254	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.922%
10255	ERM POWER LTD	0.000%	99.923%
10256	CAN DO CO LTD	0.000%	99.923%
10257	TOKYO TEKKO CO	0.000%	99.923%
10258	B2HOLDING ASA	0.000%	99.923%
10259	C.BANNER INTERN	0.000%	99.923%
10260	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.000%	99.924%
10261	OUG HOLDING	0.000%	99.924%
10262	LIFCO AB-B SHS	0.000%	99.924%
10263	CHILLED & FROZE	0.000%	99.924%
10264	GRANULES INDIA	0.000%	99.925%
10265	SEVERFIELD-ROWE	0.000%	99.925%
10266	EMPERADOR INC	0.000%	99.925%
10267	KEIHANSHIN RL	0.000%	99.925%
10268	KAPSCH TRAFFICC	0.000%	99.925%
10269	MYSTATE LTD	0.000%	99.926%
10270	PHIHONG TECHNOL	0.000%	99.926%
10271	SALUTICA	0.000%	99.926%
10272	MJ GLEESON PLC	0.000%	99.926%
10273	TAO HEUNG HOLDI	0.000%	99.926%
10274	ASAHI KOGYOSHA	0.000%	99.927%
10275	TAIWAN PAPER&PU	0.000%	99.927%
10276	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.927%
10277	CHINA HANKING H	0.000%	99.927%
10278	HONG LEONG ASIA	0.000%	99.927%
10279	JK PAPER	0.000%	99.928%
10280	TRADELINK ELECT	0.000%	99.928%
10281	CK LIFE SCIENCE	0.000%	99.928%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10282	GOLFZON CO LTD	0.000%	99.928%
10283	TAIHEIYO KOUHAT	0.000%	99.928%
10284	BEAR STATE FINANCIAL INC COMMON STOCK USD.01	0.000%	99.929%
10285	OVERSEAS CHINES	0.000%	99.929%
10286	SOLAR INDUS	0.000%	99.929%
10287	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.000%	99.929%
10288	SAFETY GODOWN C	0.000%	99.929%
10289	EIH LTD	0.000%	99.930%
10290	BLUECOM	0.000%	99.930%
10291	SIMPLEX INFRAST	0.000%	99.930%
10292	EASTMAN KODAK CO COMMON STOCK USD.01	0.000%	99.930%
10293	POSFUL CORPORAT	0.000%	99.931%
10294	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	99.931%
10295	AUTECH	0.000%	99.931%
10296	CHEUK NANG HLDG	0.000%	99.931%
10297	NADEX CO LTD	0.000%	99.931%
10298	KYUNGBANG LTD	0.000%	99.932%
10299	MC GROUP PUBLIC	0.000%	99.932%
10300	HALOWS CO LTD	0.000%	99.932%
10301	PP PROPERTI TBK	0.000%	99.932%
10302	STEIN MART INC COMMON STOCK USD.01	0.000%	99.932%
10303	ZEALAND PHARMA	0.000%	99.933%
10304	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	99.933%
10305	BANCA SISTEMA S	0.000%	99.933%
10306	ALKANE RESOURCE	0.000%	99.933%
10307	NEPES CORPORATI	0.000%	99.933%
10308	SINCERE WATCH H	0.000%	99.934%
10309	MANITOU	0.000%	99.934%
10310	KPX CHEMICAL	0.000%	99.934%
10311	UNISYS CORP	0.000%	99.934%
10312	SODA NIKKA CO	0.000%	99.934%
10313	BASWARE OYJ	0.000%	99.935%
10314	FDC LTD/INDIA	0.000%	99.935%
10315	IMPEXMETAL	0.000%	99.935%
10316	SERVIZI ITALIA	0.000%	99.935%
10317	CMMB VISION HOL	0.000%	99.935%
10318	VAIBHAV GL	0.000%	99.936%
10319	TVA GROUP INC B SHRS COMMON STOCK	0.000%	99.936%
