

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

As of April 30, 2018 (Updated Monthly)

Source: RBC

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

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

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.611%	0.611%
2	BANK OF MONTREAL COMMON STOCK	0.607%	1.218%
3	APPLE INC	0.578%	1.796%
4	EXXON MOBIL CORP COMMON STOCK	0.545%	2.341%
5	SUNCOR ENERGY INC COMMON STOCK	0.541%	2.882%
6	AT+T INC COMMON STOCK USD1.0	0.522%	3.405%
7	BANK OF NOVA SCOTIA COMMON STOCK	0.494%	3.899%
8	TORONTO DOMINION BANK COMMON STOCK	0.478%	4.376%
9	WELLS FARGO + CO COMMON STOCK USD1.666	0.418%	4.795%
10	REP AUSTRIA GOV	0.411%	5.206%
11	INTEL CORP COMMON STOCK USD.001	0.411%	5.618%
12	EUROPEAN STABIL	0.408%	6.026%
13	ROYAL BANK OF CANADA COMMON STOCK	0.406%	6.432%
14	FINLAND GOVERNMENT	0.404%	6.835%
15	SWEDISH GOVT 3.	0.368%	7.203%
16	CAISSE D'AMORT	0.360%	7.563%
17	BANK OF AMERICA	0.354%	7.918%
18	CANADIAN NATURAL RESOURCES COMMON STOCK	0.353%	8.270%
19	MICROSOFT CORP COMMON STOCK USD.00000625	0.339%	8.610%
20	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.328%	8.938%
21	NETHERLANDS GOV	0.328%	9.266%
22	ORACLE CORP SR UNSECURED 09/21 1.9	0.324%	9.590%
23	PFIZER INC COMMON STOCK USD.05	0.319%	9.909%
24	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.318%	10.227%
25	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.308%	10.535%
26	CHEVRON CORP COMMON STOCK USD.75	0.293%	10.828%
27	FRENCH REPUBLIC	0.291%	11.119%
28	TECK RESOURCES LTD CLS B COMMON STOCK	0.283%	11.402%
29	COMCAST CORP CLASS A COMMON STOCK USD.01	0.262%	11.665%
30	CISCO SYSTEMS	0.260%	11.924%
31	STATE OF NORTH	0.256%	12.180%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	AUST + NZ BANKING GRP NY SR UNSECURED 11/22 2.625	0.253%	12.433%
33	AMAZON.COM INC	0.251%	12.683%
34	MAGNA INTERNATIONAL INC COMMON STOCK	0.234%	12.917%
35	MANULIFE FINANCIAL CORP COMMON STOCK	0.228%	13.145%
36	SAMSUNG ELECTRO	0.225%	13.370%
37	CAD - London	0.223%	13.593%
38	KREDIT FUER WIE	0.221%	13.814%
39	WAL-MART STORES	0.221%	14.035%
40	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.212%	14.247%
41	CANADA HOUSING	0.211%	14.458%
42	TOTAL SA	0.204%	14.661%
43	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	0.202%	14.863%
44	BARRICK GOLD CORP COMMON STOCK	0.202%	15.065%
45	SUN LIFE FINANCIAL INC COMMON STOCK	0.198%	15.263%
46	BP PLC	0.195%	15.458%
47	CITIGROUP INC COMMON STOCK USD.01	0.188%	15.645%
48	UK(GOVT OF) 4.2	0.184%	15.829%
49	KOMMUNINVEST I	0.181%	16.010%
50	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.179%	16.188%
51	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	0.178%	16.366%
52	SWEDISH EXP CRE	0.178%	16.544%
53	DOWDUPONT INC COMMON STOCK USD.01	0.177%	16.721%
54	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.177%	16.898%
55	WESTPAC BKG COR	0.175%	17.073%
56	UNEDIC ASSEO 0.	0.170%	17.244%
57	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.169%	17.412%
58	SWEDEN GOVERNME	0.169%	17.581%
59	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.167%	17.748%
60	US TREASURY N/B 05/25 2.125	0.164%	17.912%
61	NUTRIEN LTD COMMON STOCK	0.164%	18.077%
62	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.163%	18.240%
63	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	0.162%	18.403%
64	ROYAL BK OF CAN	0.162%	18.564%
65	FACEBOOK INC A COMMON STOCK USD.000006	0.162%	18.726%
66	UNITEDHEALTH GR	0.159%	18.885%
67	ALPHABET INC CL C COMMON STOCK USD.001	0.158%	19.042%
68	CHINA CONST BK	0.156%	19.198%
69	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.154%	19.352%
70	DAIMLER AG	0.153%	19.505%
71	FRENCH REP GOVT	0.151%	19.656%
72	NESTLE SA	0.150%	19.806%
73	ALPHABET INC CL A COMMON STOCK USD.001	0.149%	19.955%
74	TOYOTA MOTOR CO	0.147%	20.102%
75	CHEVRON CORP 2.	0.147%	20.249%
76	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	0.146%	20.395%
77	IBM CORP SR UNSECURED 01/22 2.5	0.146%	20.541%
78	KOMMUNINVEST I	0.145%	20.686%
79	KINGDOM BELGIUM	0.142%	20.827%
80	GENERAL MOTORS CO COMMON STOCK USD.01	0.140%	20.968%
81	BUNDESobligatio	0.140%	21.107%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	NRW BANK	0.138%	21.246%
83	HSBC HOLDINGS PLC SPONS ADR ADR	0.138%	21.384%
84	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	0.135%	21.519%
85	CANADIAN NATL RAILWAY CO COMMON STOCK	0.134%	21.653%
86	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	0.133%	21.786%
87	BHP BILLITON LT	0.129%	21.916%
88	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.129%	22.045%
89	NATL AUST BANK	0.128%	22.173%
90	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.126%	22.299%
91	VODAFONE GROUP	0.126%	22.425%
92	EFSF ZC 17NOV22	0.125%	22.550%
93	ENBRIDGE INC COMMON STOCK	0.125%	22.675%
94	ENCANA CORP COMMON STOCK	0.125%	22.799%
95	MICRON TECHNOLO	0.120%	22.919%
96	DENMARK GOVT BO	0.119%	23.039%
97	PROCTER + GAMBLE CO/THE COMMON STOCK	0.119%	23.158%
98	WALT DISNEY(HLD	0.119%	23.277%
99	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.118%	23.395%
100	ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	0.116%	23.511%
101	ROYAL BANK OF CANADA DEPOSIT NOTE 03/22 2	0.115%	23.626%
102	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.115%	23.741%
103	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.114%	23.856%
104	CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75	0.114%	23.970%
105	SINGAPORE GOVT	0.114%	24.083%
106	AMERICAN TOWER CORP REIT USD.01	0.113%	24.196%
107	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	0.112%	24.308%