10320	MARCOPOLO SA	0.000%	99.936%
10321	IMPERIAL HOTEL	0.000%	99.936%
10322	NEMAK SAB DE CV	0.000%	99.936%
10323	HT MEDIA LTD	0.000%	99.937%
10324	INDIAN OVERSEAS	0.000%	99.937%
10325	HT&E LTD	0.000%	99.937%
10326	KONDOTEC INC	0.000%	99.937%
10327	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.000%	99.937%
10328	OCL INDIA LTD	0.000%	99.938%
10329	COLLECTOR AB	0.000%	99.938%
10330	MEDUSA MINING L	0.000%	99.938%
10331	YAIZU SUISANKAG	0.000%	99.938%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10332	NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25	0.000%	99.938%
10333	WISDOM HOLDINGS	0.000%	99.939%
10334	KANADEN CORP	0.000%	99.939%
10335	RTX TELECOM	0.000%	99.939%
10336	TOBU STORE CO L	0.000%	99.939%
10337	KASEN INTERNATI	0.000%	99.939%
10338	LBS BINA GROUP	0.000%	99.940%
10339	PROGRESS WERK A	0.000%	99.940%
10340	PREMIER FINANCIAL BANCORP COMMON STOCK	0.000%	99.940%
10341	TIANJIN DEVMT H	0.000%	99.940%
10342	CHINA FINANCIAL	0.000%	99.940%
10343	BIFFA PLC	0.000%	99.940%
10344	PIHLAJALINNA OY	0.000%	99.941%
10345	CROOZ INC	0.000%	99.941%
10346	DA MING INTERNA	0.000%	99.941%
10347	INGERSOLL	0.000%	99.941%
10348	UNITY OPTO TECH	0.000%	99.941%
10349	GE T&D INDIA LT	0.000%	99.942%
10350	TAT HONG HOLDIN	0.000%	99.942%
10351	CARPETRIGHT	0.000%	99.942%
10352	TAIWAN FIRE & M	0.000%	99.942%
10353	SAVEZONE IC	0.000%	99.942%
10354	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	99.943%
10355	PERENNIAL REAL	0.000%	99.943%
10356	HATHWAY CABLE	0.000%	99.943%
10357	SNAI SPA	0.000%	99.943%
10358	SINO THAI EN,FG	0.000%	99.943%
10359	MUNSUN CAPITAL	0.000%	99.944%
10360	AMICA WRONKI	0.000%	99.944%
10361	TOKYO SANGY	0.000%	99.944%
10362	STRONG PETROCHE	0.000%	99.944%
10363	INTL PAPER	0.000%	99.944%
10364	TYCOONS GROUP E	0.000%	99.945%
10365	BURWILL HOLDING	0.000%	99.945%
10366	FUJISHOJI CO.LT	0.000%	99.945%
10367	INTER CARS SA	0.000%	99.945%
10368	OTSUKA KAGU	0.000%	99.945%
10369	PESTECH	0.000%	99.945%
10370	YNH PROPERTY BH	0.000%	99.946%
10371	GREAVES COT	0.000%	99.946%
10372	ACNB CORP COMMON STOCK USD2.5	0.000%	99.946%
10373	MIN AIK TECHNOL	0.000%	99.946%
10374	JINMAO INVESTME	0.000%	99.946%
10375	SUNDARAM	0.000%	99.947%
10376	GUORUI PROPERTI	0.000%	99.947%
10377	NSL LTD	0.000%	99.947%
10378	ASTRAL POLY	0.000%	99.947%
10379	LIFENET INSURAN	0.000%	99.947%
10380	SHIHLIN ELEC &	0.000%	99.948%
10381	AES GENER SA	0.000%	99.948%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10382	HANA MICROELECT	0.000%	99.948%
10383	AKZO NOBEL INDI	0.000%	99.948%
10384	BAJAJ CORP LTD	0.000%	99.948%
10385	RESURS HOLDING	0.000%	99.948%
10386	TRINITY LTD	0.000%	99.949%
10387	DY CORP	0.000%	99.949%
10388	HORIZON SECURIT	0.000%	99.949%
10389	HANMI SEMICONDU	0.000%	99.949%
10390	PLATZER FASTIGH	0.000%	99.949%
10391	PACASMAYO	0.000%	99.950%
10392	VICTORY NEW MAT	0.000%	99.950%
10393	MAXITRANS INDS	0.000%	99.950%
10394	HOGG ROBINSON G	0.000%	99.950%
10395	LAKSHMI VILAS B	0.000%	99.950%
10396	UEM EDGENTA BHD	0.000%	99.950%
10397	CALEDONIA MININ	0.000%	99.951%
10398	INVESTIS HOLDIN	0.000%	99.951%
10399	BLUE SQUARE REA	0.000%	99.951%
10400	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	99.951%
10401	TAIYEN BIOTECH	0.000%	99.951%
10402	INROM CONSTRUCT	0.000%	99.952%
10403	CHOSUN REFRACTO	0.000%	99.952%
10404	MAHINDRA LIFESC	0.000%	99.952%
10405	JYOTHY LABORATO	0.000%	99.952%
10406	SILOAM INTERNAT	0.000%	99.952%
10407	NAVKAR CORP LTD	0.000%	99.952%
10408	STANDARD CHEMIC	0.000%	99.953%
10409	YOUYUAN INTERNA	0.000%	99.953%
10410	CGN MINING CO L	0.000%	99.953%
10411	COCO'S JAPAN CO	0.000%	99.953%
10412	TAINAN ENTERPRI	0.000%	99.953%
10413	CATHAY NO 1 REI	0.000%	99.953%
10414	TSEC CORP	0.000%	99.954%
10415	NUVECTRA CORP COMMON STOCK USD.001	0.000%	99.954%
10416	COMVITA LTD	0.000%	99.954%
10417	FORFARMERS NV	0.000%	99.954%
10418	CK SAN-ETSU	0.000%	99.954%
10419	CASTINGS	0.000%	99.955%
10420	KANSAI SUPERMAR	0.000%	99.955%
10421	MANNATECH INC COMMON STOCK USD.0001	0.000%	99.955%
10422	S.A.S. DRAGON H	0.000%	99.955%
10423	FUTURE LIFESTYL	0.000%	99.955%
10424	SINO GRANDNESS	0.000%	99.955%
10425	VOLT INFO SCIEN	0.000%	99.956%
10426	NEC NETWK & SYS	0.000%	99.956%
10427	TRIFAST PLC	0.000%	99.956%
10428	GFOOT CO LTD	0.000%	99.956%
10429	PARAGON CAR	0.000%	99.956%
10430	DUTY FREE INTER	0.000%	99.956%
10431	HUA ENG WIRE&CA	0.000%	99.957%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10432	SWORD GROUP	0.000%	99.957%
10433	KOHSOKU CORP	0.000%	99.957%
10434	ASHTROM PROPERT	0.000%	99.957%
10435	TOHOKU BANK	0.000%	99.957%
10436	SSI GROUP INC	0.000%	99.957%
10437	PMP COMMUNICATI	0.000%	99.958%
10438	INFOMEDIA	0.000%	99.958%
10439	IBI GROUP INC.	0.000%	99.958%
10440	KAORI HEAT TREA	0.000%	99.958%
10441	NATURAL ALTERNT	0.000%	99.958%
10442	ZHUHAI HLDGS IN	0.000%	99.959%
10443	HANKUK PAPER MF	0.000%	99.959%
10444	WILLBROS GROUP INC COMMON STOCK USD.05	0.000%	99.959%
10445	COUNTRYSIDE PRO	0.000%	99.959%
10446	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	99.959%
10447	SHILPA MED	0.000%	99.959%
10448	ZHONGYU GAS HOL	0.000%	99.960%
10449	VBG GROUP AB	0.000%	99.960%
10450	ROLLS-ROYCE HOL	0.000%	99.960%
10451	HWA SHIN CO	0.000%	99.960%
10452	LUCAS BOLS NV	0.000%	99.960%
10453	SIYARAM	0.000%	99.960%
10454	KISCO HOLDINGS	0.000%	99.961%
10455	RAMKRISHNA	0.000%	99.961%
10456	PHARMA MAR SA	0.000%	99.961%
10457	AEGIS LOGISTICS	0.000%	99.961%
10458	ADVANCETEK ENTE	0.000%	99.961%