108	NESTLE FINANCE	0.112%	24.421%
109	GENERAL ELECTRI	0.112%	24.533%
110	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.112%	24.644%
111	MORGAN STANLEY COMMON STOCK USD.01	0.111%	24.756%
112	AGENCE FRANCAIS	0.111%	24.867%
113	MANITOBA (PROVINCE OF) SR UNSECURED 05/22 2.125	0.111%	24.978%
114	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.111%	25.088%
115	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.110%	25.199%
116	COOPERATIEVE RA	0.110%	25.309%
117	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.110%	25.419%
118	ORACLE CORP COMMON STOCK USD.01	0.109%	25.528%
119	APPLE INC SR UNSECURED 02/22 2.5	0.109%	25.637%
120	FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK	0.108%	25.746%
121	CHINA NATIONAL	0.108%	25.854%
122	UNION PACIFIC CORP COMMON STOCK USD2.5	0.107%	25.961%
123	BK NEDERLANDSE	0.107%	26.067%
124	DEUTSCHE BAHN F	0.106%	26.174%
125	NATIONAL BK CDA	0.105%	26.279%
126	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.102%	26.381%
127	NETWORK RAIL IN	0.102%	26.483%
128	BANK NEDERLANDS	0.102%	26.585%
129	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	0.102%	26.687%
130	ROYAL DUTCH SHE	0.101%	26.788%
131	CVS HEALTH CORP COMMON STOCK USD.01	0.100%	26.888%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
132	FORD MOTOR CO COMMON STOCK USD.01	0.099%	26.987%
133	BRITISH COLUMBIA PROV OF SR UNSECURED 10/22 2	0.099%	27.087%
134	KINROSS GOLD CORP COMMON STOCK	0.099%	27.186%
135	MEDTRONIC PLC	0.099%	27.284%
136	BCE INC COMMON STOCK	0.098%	27.383%
137	AGENCE FRANCAIS	0.098%	27.481%
138	TRANSCANADA CORP COMMON STOCK	0.098%	27.579%
139	LUNDIN MINING C	0.097%	27.676%
140	KREDITANSTALT F	0.097%	27.773%
141	NRW BANK 0% 080	0.097%	27.871%
142	HONDA MOTOR CO	0.097%	27.968%
143	EUROPEAN FIN ST	0.097%	28.065%
144	CHEVRON CORP SR UNSECURED 06/23 3.191	0.097%	28.161%
145	BASF SE	0.096%	28.257%
146	MERCK + CO. INC. COMMON STOCK USD.5	0.095%	28.353%
147	TOYOTA CREDIT CANADA INC SR UNSECURED 07/22 2.35	0.093%	28.446%
148	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.093%	28.539%
149	DEXIA CREDIT LO	0.093%	28.632%
150	SIMON PROPERTY GROUP INC REIT USD.0001	0.093%	28.725%
151	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.092%	28.817%
152	VOLKSWAGEN AG	0.091%	28.908%
153	ROYAL DUTCH SHELL SPON ADR A ADR	0.091%	28.999%
154	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.091%	29.090%
155	US BANCORP COMMON STOCK USD.01	0.091%	29.181%
156	AMGEN INC COMMON STOCK USD.0001	0.091%	29.271%
157	INDUSTRIAL & CO	0.090%	29.361%
158	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	0.090%	29.451%
159	WALMART INC SR UNSECURED 04/23 2.55	0.090%	29.540%
160	TIME WARNER INC COMMON STOCK USD.01	0.089%	29.630%
161	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.088%	29.718%
162	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.088%	29.806%
163	CHEVRON CORP SR UNSECURED 03/22 2.411	0.088%	29.894%
164	TRAVELERS COS	0.087%	29.981%
165	VALERO ENERGY C	0.087%	30.068%
166	NOVARTIS AG	0.087%	30.155%
167	TENCENT HLDGS L	0.087%	30.242%
168	SNCF RESEAU 3.1	0.087%	30.328%
169	UNEDIC ASSEO 0.	0.086%	30.415%
170	INTL BK RECON &	0.086%	30.501%
171	QUALCOMM INC COMMON STOCK USD.0001	0.085%	30.586%
172	BK OF NOVA SCOT	0.084%	30.670%
173	PNC BANK	0.084%	30.754%
174	COCA-COLA CO	0.083%	30.837%
175	NOVARTIS CAP CO	0.083%	30.920%
176	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	0.082%	31.002%
177	HOME DEPOT INC COMMON STOCK USD.05	0.082%	31.084%
178	WEST FRASER TIM	0.082%	31.166%
179	ROYAL DUTCH SH-	0.082%	31.248%
180	FIRST QUANTUM M	0.081%	31.329%
181	GILEAD SCIENCES	0.080%	31.409%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
182	BK NED GEMEENTE	0.079%	31.487%
183	MERCK + CO INC SR UNSECURED 02/22 2.35	0.079%	31.566%
184	TARGET CORPORAT	0.078%	31.644%
185	CROWN CASTLE INTL CORP REIT USD.01	0.078%	31.723%
186	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.078%	31.801%
187	EURO STABILITY	0.078%	31.879%
188	DELTA AIRLINES	0.078%	31.956%
189	ANGLO AMERICAN	0.077%	32.034%
190	NEDERLANDSE WAT	0.077%	32.111%
191	PROVINCE OF QUE	0.077%	32.188%
192	SVENSKA HANDELS	0.077%	32.265%
193	VALE SA	0.077%	32.342%
194	BERKSHIRE HATHA	0.076%	32.418%
195	UNIBAIL-RODAMCO	0.076%	32.494%
196	FINLAND GOVERNM	0.076%	32.570%
197	BANCO SANTANDER	0.076%	32.646%
198	KREDITANSTALT F	0.076%	32.722%
199	BOEING CO/THE COMMON STOCK USD5.0	0.076%	32.798%
200	SANOFI 0.5% 21M	0.076%	32.873%
201	ANTHEM INC COMMON STOCK USD.01	0.075%	32.949%
202	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.075%	33.024%
203	PFIZER INC 0.25	0.075%	33.099%
204	CENOVUS ENERGY INC COMMON STOCK	0.075%	33.174%
205	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.075%	33.249%
206	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.075%	33.324%
207	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.075%	33.399%
208	BAYERISCHE MOTO	0.075%	33.473%
209	ORANGE SA	0.075%	33.548%
210	GOLDCORP INC COMMON STOCK	0.074%	33.622%
211	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.074%	33.695%
212	DEXIA CREDIT LO	0.073%	33.769%
213	WESTPAC BKG COR	0.073%	33.842%
214	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.073%	33.915%
215	CRESCENT POINT ENERGY CORP COMMON STOCK	0.073%	33.988%
216	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.073%	34.061%
217	CATERPILLAR INC COMMON STOCK USD1.0	0.073%	34.134%
218	ACE LTD	0.071%	34.205%
219	AUST & NZ BANKI	0.071%	34.276%
220	HITACHI	0.071%	34.347%
221	AIA GROUP LTD	0.070%	34.417%
222	CANADIAN TIRE C	0.070%	34.487%