10459	PIPAVAV DEFENCE	0.000%	99.961%
10460	PARANAPANEMA SA	0.000%	99.962%
10461	KINKI SHARYO CO	0.000%	99.962%
10462	CHORUS LTD ADR ADR	0.000%	99.962%
10463	FOM CONST Y CON	0.000%	99.962%
10464	CW GROUP HLDGS	0.000%	99.962%
10465	AGV PRODUCTS	0.000%	99.962%
10466	COCA-COLA ICECE	0.000%	99.963%
10467	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	99.963%
10468	KINTETSU DPT ST	0.000%	99.963%
10469	TA ANN HOLDINGS	0.000%	99.963%
10470	VINA CONCHA Y T	0.000%	99.963%
10471	PEOPLES FINANCIAL SERVICES COMMON STOCK USD2.0	0.000%	99.963%
10472	PHILEX MINING C	0.000%	99.963%
10473	MINEROS S.A.	0.000%	99.964%
10474	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	99.964%
10475	MACMAHON HOLDIN	0.000%	99.964%
10476	NATURES SUNSHIN	0.000%	99.964%
10477	GOOD RESOURCES	0.000%	99.964%
10478	MAGNI-TECH INDU	0.000%	99.964%
10479	CENTURY PACIFIC	0.000%	99.965%
10480	PETRA FOODS LTD	0.000%	99.965%
10481	CLEANAWAY WASTE	0.000%	99.965%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10482	MTLM	0.000%	99.965%
10483	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	99.965%
10484	REALDOLMEN	0.000%	99.965%
10485	TOPPS TILES	0.000%	99.966%
10486	STAGE STORES INC COMMON STOCK USD.01	0.000%	99.966%
10487	HENGDELI HOLDIN	0.000%	99.966%
10488	MAXVALU NISHINI	0.000%	99.966%
10489	NEW YORK & CO I	0.000%	99.966%
10490	MIDLAND REALTY	0.000%	99.966%
10491	HIROSHIMA ELEC	0.000%	99.966%
10492	VULCABRAS AZALE	0.000%	99.967%
10493	KMH	0.000%	99.967%
10494	SYNDAX PHARMACEUTICALS INC COMMON STOCK USD.0001	0.000%	99.967%
10495	THERMAX LTD	0.000%	99.967%
10496	NNIT A/S	0.000%	99.967%
10497	SKANDINAVISKA E	0.000%	99.967%
10498	DIFFER GRP	0.000%	99.968%
10499	GRUPO GICSA SA	0.000%	99.968%
10500	HEIDELBERGCEMEN	0.000%	99.968%
10501	SELVAAG BOLIG A	0.000%	99.968%
10502	NORWEGIAN PROPE	0.000%	99.968%
10503	SELCUK ECZA DEP	0.000%	99.968%
10504	MEDEQUITIES REALTY TRUST INC REIT USD.01	0.000%	99.968%
10505	EZRA HOLDINGS	0.000%	99.969%
10506	NAGANO KEIKI CO	0.000%	99.969%
10507	GRANDVISION BV	0.000%	99.969%
10508	DIALIGHT PLC	0.000%	99.969%
10509	BANYAN TREE HOL	0.000%	99.969%
10510	BOOT(HENRY) & S	0.000%	99.969%
10511	VICTORY CITY IN	0.000%	99.969%
10512	DICKSON CONCEPT	0.000%	99.970%
10513	DAEWOO SHIPBUIL	0.000%	99.970%
10514	FULLER SMITH &	0.000%	99.970%
10515	SANGSIN BRAKE	0.000%	99.970%
10516	CHINA RUNDONG A	0.000%	99.970%
10517	SITOU GROUP HLD	0.000%	99.970%
10518	KIMOTO CO LTD	0.000%	99.970%
10519	CARR'S GROUP PL	0.000%	99.971%
10520	AGORA	0.000%	99.971%
10521	PACIFIC ONLINE	0.000%	99.971%
10522	KRAKATAU STEEL	0.000%	99.971%
10523	BANK INTERNASIO	0.000%	99.971%
10524	MAUREL ET PROM	0.000%	99.971%
10525	HONG KONG FERRY	0.000%	99.972%