223	KINGDOM OF BELG	0.070%	34.558%
224	3M CO 0.375% 15	0.070%	34.628%
225	CONOCOPHILLIPS COMMON STOCK USD.01	0.070%	34.697%
226	FEDEX CORPORATI	0.069%	34.766%
227	INDUSTRIAL ALLI	0.068%	34.835%
228	ARC RESOURCES L	0.068%	34.903%
229	FORTIS INC COMMON STOCK	0.068%	34.971%
230	CAPITAL ONE FIN	0.068%	35.039%
231	DEUTSCHE TELEKO	0.068%	35.106%

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232	APPLE INC SR UNSECURED 05/23 2.4	0.068%	35.174%
233	BNP PARIBAS SA	0.068%	35.242%
234	BLACKROCK INC COMMON STOCK USD.01	0.068%	35.309%
235	ENERPLUS CORP COMMON STOCK	0.067%	35.377%
236	LINAMAR CORP	0.067%	35.444%
237	TOTAL CAPITAL I	0.067%	35.511%
238	ONTARIO(PROV OF	0.067%	35.578%
239	EUROPEAN INVEST	0.067%	35.645%
240	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.067%	35.711%
241	NORFOLK STHN CO	0.066%	35.778%
242	SCHLUMBERGER LTD COMMON STOCK USD.01	0.066%	35.844%
243	RIO TINTO PLC SPON ADR ADR	0.066%	35.910%
244	SHELL INTERNATI	0.065%	35.975%
245	FINNING INTL LT	0.065%	36.040%
246	MARATHON PETROLEUM CORP COMMON STOCK	0.065%	36.105%
247	SHAW COMMUNICATIONS INC B COMMON STOCK	0.065%	36.170%
248	MASTERCARD INC A COMMON STOCK USD.0001	0.064%	36.234%
249	PROLOGIS INC REIT USD.01	0.064%	36.299%
250	NATL AUSTRALIA	0.064%	36.363%
251	TORONTO DOMINION BANK DEPOSIT NOTE REGS 12/21 2.621	0.064%	36.427%
252	INTL BUSINESS M	0.064%	36.491%
253	NRW BANK 0% 11N	0.064%	36.554%
254	STARS GROUP INC/THE COMMON STOCK	0.063%	36.618%
255	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	0.063%	36.681%
256	EQUINIX INC REIT USD.001	0.062%	36.743%
257	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.062%	36.805%
258	LOBLAW COS LTD	0.062%	36.867%
259	CAMECO CORP COMMON STOCK	0.062%	36.929%
260	PROV OF SASK CA	0.062%	36.991%
261	KOMMUNALBANKEN	0.061%	37.052%
262	ABBOTT LABORATORIES COMMON STOCK	0.061%	37.113%
263	BROADCOM INC COMMON STOCK	0.061%	37.174%
264	ITALY BUONI POL	0.060%	37.234%
265	GEORGE WESTON L	0.060%	37.295%
266	ABBVIE INC COMMON STOCK USD.01	0.060%	37.355%
267	PFIZER INC	0.060%	37.415%
268	ZURICH FIN SVS	0.060%	37.475%
269	ASB FINANCE LTD	0.060%	37.534%
270	WESTPAC BANK CO	0.059%	37.594%
271	EUROPEAN INVEST	0.059%	37.653%
272	SWEDISH GOVERNMENT	0.059%	37.712%
273	WHITECAP RESOUR	0.059%	37.771%
274	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.059%	37.830%
275	CANADIAN WESTER	0.059%	37.888%
276	PUBLIC STORAGE	0.058%	37.947%
277	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.058%	38.005%
278	SVENSKA HANDELS	0.058%	38.063%
279	ALTRIA GROUP INC COMMON STOCK USD.333	0.058%	38.121%
280	DEXIA CREDIT LO	0.058%	38.178%
281	COCA-COLA CO/TH	0.057%	38.235%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
282	PING AN INSURAN	0.057%	38.292%
283	AFLAC INC COMMON STOCK USD.1	0.057%	38.349%
284	CIGNA CORP	0.057%	38.406%
285	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.057%	38.463%
286	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	0.056%	38.519%
287	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.056%	38.575%
288	ABB LTD	0.056%	38.632%
289	ORACLE CORP SR UNSECURED 05/22 2.5	0.056%	38.688%
290	GLENCORE XSTRA	0.056%	38.744%
291	NVIDIA CORP	0.056%	38.800%
292	BRIT AMER TOBAC	0.056%	38.856%
293	SEVEN GENERATIO	0.056%	38.912%
294	DEXIA CREDIT LO	0.056%	38.968%
295	MICHELIN(CGDE)	0.056%	39.023%
296	TFI INTERNATION	0.055%	39.079%
297	CONSTELLATION S	0.055%	39.134%
298	TELUS CORPORATI	0.055%	39.190%
299	BANK OF MONTREA	0.055%	39.245%
300	MCDONALD S CORP COMMON STOCK USD.01	0.055%	39.300%
301	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/22 2.15	0.055%	39.355%
302	PEPSICO INC COMMON STOCK USD.017	0.055%	39.409%
303	BEST BUY CO INC	0.055%	39.464%
304	IRELAND GOVT BO	0.054%	39.518%
305	ALLSTATE CORP COMMON STOCK USD.01	0.054%	39.573%
306	NISSAN MOTOR CO	0.054%	39.627%
307	BAYER AG	0.054%	39.681%
308	WASTE CONNECTIONS INC COMMON STOCK	0.054%	39.735%
309	TESCO PLC	0.054%	39.788%
310	ENGIE	0.054%	39.842%
311	TOURMALINE OIL	0.054%	39.896%
312	AGNICO EAGLE MINES LTD COMMON STOCK	0.053%	39.949%
313	ANDEAVOR COMMON STOCK USD.167	0.053%	40.002%
314	IBERDROLA SA	0.053%	40.055%
315	AUST & NZ BANK	0.053%	40.108%
316	IAMGOLD CORP COMMON STOCK	0.053%	40.161%
317	AETNA INC COMMON STOCK USD.01	0.053%	40.213%
318	SUMITOMO MITSUI	0.053%	40.266%
319	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.052%	40.319%
320	CSX CORP	0.052%	40.371%
321	APPLE INC 1.55%	0.052%	40.423%
322	MAXAR TECHNOLOGIES LTD COMMON STOCK	0.052%	40.475%
323	LANDWIRT RENTEN	0.052%	40.527%
324	NEWBELCO SA/NV	0.052%	40.579%
325	ROCHE HOLDING A	0.052%	40.631%
326	METHANEX CORP COMMON STOCK	0.052%	40.682%
327	ALLERGAN PLC	0.052%	40.734%
328	BOOKING HOLDINGS INC COMMON STOCK USD.008	0.051%	40.785%
329	AIR CANADA	0.051%	40.837%
330	EUROPEAN INVEST	0.051%	40.888%
331	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.051%	40.939%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
332	TAIWAN SEMI-ADR	0.051%	40.990%
333	PROCTER & GAMBL	0.051%	41.040%
334	EUROPEAN INVEST	0.051%	41.091%
335	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	0.050%	41.142%
336	AGENCE FRANCAIS	0.050%	41.192%
337	IMPERIAL OIL LTD COMMON STOCK	0.050%	41.242%
338	YAMANA GOLD INC COMMON STOCK	0.050%	41.292%
339	TEXAS INSTRUMEN	0.050%	41.342%
340	CANADIAN (GOVT	0.050%	41.392%
341	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.050%	41.442%
342	NATIONAL AUSTRA	0.049%	41.491%
343	DANAHER CORP COMMON STOCK USD.01	0.049%	41.540%
344	ENI S.P.A.	0.049%	41.590%
345	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	0.049%	41.639%