10526	TOW CO LTD	0.000%	99.972%
10527	BILLABONG INTER	0.000%	99.972%
10528	WHIRLPOOL OF IN	0.000%	99.972%
10529	R.E.A. HOLDINGS	0.000%	99.972%
10530	DRDGOLD LTD	0.000%	99.972%
10531	EUROTECH SPA	0.000%	99.972%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10532	BEST BRIDAL INC	0.000%	99.973%
10533	JNBY DESIGN LTD	0.000%	99.973%
10534	GWANGJU SHINSEG	0.000%	99.973%
10535	EASTERN MEDIA	0.000%	99.973%
10536	SANYO HOUSING N	0.000%	99.973%
10537	JBF INDUSTRIES	0.000%	99.973%
10538	GROUP FIVE	0.000%	99.973%
10539	TBK Co., Ltd.	0.000%	99.974%
10540	YAC CO LTD	0.000%	99.974%
10541	DONGBU SECURITI	0.000%	99.974%
10542	ENEA AB	0.000%	99.974%
10543	UNITED MICROELECTRON SP ADR ADR	0.000%	99.974%
10544	LK TECH	0.000%	99.974%
10545	Tessi S.A.	0.000%	99.974%
10546	NEW TIMES ENERG	0.000%	99.974%
10547	YUNNAN WATER IN	0.000%	99.975%
10548	WING TAI PROPER	0.000%	99.975%
10549	CORP BANK	0.000%	99.975%
10550	CONSTANTIN MEDI	0.000%	99.975%
10551	RATTANINDIA	0.000%	99.975%
10552	ORIGIN ELECTRIC	0.000%	99.975%
10553	COOR SERVICE MA	0.000%	99.975%
10554	TURK TRKTOR VE	0.000%	99.976%
10555	VGI GLOBAL MEDI	0.000%	99.976%
10556	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	99.976%
10557	WMIH CORP COMMON STOCK USD.00001	0.000%	99.976%
10558	NEPTUNE TECHNOL	0.000%	99.976%
10559	WAH SEONG	0.000%	99.976%
10560	RAI WAY SPA	0.000%	99.976%
10561	HAGOROMO FOODS	0.000%	99.977%
10562	VALNEVA SE	0.000%	99.977%
10563	CHC HEALTHCARE	0.000%	99.977%
10564	LINK NET TBK PT	0.000%	99.977%
10565	WIN HANVERKY HO	0.000%	99.977%
10566	NATIONAL AGRICU	0.000%	99.977%
10567	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.977%
10568	LEMMINKAINEN OY	0.000%	99.977%
10569	TSUI WAH HOLDIN	0.000%	99.978%
10570	MODUSLINK GLOBA	0.000%	99.978%
10571	MELBOURNE IT	0.000%	99.978%
10572	DONG AH TIR	0.000%	99.978%
10573	VOLUTION GROUP	0.000%	99.978%
10574	SEJONG INDUSTRI	0.000%	99.978%
10575	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	99.978%
10576	GLAXO SMITHKLIN	0.000%	99.979%
10577	D.B. CORP LIMIT	0.000%	99.979%
10578	OCEANA GROUP LT	0.000%	99.979%
10579	NEXUS AG	0.000%	99.979%
10580	ROS AGRO PLC GD	0.000%	99.979%
10581	MANNING + NAPIER INC COMMON STOCK USD.01	0.000%	99.979%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10582	T4F ENTRETENIMN	0.000%	99.979%
10583	K1 VENTURES LTD	0.000%	99.979%
10584	LOW KENG HUAT(S	0.000%	99.980%
10585	FAGRON	0.000%	99.980%
10586	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	99.980%
10587	FREQUENCY ELEC	0.000%	99.980%
10588	SHIDAX CORP	0.000%	99.980%
10589	SALIM IVOMAS	0.000%	99.980%
10590	ISE CHEMICAL CO	0.000%	99.980%
10591	HOSTELWORLD GRO	0.000%	99.980%
10592	RXP SERVICES LT	0.000%	99.981%
10593	TRIVENI TURBINE	0.000%	99.981%