346	PAN AMERICAN SILVER CORP COMMON STOCK	0.049%	41.688%
347	ABBVIE INC SR UNSECURED 11/22 2.9	0.049%	41.736%
348	FIAT CHRYSLER A	0.049%	41.785%
349	FREEPORT-MCMORA	0.048%	41.833%
350	EUROPEAN INVEST	0.048%	41.882%
351	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.048%	41.930%
352	KINDER MORGAN INC COMMON STOCK USD.01	0.048%	41.978%
353	ASSIC GENERALI	0.048%	42.026%
354	FRENCH REPUBLIC	0.048%	42.074%
355	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.048%	42.121%
356	CHINA MOBILE LT	0.047%	42.168%
357	ANZ (INT'L) LD	0.047%	42.216%
358	WHEATON PRECIOUS METALS CORP COMMON STOCK	0.047%	42.263%
359	TOTAL CAPITAL I	0.047%	42.310%
360	INTL BANK FOR R	0.047%	42.357%
361	METLIFE INC COMMON STOCK USD.01	0.047%	42.404%
362	UPM-KYMMENE OYJ	0.047%	42.451%
363	HUMANA INC	0.047%	42.498%
364	KOMMUNINVEST I	0.047%	42.545%
365	SIEMENS AG	0.047%	42.591%
366	SANOFI-AVENTIS	0.047%	42.638%
367	KBC GROEP NV	0.046%	42.684%
368	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.046%	42.731%
369	INTER PIPELINE	0.046%	42.777%
370	BECTON DICKINSON	0.046%	42.823%
371	JOHNSON CONTROL	0.046%	42.869%
372	AIR LIQUIDE FIN	0.046%	42.915%
373	COSTCO WHOLESAL	0.046%	42.961%
374	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.046%	43.007%
375	SOUTHWEST AIRLI	0.046%	43.053%
376	CGI GROUP INC CLASS A COMMON STOCK	0.046%	43.098%
377	STATE OF NORTH	0.046%	43.144%
378	3M CO COMMON STOCK USD.01	0.045%	43.189%
379	PEUGEOT SA	0.045%	43.235%
380	EMPIRE CO LTD N	0.045%	43.280%
381	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.045%	43.325%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
382	LVMH MOET HENNE	0.045%	43.370%
383	JX HOLDINGS INC	0.045%	43.416%
384	PFIZER INC SR UNSECURED 12/21 2.2	0.045%	43.461%
385	MCKESSON CORP.	0.045%	43.506%
386	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.045%	43.550%
387	ROYAL BANK OF C	0.045%	43.595%
388	INTESA SANPAOLO	0.045%	43.640%
389	DIGITAL REALTY	0.045%	43.685%
390	DISCOVER FINL S	0.045%	43.729%
391	BB+T CORP COMMON STOCK USD5.0	0.045%	43.774%
392	AGENCE FRANCAIS	0.044%	43.818%
393	SANOFI 0.5% 13J	0.044%	43.863%
394	ALIMENTATION CO	0.044%	43.907%
395	OPEN TEXT CORPO	0.044%	43.951%
396	B2GOLD CORP COM	0.044%	43.996%
397	TOYOTA MOTOR CO	0.044%	44.040%
398	MANITOBA (PROVINCE OF) UNSECURED 09/22 2.1	0.044%	44.084%
399	NIKE INC CL B COMMON STOCK USD1.0	0.044%	44.128%
400	SONY CORP	0.044%	44.172%
401	EOG RESOURCES	0.044%	44.216%
402	SNC-LAVALIN GRO	0.044%	44.260%
403	UBS GROUP	0.044%	44.303%
404	GERMANY(FED REP	0.044%	44.347%
405	SOC GENERALE	0.044%	44.391%
406	WOODSIDE PETROL	0.044%	44.435%
407	INTERNATIONAL F	0.044%	44.478%
408	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.044%	44.522%
409	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	0.043%	44.565%
410	EQUITY RESIDENT	0.043%	44.608%
411	METRO INC	0.043%	44.652%
412	CAE INC COMMON STOCK	0.043%	44.695%
413	ANTHEM INC SR UNSECURED 05/22 3.125	0.043%	44.738%
414	DOLLARAMA INC	0.043%	44.781%
415	NOVARTIS AG SPONSORED ADR ADR	0.043%	44.824%
416	STANDARD BANK G	0.043%	44.867%
417	AVALONBAY COMMUNITIES INC REIT USD.01	0.043%	44.910%
418	STATE OF NORTH	0.043%	44.953%
419	COTT CORP	0.043%	44.995%
420	ENBRIDGE	0.042%	45.038%
421	TEMASEK FINANCI	0.042%	45.080%
422	PARKLAND FUEL C	0.042%	45.122%
423	ALLIANZ AG	0.042%	45.164%
424	WESTJET AIRLINE	0.042%	45.207%
425	WSP GLOBAL INC	0.042%	45.249%
426	MIZUHO FINANCIA	0.042%	45.291%
427	FIFTH THIRD BAN	0.042%	45.332%
428	CME GROUP INC COMMON STOCK USD.01	0.042%	45.374%
429	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.041%	45.415%
430	SEVEN & I HOLDI	0.041%	45.457%
431	EATON CORP PLC	0.041%	45.498%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
432	KONINKLIJKE AHO	0.041%	45.539%
433	HYNIX SEMICONDU	0.041%	45.580%
434	AMERICAN EXPRESS CO SR UNSECURED 08/22 2.5	0.041%	45.621%
435	PRICELINE GROUP	0.041%	45.662%
436	ALLIANZ SE SPON ADR ADR	0.041%	45.703%
437	STATOIL ASA	0.041%	45.744%
438	KIRKLAND LAKE G	0.041%	45.785%
439	MIZUHO FINANCIA	0.041%	45.826%
440	SVENSKA HANDELS	0.041%	45.867%
441	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.041%	45.908%
442	AXA	0.041%	45.948%
443	ANADARKO PETROL	0.040%	45.989%
444	ORIX CORP	0.040%	46.029%
445	CMNWLTH BK OF A	0.040%	46.069%
446	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.040%	46.109%
447	ITAU UNIBANCO S	0.040%	46.149%
448	THOMSON REUTERS CORP COMMON STOCK	0.040%	46.189%
449	HUSKY ENERGY IN	0.040%	46.228%
450	SPAIN GOVERNMEN	0.040%	46.268%
451	EXXON MOBIL COR	0.039%	46.307%
452	TMX GROUP LTD	0.039%	46.347%
453	DIAGEO PLC ADR	0.039%	46.386%
454	E TRADE FINANCI	0.039%	46.425%
455	BRITISH TELECOM	0.039%	46.464%
456	L-BANK BW FOERD	0.039%	46.503%
457	DEVON ENERGY CORP COMMON STOCK USD.1	0.039%	46.542%
458	SOFTBANK CORP	0.039%	46.581%
459	NEDERLANDSE	0.039%	46.620%
460	MOLSONCOORS-B-U	0.039%	46.658%
461	LAURENTIAN BANK	0.039%	46.697%
462	TE CONNECTIVITY	0.039%	46.736%
463	COMMONWEALTH BANK AUST SR UNSECURED 144A 09/21 2	0.039%	46.775%
464	ASIAN DEVELOPME	0.039%	46.813%
465	SCHWAB(CHARLES)	0.039%	46.852%
466	BANK OF CHINA L	0.038%	46.890%
467	ING GROEP NV	0.038%	46.929%
468	MITSUBISHI UFJ	0.038%	46.967%
469	PACCAR INC	0.038%	47.005%
470	STANTEC INC COMMON STOCK	0.038%	47.043%
471	BHP BILLITON PL	0.038%	47.082%
472	GENERAL ELECTRI	0.038%	47.120%
473	BOSTON PROPERTIES INC REIT USD.01	0.038%	47.158%
474	BOMBARDIER INC	0.038%	47.196%
475	HUDBAY MINERALS INC COMMON STOCK NPV	0.038%	47.233%
476	GILDAN ACTIVEWEAR INC COMMON STOCK	0.038%	47.271%
477	MACY S INC COMMON STOCK USD.01	0.037%	47.308%
478	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.037%	47.345%
479	PHILLIPS 66 COMMON STOCK	0.037%	47.383%
480	WELLTOWER INC REIT USD1.0	0.037%	47.420%
481	WESTERN DIGITAL	0.037%	47.457%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
482	JPMORGAN CHASE	0.037%	47.494%
483	RAYTHEON COMPANY COMMON STOCK USD.01	0.037%	47.531%
484	CK HUTCHINSON H	0.037%	47.568%
485	BRITISH COLUMBIA PROV OF UNSECURED 12/21 3.25	0.037%	47.605%
486	ASTRAZENECA PLC SPONS ADR ADR	0.037%	47.642%
487	NUCOR CORP	0.037%	47.679%
488	SBA COMMUNICATIONS CORP REIT USD.01	0.037%	47.716%
489	ELECTRICITE DE	0.037%	47.753%
490	RELIANCE INDS	0.037%	47.789%
491	SUNTRUST BANKS	0.037%	47.826%
492	SPAIN GOVERNMENT	0.037%	47.863%
493	MICROSOFT CORP	0.037%	47.900%
494	LINK R/EST INVE	0.037%	47.936%
495	SCHNEIDER SA	0.037%	47.973%
496	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	0.037%	48.009%
497	BANCO SANTANDER SA SR UNSECURED 04/23 3.848	0.036%	48.046%
498	BNP PARIBAS SA	0.036%	48.082%
499	CENTURYLINK INC COMMON STOCK USD1.0	0.036%	48.118%
500	US dollar - Lon	0.036%	48.154%
501	VINCI SA	0.036%	48.190%
502	RIO TINTO	0.036%	48.227%
503	LANDESKREDITBAN	0.036%	48.262%
504	CONCHO RESOURCE	0.036%	48.298%
505	CHINA EVERGRAND	0.036%	48.334%
506	CONTINENTAL AG	0.036%	48.370%
507	ACCENTURE PLC A	0.036%	48.405%
508	CORNING INC COMMON STOCK USD.5	0.035%	48.441%
509	T MOBILE US INC COMMON STOCK USD.0001	0.035%	48.476%
510	AKZO NOBEL NV	0.035%	48.511%
511	NATIONAL AUSTRALIA	0.035%	48.547%
512	APPLIED MATERIALS INC COMMON STOCK USD.01	0.035%	48.582%
513	CENTENE CORP COMMON STOCK USD.001	0.035%	48.617%
514	ASAHI KASEI CORP	0.035%	48.652%
515	EASTMAN CHEMICAL	0.035%	48.687%
516	COUNCIL OF EURO	0.035%	48.723%
517	CHINA O/SEAS LA	0.035%	48.758%
518	BLACKBERRY LTD COMMON STOCK	0.035%	48.793%
519	H&R REIT UNITS	0.035%	48.827%
520	PROVINCE OF QUEBEC	0.035%	48.862%
521	XPO LOGISTICS INC COMMON STOCK USD.001	0.035%	48.897%
522	E.ON SE	0.035%	48.932%
523	UNICREDIT SPA	0.035%	48.967%
524	LEAR CORP	0.035%	49.002%
525	RWE AG (NEU)	0.035%	49.036%
526	VENTAS INC-REIT	0.035%	49.071%
527	CANFOR CORPORATE	0.035%	49.105%
528	CREDIT SUISSE G	0.035%	49.140%
529	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.035%	49.175%
530	ANHEUSER-BUSCH	0.034%	49.209%
531	MGM MIRAGE INC	0.034%	49.243%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
532	STANDARD CHARTE	0.034%	49.278%
533	MITSUBISHI CHEM	0.034%	49.312%
534	HON HAI PRECISI	0.034%	49.346%
535	MYLAN INC/PA	0.034%	49.380%
536	ITALY BUONI POL	0.034%	49.414%
537	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01	0.034%	49.449%
538	RENAULT	0.034%	49.483%
539	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.034%	49.517%
540	KOHL'S CORPORATI	0.034%	49.551%
541	COMPAGNIE DE SA	0.034%	49.584%
542	ARCELORMITTAL	0.034%	49.618%
543	MICROSOFT CORP SR UNSECURED 11/22 2.65	0.034%	49.652%
544	LENNAR CORP CL	0.034%	49.686%
545	PETROBRAS PREFE	0.034%	49.720%
546	ALGONQUIN POWER + UTILITIES COMMON STOCK	0.034%	49.753%
547	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.034%	49.787%
548	ONEX CORP SUB V	0.033%	49.820%
549	TARGET CORP SR UNSECURED 01/22 2.9	0.033%	49.854%
550	DAVITA INC COMMON STOCK USD.001	0.033%	49.887%
551	ROCKWELL COLLIN	0.033%	49.921%
552	ENBRIDGE INC SR UNSECURED 07/22 2.9	0.033%	49.954%
553	PAYPAL HOLDINGS INC COMMON STOCK USD.0001	0.033%	49.988%
554	SOLVAY	0.033%	50.021%
555	BIOGEN IDEC INC	0.033%	50.054%
556	EUROPEAN FIN ST	0.033%	50.087%
557	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.033%	50.120%
558	CHINA PETROLEUM	0.033%	50.153%
559	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.033%	50.186%
560	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.033%	50.219%
561	ENEL S.p.A.	0.033%	50.252%
562	NESTE OIL OYJ	0.033%	50.285%
563	NOVO-NORDISK AS	0.033%	50.318%
564	HONDA CANADA FINANCE INC SR UNSECURED 07/22 2.268	0.033%	50.350%
565	LOCKHEED MARTIN	0.032%	50.383%
566	STATE STREET CORP COMMON STOCK USD1.0	0.032%	50.415%
567	GEN DYNAMICS CO	0.032%	50.447%
568	UNEDIC ASSEO 1.	0.032%	50.480%
569	CNOOC LTD	0.032%	50.512%
570	HARTFORD FINANC	0.032%	50.544%
571	BRIDGESTONE COR	0.032%	50.576%
572	PTT PCL	0.032%	50.608%
573	RIOCAN REAL EST	0.032%	50.640%
574	AIR LIQUIDE(L')	0.032%	50.672%
575	STORA ENSO OYJ	0.032%	50.704%
576	GREAT WEST LIFE	0.032%	50.736%
577	KROGER CO	0.032%	50.767%
578	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.032%	50.799%
579	EBAY INC	0.032%	50.831%
580	NORDEA BANK AB	0.032%	50.862%
581	TRANSCONTINENTA	0.032%	50.894%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
582	TYSON FOODS INC	0.032%	50.925%
583	TAIWAN SEMICOND	0.031%	50.957%
584	ESSEX PROP TRUS	0.031%	50.988%
585	NOKIA CORP	0.031%	51.019%
586	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.031%	51.050%
587	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.031%	51.081%
588	DSV A/S	0.031%	51.112%
589	OCEANAGOLD CORP	0.031%	51.143%
590	GENWORTH MI CAN	0.031%	51.174%
591	NEXTERA ENERGY INC COMMON STOCK USD.01	0.031%	51.205%
592	ALAMOS GOLD INC CLASS A COMMON STOCK	0.031%	51.236%
593	STATOIL ASA COMPANY GUAR 01/24 2.65	0.031%	51.267%
594	ROLLS-ROYCE GRO	0.031%	51.297%
595	BP CAPITAL MARK	0.031%	51.328%
596	REPSOL SA	0.031%	51.359%
597	CIE FINANCIERE	0.031%	51.389%
598	DOVER CORP	0.031%	51.420%
599	STARBUCKS CORP	0.031%	51.450%
600	DR HORTON INC COMMON STOCK USD.01	0.031%	51.481%
601	TRANSALTA CORP COMMON STOCK	0.031%	51.511%
602	ANALOG DEVICES INC COMMON STOCK USD.167	0.031%	51.542%