10594	ALLGEIER SE	0.000%	99.981%
10595	GDI INTERGRATED	0.000%	99.981%
10596	ASIA SATELLITE	0.000%	99.981%
10597	EQUITAL	0.000%	99.981%
10598	NVC LIGHTING HO	0.000%	99.981%
10599	IRC LIMITED	0.000%	99.981%
10600	STREET CAPITAL	0.000%	99.982%
10601	PAVILION REAL E	0.000%	99.982%
10602	TOTAL GABON	0.000%	99.982%
10603	KYOWA ELECTRONI	0.000%	99.982%
10604	ORIENTAL WATCH	0.000%	99.982%
10605	ATHENS WATER SU	0.000%	99.982%
10606	GROUP LEASE PUB	0.000%	99.982%
10607	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	99.982%
10608	FIRSTSOURCE SOL	0.000%	99.982%
10609	TERNA ENERGY SA	0.000%	99.983%
10610	LSL PROPERTY SE	0.000%	99.983%
10611	RIZAL COMML BAN	0.000%	99.983%
10612	GETIN HOLDING S	0.000%	99.983%
10613	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	99.983%
10614	HOKKAI CAN CO	0.000%	99.983%
10615	NEO-NEON HOLDIN	0.000%	99.983%
10616	TILT RENEWABLES	0.000%	99.983%
10617	WARTECK INVEST	0.000%	99.984%
10618	YIP'S CHEMICAL	0.000%	99.984%
10619	RANE H	0.000%	99.984%
10620	TAKE SOLUTN	0.000%	99.984%
10621	TAKASHIMA & CO	0.000%	99.984%
10622	HONEYWELL	0.000%	99.984%
10623	BANCO PAN SA	0.000%	99.984%
10624	CRISIL LTD	0.000%	99.984%
10625	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	99.984%
10626	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	99.985%
10627	HSIN CHONG CONS	0.000%	99.985%
10628	COXON PRECISE I	0.000%	99.985%
10629	KIAN JOO CAN FC	0.000%	99.985%
10630	TRAKCJA SA	0.000%	99.985%
10631	FAR EAST HOLDIN	0.000%	99.985%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10632	TOKYO THEATRES	0.000%	99.985%
10633	PLATINUM GROUP	0.000%	99.985%
10634	NISSEI INDUSTRI	0.000%	99.986%
10635	BIO PAPPEL SAB	0.000%	99.986%
10636	RECKON LTD	0.000%	99.986%
10637	ERICSSON LM-A S	0.000%	99.986%
10638	WEE HUR HOLDING	0.000%	99.986%
10639	FLYBE GROUP PLC	0.000%	99.986%
10640	UTD MALACCA BER	0.000%	99.986%
10641	LOGISTEC CORP C	0.000%	99.986%
10642	DYNAMIC ELECTRO	0.000%	99.986%
10643	TOTAL ACCESS CO	0.000%	99.987%
10644	AYGAZ	0.000%	99.987%
10645	FUJISASH CO LTD	0.000%	99.987%
10646	EUROZ LTD	0.000%	99.987%
10647	MIGHTY RIVER PO	0.000%	99.987%
10648	OZFOREX GROUP L	0.000%	99.987%
10649	MIMAKI ENGINEER	0.000%	99.987%
10650	ROSETTA STONE INC COMMON STOCK USD.00005	0.000%	99.987%
10651	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	99.987%
10652	MEDIVIR	0.000%	99.988%
10653	MARUYAMA MFG CO	0.000%	99.988%
10654	LIPOCINE INC COMMON STOCK USD.0001	0.000%	99.988%
10655	CERAGON NETWORK	0.000%	99.988%
10656	LIBERTY GOLD CO	0.000%	99.988%
10657	PT INTERNATIONAL	0.000%	99.988%
10658	IPE GROUP LTD	0.000%	99.988%
10659	S.T.CHEMICAL CO	0.000%	99.988%
10660	SALEM COMM CORP	0.000%	99.988%