603	LLOYDS BANKING	0.030%	51.572%
604	CIGNA CORP SR UNSECURED 02/22 4	0.030%	51.603%
605	AMGEN INC 1.25%	0.030%	51.633%
606	MTN GROUP LTD	0.030%	51.664%
607	BOSTON SCIENTIFIC CORP SR UNSECURED 05/22 3.375	0.030%	51.694%
608	MACQUARIE GP LT	0.030%	51.724%
609	AVIVA PLC	0.030%	51.755%
610	SCENTRE GROUP	0.030%	51.785%
611	PANASONIC CORP	0.030%	51.815%
612	SCOTTISH AND SO	0.030%	51.845%
613	TOTAL CAPITAL I	0.030%	51.875%
614	CCL INDS INC CL	0.030%	51.905%
615	INTERFOR CORP	0.030%	51.935%
616	ALTAGAS LTD	0.030%	51.965%
617	DAIWA SECS GROU	0.030%	51.995%
618	MAPLE LEAF FOOD	0.030%	52.025%
619	MUNCHENER RUCKV	0.030%	52.055%
620	PROVINCE OF ALB	0.030%	52.085%
621	CARDINAL HEALTH	0.030%	52.115%
622	ELI LILLY + CO COMMON STOCK	0.030%	52.145%
623	ADOBE SYSTEMS I	0.030%	52.175%
624	TEXTRON INC COMMON STOCK USD.125	0.030%	52.204%
625	CHURCH + DWIGHT CO INC SR UNSECURED 10/22 2.875	0.030%	52.234%
626	CRH	0.030%	52.264%
627	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.030%	52.294%
628	TOTAL CAPITAL I	0.030%	52.324%
629	NETAPP INC.	0.030%	52.354%
630	INTESA SANPAOLO	0.030%	52.383%
631	ARCHER DANIELS	0.030%	52.413%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
632	UTD PARCEL SERV	0.030%	52.443%
633	NORTHROP GRUMMA	0.030%	52.472%
634	CANADIAN APARTM	0.029%	52.502%
635	RESTAURANT BRANDS INTERN COMMON STOCK	0.029%	52.531%
636	WESTFIELD CORP	0.029%	52.560%
637	COUNTRY GARDEN	0.029%	52.590%
638	ASTRAZENECA PLC SR UNSECURED 06/22 2.375	0.029%	52.619%
639	MEG ENERGY CORP	0.029%	52.648%
640	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.029%	52.677%
641	INFOSYS TECHNOL	0.029%	52.707%
642	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.375	0.029%	52.736%
643	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.029%	52.765%
644	WESTPAC BANKING	0.029%	52.794%
645	TOROMONT INDS L	0.029%	52.823%
646	CARNIVAL CORP COMMON STOCK USD.01	0.029%	52.852%
647	GLAXOSMITHKLINE	0.029%	52.880%
648	HORMEL FOODS CORP COMMON STOCK USD.01465	0.029%	52.909%
649	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.029%	52.938%
650	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.029%	52.966%
651	KDDI CORP	0.029%	52.995%
652	HSBC HOLDINGS P	0.029%	53.023%
653	TOTAL CAPITAL INTL SA COMPANY GUAR 02/22 2.875	0.028%	53.052%
654	LG Electronics	0.028%	53.080%
655	REALTY INCOME C	0.028%	53.108%
656	OLD MUTUAL PLC	0.028%	53.137%
657	DOLLAR TREE INC	0.028%	53.165%
658	CELESTICA INC COMMON STOCK NPV	0.028%	53.193%
659	M + T BANK CORP COMMON STOCK USD.5	0.028%	53.222%
660	mitsui & co	0.028%	53.250%
661	ALLY FINANCIAL INC COMMON STOCK USD.1	0.028%	53.278%
662	SAPUTO GROUP IN	0.028%	53.306%
663	WILLIAMS COS IN	0.028%	53.335%
664	VOLVO AB	0.028%	53.363%
665	WOLTERS KLUWERS	0.028%	53.391%
666	PAREX RESOURCES	0.028%	53.419%
667	NEW GOLD INC COMMON STOCK	0.028%	53.447%
668	BANK TOKYO-MITS	0.028%	53.475%
669	INGERSOLL-RAND	0.028%	53.503%
670	CANADIAN IMPERIAL BANK DEPOSIT NOTE 07/22 2.3	0.028%	53.531%
671	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.028%	53.559%
672	HOST HOTELS &	0.028%	53.587%
673	RAGING RIVER EX	0.028%	53.615%
674	DEXIA CREDIT LO	0.028%	53.643%
675	PETROCHINA CO	0.028%	53.670%
676	TAPESTRY INC COMMON STOCK USD.01	0.028%	53.698%
677	CNOOC LTD	0.028%	53.726%
678	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	0.028%	53.754%
679	OVERSEA-CHINESE	0.028%	53.781%
680	CI FINANCIAL CO	0.028%	53.809%
681	WHIRLPOOL CORP	0.028%	53.837%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
682	TAHOE RESOURCES INC COMMON STOCK	0.027%	53.864%
683	ECOLAB INC COMMON STOCK USD1.0	0.027%	53.891%
684	PETROBRAS COMMO	0.027%	53.919%
685	INTACT FINANCIA	0.027%	53.946%
686	CENTERRA GOLD INC COMMON STOCK	0.027%	53.974%
687	BCO BILBAO VIZC	0.027%	54.001%
688	LINDE AG	0.027%	54.028%
689	CANADA HOUSING	0.027%	54.056%
690	AGEAS	0.027%	54.083%
691	TELECOM ITALIA	0.027%	54.110%
692	PREMIUM BRANDS	0.027%	54.137%
693	SASOL	0.027%	54.165%
694	BPCE SA COMPANY GUAR 04/24 4	0.027%	54.192%
695	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.027%	54.219%
696	COUNCIL OF EURO	0.027%	54.246%
697	APACHE CORP COMMON STOCK USD.625	0.027%	54.273%
698	QUEST DIAGNOSTI	0.027%	54.300%
699	VIACOM INC CLASS B COMMON STOCK USD.001	0.027%	54.327%
700	HUNTINGTON BANC	0.027%	54.354%
701	GRAN TIERRA ENE	0.027%	54.381%
702	ETRADE FINANCIA	0.027%	54.408%
703	KEYERA CORP	0.027%	54.435%
704	GEELY AUTOMOBIL	0.027%	54.461%
705	BARCLAYS AFRICA	0.027%	54.488%
706	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.027%	54.514%
707	AIR PRODS & CHE	0.026%	54.541%
708	LLOYDS BANKING	0.026%	54.567%
709	MULLEN GROUP LT	0.026%	54.594%
710	TOKIO MARINE HL	0.026%	54.620%
711	SWISS RE AG	0.026%	54.647%
712	BP PLC SPONS ADR ADR	0.026%	54.673%
713	NEWMONT MINING CORP COMMON STOCK USD1.6	0.026%	54.699%
714	AEON CO., LTD	0.026%	54.726%
715	NORDEA AB	0.026%	54.752%
716	SUPERIOR PLUS C	0.026%	54.778%
717	PERSIMMON PLC	0.026%	54.805%
718	DANSKE BANK A/S	0.026%	54.831%
719	DEERE + CO COMMON STOCK USD1.0	0.026%	54.857%
720	LLOYDS BANKING	0.026%	54.883%
721	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.026%	54.909%
722	QURATE RETAIL GROUP INC A COMMON STOCK USD.01	0.026%	54.935%
723	CA INC COMMON STOCK USD.1	0.026%	54.961%
724	GAP INC	0.026%	54.987%
725	ENERFLEX LTD	0.026%	55.013%
726	TOTAL CAPITAL C	0.026%	55.039%
727	ARKEMA	0.026%	55.065%
728	MITSUBISHI CORP	0.026%	55.090%
729	EASTMAN CHEMICA	0.026%	55.116%
730	CUMMINS INC	0.026%	55.142%
731	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75	0.026%	55.167%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