10661	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	99.988%
10662	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	99.989%
10663	NIPPON FILCON C	0.000%	99.989%
10664	NATIONAL RESEARCH CORP A COMMON STOCK USD.001	0.000%	99.989%
10665	HAKUTO CO	0.000%	99.989%
10666	CB INDUSTRIAL P	0.000%	99.989%
10667	SUPALAI PCL WTS	0.000%	99.989%
10668	KAM HING INTERN	0.000%	99.989%
10669	AFFINE	0.000%	99.989%
10670	FABRYKI MEBLI F	0.000%	99.989%
10671	INTRALOT SA - I	0.000%	99.989%
10672	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	99.990%
10673	AVENG	0.000%	99.990%
10674	MIYOSHI OIL & F	0.000%	99.990%
10675	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	99.990%
10676	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	99.990%
10677	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.000%	99.990%
10678	FAES FARMA SA R	0.000%	99.990%
10679	BSQUARE CORP COMMON STOCK	0.000%	99.990%
10680	A&D CO LTD	0.000%	99.990%
10681	WORLD HOLDINGS	0.000%	99.990%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10682	INES CORPORATIO	0.000%	99.991%
10683	ROULARTA MEDIA	0.000%	99.991%
10684	ANTALIS INTERNA	0.000%	99.991%
10685	IRADIMED CORP COMMON STOCK USD.0001	0.000%	99.991%
10686	ASHFORD INC COMMON STOCK USD.01	0.000%	99.991%
10687	SKYLINE CORP	0.000%	99.991%
10688	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	99.991%
10689	HUAJUN HOLDINGS	0.000%	99.991%
10690	SUGIH ENERGY TB	0.000%	99.991%
10691	NAGARJUNA FERTI	0.000%	99.991%
10692	EASTMAIN RES IN	0.000%	99.991%
10693	BGF RETAIL CO L	0.000%	99.992%
10694	DYAX CORPORATIO	0.000%	99.992%
10695	MEDICAL SYSTEM	0.000%	99.992%
10696	PROMOTORA Y OPE	0.000%	99.992%
10697	OOEDO ONSEN REI	0.000%	99.992%
10698	SUNWAY CONSTRUC	0.000%	99.992%
10699	PEARL ORIENTAL	0.000%	99.992%
10700	GUANGNAN(HLDGS)	0.000%	99.992%
10701	OLYMPIC CORP	0.000%	99.992%
10702	STARK TECHNOLOG	0.000%	99.992%
10703	INTEVAC INC	0.000%	99.992%
10704	CROCODILE GARME	0.000%	99.992%
10705	GALLANT VENTURE	0.000%	99.993%
10706	FRAGRANCE GROUP	0.000%	99.993%
10707	TOWN CENTRE SEC	0.000%	99.993%
10708	SERVICSOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	99.993%
10709	SILVER BASE GRO	0.000%	99.993%
10710	ELEC DE STRASBO	0.000%	99.993%
10711	LAURA ASHLEY HO	0.000%	99.993%
10712	SOCAM DEVELOPME	0.000%	99.993%
10713	KOSEI SECURITIE	0.000%	99.993%
10714	SIERRA METALS I	0.000%	99.993%
10715	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	99.993%
10716	HOKKAIDO GAS CO	0.000%	99.993%
10717	CHEROKEE INC COMMON STOCK USD.02	0.000%	99.994%
10718	ASPEN GROUP	0.000%	99.994%
10719	MCKAY SECURITIE	0.000%	99.994%
10720	SUNWAY BHD WTS	0.000%	99.994%
10721	HANISON CONSTRU	0.000%	99.994%
10722	5PAISA CAPITAL	0.000%	99.994%