732	VERMILION ENERGY INC COMMON STOCK	0.026%	55.193%
733	WESFARMERS LTD	0.026%	55.219%
734	CHINA MOBILE	0.026%	55.244%
735	ABN AMRO BANK N	0.026%	55.270%
736	CBRE GROUP INC A COMMON STOCK USD.01	0.026%	55.295%
737	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.026%	55.321%
738	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.025%	55.346%
739	DEUTSCHE BANK A	0.025%	55.372%
740	ONEOK INC COMPANY GUAR 02/22 4.25	0.025%	55.397%
741	DOVER CORP	0.025%	55.423%
742	CHINA COMMUNICA	0.025%	55.448%
743	STRYKER CORP	0.025%	55.473%
744	NETFLIX INC COMMON STOCK USD.001	0.025%	55.499%
745	SIKA FINANZ AG	0.025%	55.524%
746	HOUSING DEVEL F	0.025%	55.549%
747	BOUYGUES	0.025%	55.574%
748	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	0.025%	55.599%
749	DEUTSCHE LUFTHA	0.025%	55.625%
750	UNILEVER NV	0.025%	55.650%
751	KEYCORP	0.025%	55.675%
752	KONINKLIJKE PHILIPS NVR NY NY REG SHRS	0.025%	55.700%
753	KOMATSU	0.025%	55.725%
754	EDISON INTERNATIONAL SR UNSECURED 09/22 2.4	0.025%	55.750%
755	BRITISH SKY BRO	0.025%	55.775%
756	SHIN-ETSU CHEM	0.025%	55.801%
757	PRUDENTIAL ADR	0.025%	55.826%
758	CELGENE CORP	0.025%	55.851%
759	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.025%	55.876%
760	COLLIERS INTERNATIONAL GROUP COMMON STOCK	0.025%	55.901%
761	LEGAL & GENERAL	0.025%	55.926%
762	ACTIVISION BLIZ	0.025%	55.951%
763	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.025%	55.976%
764	COMCAST CORP COMPANY GUAR 08/25 3.375	0.025%	56.000%
765	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.025%	56.025%
766	ALCOA CORP COMMON STOCK USD.01	0.025%	56.050%
767	STEEL DYNAMICS INC COMMON STOCK USD.005	0.025%	56.075%
768	LOWE'S COS INC	0.025%	56.100%
769	NUVISTA ENERGY	0.025%	56.124%
770	TOYOTA MOTOR CR	0.025%	56.149%
771	MARTINREA INTER	0.025%	56.174%
772	HARRIS CORP	0.025%	56.199%
773	BANK OF AMERICA	0.025%	56.223%
774	SWISSCOM AG	0.025%	56.248%
775	GGP INC REIT USD.01	0.025%	56.272%
776	UBISOFT ENTERTA	0.025%	56.297%
777	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.025%	56.321%
778	SMURFIT KAPPA P	0.025%	56.346%
779	TELEFONICA SA	0.024%	56.370%
780	BLUESCOPE STEEL	0.024%	56.395%
781	ANGLO AMERICAN	0.024%	56.419%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
782	GOLDCORP INC SR UNSECURED 06/21 3.625	0.024%	56.444%
783	NORTHERN TRUST	0.024%	56.468%
784	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.024%	56.493%
785	CHINA RES BEIJI	0.024%	56.517%
786	CELGENE CORP SR UNSECURED 08/22 3.55	0.024%	56.541%
787	DANONE S.A. COM	0.024%	56.566%
788	STMICROELECTRON	0.024%	56.590%
789	EXELON GENERATION CO LLC SR UNSECURED 03/22 3.4	0.024%	56.614%
790	NEW FLYER COMMO	0.024%	56.638%
791	MITSUBISHI ELEC	0.024%	56.662%
792	UNILEVER NV 0.5	0.024%	56.687%
793	IGM FINANCIAL I	0.024%	56.711%
794	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	0.024%	56.735%
795	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.024%	56.759%
796	BOLIDEN AB	0.024%	56.783%
797	BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	0.024%	56.807%
798	REPUBLIC SERVIC	0.024%	56.831%
799	OSISKO GOLD ROYALTIES LTD COMMON STOCK	0.024%	56.855%
800	NORWEGIAN CRUIS	0.024%	56.879%
801	DEUTSCHE BANK A	0.024%	56.903%
802	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	0.024%	56.927%
803	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.024%	56.951%
804	ASHTREAD GROUP	0.024%	56.975%
805	ASAHI GLASS CO	0.024%	56.998%
806	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	0.024%	57.022%
807	JOHN DEERE CAP	0.024%	57.046%
808	VORNADO REALTY TRUST REIT USD.04	0.024%	57.070%
809	ALLERGAN FINANCE LLC COMPANY GUAR 10/22 3.25	0.024%	57.094%
810	TELEFONICA EMIS	0.024%	57.117%
811	ROCKWELL COLLIN	0.024%	57.141%
812	EMERA INC.	0.024%	57.165%
813	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.024%	57.188%
814	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.024%	57.212%
815	HALLIBURTON CO	0.024%	57.236%
816	DUKE ENERGY CORP COMMON STOCK USD.001	0.024%	57.259%
817	HOLOGIC INC COMMON STOCK USD.01	0.024%	57.283%
818	VOLKSWAGEN INTL	0.024%	57.307%
819	NORTHROP GRUMMAN CORP SR UNSECURED 10/22 2.55	0.024%	57.330%
820	ECOLAB INC 2.37	0.024%	57.354%
821	SECURE ENERGY S	0.024%	57.377%
822	GLAXOSMITHKLINE PLC SPON ADR ADR	0.024%	57.401%
823	PARAMOUNT RESOU	0.024%	57.424%
824	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	0.024%	57.448%
825	PRICELINE GROUP	0.024%	57.471%
826	HEINEKEN NV	0.023%	57.495%
827	FIRSTSERVICE CORP COMMON STOCK	0.023%	57.518%
828	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.023%	57.542%
829	MONDELEZ INTERN	0.023%	57.565%
830	DANONE SA	0.023%	57.589%
831	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.023%	57.612%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
832	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.023%	57.635%
833	PRAXAIR STK	0.023%	57.659%
834	OESTERREIC KONT	0.023%	57.682%
835	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.023%	57.705%
836	FORD CREDIT CANADA CO COMPANY GUAR 06/22 2.766	0.023%	57.729%
837	E.ON SE 1.625%	0.023%	57.752%
838	GOODMAN GROUP	0.023%	57.775%
839	MITSUBISHI HVY	0.023%	57.798%
840	VERIZON COMMUNI	0.023%	57.821%
841	DENMARK GOVERNMENT	0.023%	57.844%
842	GKN PLC	0.023%	57.867%
843	TELIASONERA AB	0.023%	57.890%
844	SPARK INFRASTRU	0.023%	57.913%
845	AMETEK INC COMMON STOCK USD.01	0.023%	57.936%
846	ROGERS COMMUNICATIONS IN COMPANY GUAR 06/22 4	0.023%	57.958%
847	MID AMERICA APARTMENT COMM REIT USD.01	0.023%	57.981%
848	MTU AERO ENGINE	0.023%	58.004%
849	EURO FIN STABIL	0.023%	58.027%