10723	DYNASTY FINE WI	0.000%	99.994%
10724	AUSWIDE BANK LT	0.000%	99.994%
10725	GLORIOUS SUN EN	0.000%	99.994%
10726	ASANTE INC	0.000%	99.994%
10727	K.P.R. MILL	0.000%	99.994%
10728	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	99.994%
10729	CONSTRUCTORA CO	0.000%	99.994%
10730	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	99.994%
10731	ONO SOKKI CO	0.000%	99.995%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10732	GLOBAL MEDICAL REIT INC REIT	0.000%	99.995%
10733	MEDCO ENERGI IN	0.000%	99.995%
10734	ALANDBANKEN	0.000%	99.995%
10735	AMREP CORP COMMON STOCK USD.1	0.000%	99.995%
10736	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	99.995%
10737	TSH RESOURCES B	0.000%	99.995%
10738	ABTERRA LTD	0.000%	99.995%
10739	BOLU CIMENTO SA	0.000%	99.995%
10740	CHINA LOTSYNERG	0.000%	99.995%
10741	FOUNTAIN SET HL	0.000%	99.995%
10742	PETRUS RESOURCE	0.000%	99.995%
10743	QAD INC B COMMON STOCK USD.001	0.000%	99.995%
10744	PFENEX INC COMMON STOCK USD.001	0.000%	99.995%
10745	PRIME MEDIA GRO	0.000%	99.996%
10746	BOUSTEAD PROJEC	0.000%	99.996%
10747	CATABASIS PHARMACEUTICALS IN COMMON STOCK USD.001	0.000%	99.996%
10748	TOWER LTD	0.000%	99.996%
10749	CHINA PROPERTIE	0.000%	99.996%
10750	NIHON TRIM CO	0.000%	99.996%
10751	HIPAY GROUP SA	0.000%	99.996%
10752	V1 GROUP LTD	0.000%	99.996%
10753	ANXIN-CHINA HOL	0.000%	99.996%
10754	MIN XIN HLDGS	0.000%	99.996%
10755	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	99.996%
10756	ADDNODE GROUP A	0.000%	99.996%
10757	MEGASTUDY CO LT	0.000%	99.996%
10758	ZEDGE INC CL B COMMON STOCK	0.000%	99.996%
10759	CHINA RARE EART	0.000%	99.996%
10760	ABAN OFFSHORE	0.000%	99.997%
10761	BGR ENERGY SYST	0.000%	99.997%
10762	NICE SPA	0.000%	99.997%
10763	HITE HOLDINGS C	0.000%	99.997%
10764	STEEL & TUBE HL	0.000%	99.997%
10765	US AUTO PARTS N	0.000%	99.997%
10766	NRJ GROUP	0.000%	99.997%
10767	FORTRESS PAPER	0.000%	99.997%
10768	KONG SUN HLDGS	0.000%	99.997%
10769	BIOSCRIP INC COMMON STOCK USD.0001	0.000%	99.997%
10770	OVER FIFTY GP L	0.000%	99.997%
10771	CHINA FIBER OPT	0.000%	99.997%
10772	ARCELORMITTAL S	0.000%	99.997%
10773	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	99.997%
10774	IGUATEMI EMP SH	0.000%	99.997%
10775	PERCEPTRON INC COMMON STOCK USD.01	0.000%	99.997%
10776	TELEGRAAF MEDIA	0.000%	99.997%
10777	XERIUM TECHNOLO	0.000%	99.997%
10778	FUELCELL ENERGY INC COMMON STOCK USD.0001	0.000%	99.998%
10779	I-CABLE COMMUNI	0.000%	99.998%
10780	DELTICOM AG	0.000%	99.998%
10781	TRUBA ALAM MANU	0.000%	99.998%

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

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

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