850	ING GROEP NV 1.	0.023%	58.050%
851	BAYTEX ENERGY CORP COMMON STOCK	0.023%	58.072%
852	PHILIPS ELECTRO	0.023%	58.095%
853	DETOUR GOLD COR	0.023%	58.118%
854	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.023%	58.140%
855	APPLE INC SR UNSECURED 02/27 3.35	0.023%	58.163%
856	TOTAL SA SPON ADR ADR	0.023%	58.186%
857	MICROSOFT CORP SR UNSECURED 02/22 2.4	0.023%	58.208%
858	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.023%	58.231%
859	ALLIED PPTY,REI	0.022%	58.253%
860	EXTRA SPACE STO	0.022%	58.276%
861	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.022%	58.298%
862	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.022%	58.320%
863	ZIMMER HLDGS IN	0.022%	58.343%
864	BMW US CAPITAL	0.022%	58.365%
865	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	0.022%	58.388%
866	MICROSEMI	0.022%	58.410%
867	KREDITANST FUR	0.022%	58.432%
868	UTD RENTALS INC	0.022%	58.455%
869	APPLE INC SR UNSECURED 05/22 2.3	0.022%	58.477%
870	SSR MINING INC COMMON STOCK	0.022%	58.499%
871	ROYAL MAIL PLC-	0.022%	58.522%
872	MOSAIC CO SR UNSECURED 11/21 3.75	0.022%	58.544%
873	MICHAEL KORS HO	0.022%	58.566%
874	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.022%	58.588%
875	HCP INC.	0.022%	58.611%
876	HP ENTERPRISE CO SR UNSECURED 10/20 3.6	0.022%	58.633%
877	NOBLE ENERGY IN	0.022%	58.655%
878	AUTOLIV INC	0.022%	58.677%
879	PROVINCE OF ONT	0.022%	58.699%
880	APPLE INC SR UNSECURED 09/22 2.1	0.022%	58.721%
881	DEUTSCHE BANK A	0.022%	58.743%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
882	HESS CORPORATIO	0.022%	58.765%
883	MITSUBISHI UFJ FINL SPON ADR ADR	0.022%	58.787%
884	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.022%	58.809%
885	LYONDELLBASELL	0.022%	58.831%
886	AON PLC 2.875%	0.022%	58.853%
887	OP CORPORATE BA	0.022%	58.875%
888	SEMAFO INC COMM	0.022%	58.897%
889	CANON INC	0.022%	58.918%
890	TELEPERFORMANCE	0.022%	58.940%
891	KONINKLIJKE DSM	0.022%	58.962%
892	PRECISION DRILLING CORP COMMON STOCK	0.022%	58.984%
893	RUSSEL METALS I	0.022%	59.005%
894	ORANGE SA SR UNSECURED 09/21 4.125	0.022%	59.027%
895	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	0.022%	59.049%
896	LIBERTY MUTUAL	0.022%	59.070%
897	COGECO COMMUNIC	0.022%	59.092%
898	CANADIAN REAL E	0.022%	59.114%
899	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.022%	59.135%
900	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.022%	59.157%
901	SKANDINAVISKA E	0.022%	59.178%
902	STRYKER CORP SR UNSECURED 03/21 2.625	0.022%	59.200%
903	SUNTRUST BANK A	0.022%	59.221%
904	POST HOLDINGS INC COMMON STOCK USD.01	0.021%	59.243%
905	GOODYEAR TIRE &	0.021%	59.264%
906	IQVIA HOLDINGS INC COMMON STOCK USD.01	0.021%	59.286%
907	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.021%	59.307%
908	COMERICA INC	0.021%	59.328%
909	NOMURA HOLD INC	0.021%	59.350%
910	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.021%	59.371%
911	FUJITSU	0.021%	59.392%
912	MARSH & MCLENNA	0.021%	59.413%
913	UNITED OVERSEAS	0.021%	59.435%
914	GIBSON ENERGY I	0.021%	59.456%
915	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.021%	59.477%
916	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.021%	59.498%
917	BORGWARNER INC COMMON STOCK USD.01	0.021%	59.519%
918	LAM RESEARCH CORP COMMON STOCK USD.001	0.021%	59.540%
919	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.021%	59.561%
920	SEGRO PLC	0.021%	59.582%
921	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.021%	59.603%
922	DEN DANSKE BANK	0.021%	59.624%
923	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	0.021%	59.645%
924	SVENSKA HANDELS	0.021%	59.666%
925	KREDITANSTALT F	0.021%	59.687%
926	BANK OF NY MELL	0.021%	59.708%
927	ESSILOR INTERNA	0.021%	59.729%
928	ING GROEP NV 0.	0.021%	59.750%
929	Cineplex Inc.	0.021%	59.771%
930	HUNTSMAN CORP COMMON STOCK USD.01	0.021%	59.791%
931	INVESCO LTD COMMON STOCK USD.2	0.021%	59.812%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
932	HYUNDAI MOTOR C	0.021%	59.833%
933	NASDAQ INC COMMON STOCK USD.01	0.021%	59.854%
934	TUI AG	0.021%	59.874%
935	CHINA MERCHANTS	0.021%	59.895%
936	ALIMENTATION CO	0.021%	59.916%
937	ERICSSON LM SR UNSECURED 05/22 4.125	0.021%	59.936%
938	KELT EXPLORATIO	0.021%	59.957%
939	WESTERN FOREST	0.021%	59.977%
940	LAFARGEHOLCIM L	0.020%	59.998%
941	WESTROCK CO COMMON STOCK	0.020%	60.018%
942	XEROX CORP COMMON STOCK USD1.0	0.020%	60.038%
943	MGM RESORTS INTL COMPANY GUAR 03/22 7.75	0.020%	60.059%
944	EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	0.020%	60.079%
945	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.020%	60.100%
946	LOEWS CORP COMMON STOCK USD.01	0.020%	60.120%
947	NORTHLAND POWER	0.020%	60.140%
948	BORALEX INC CL	0.020%	60.161%
949	NIPPON STEEL CO	0.020%	60.181%
950	INGREDION INC COMMON STOCK USD.01	0.020%	60.201%
951	VODAFONE GROUP PLC SP ADR ADR	0.020%	60.221%
952	ENEL FINANCE IN	0.020%	60.242%
953	LANXESS	0.020%	60.262%
954	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.020%	60.282%
955	GECINA SA	0.020%	60.302%
956	AKAMAI TECHNOLO	0.020%	60.322%
957	VIVENDI SA	0.020%	60.343%
958	UNIVERSAL HLTH	0.020%	60.363%
959	AIR LIQUIDE FIN	0.020%	60.383%
960	SUN HUNG KAI PR	0.020%	60.403%
961	ELEMENT FINANCI	0.020%	60.423%
962	CARMAX INC COMMON STOCK USD.5	0.020%	60.443%
963	TJX COS INC	0.020%	60.463%
964	RSP PERMIAN INC COMMON STOCK USD.01	0.020%	60.483%
965	QUEBECOR INC 'B	0.020%	60.503%
966	DEUTSCHE TELEKO	0.020%	60.523%
967	MAZDA MOTOR COR	0.020%	60.543%
968	SL GREEN REALTY	0.020%	60.563%
969	SMART REAL ESTA	0.020%	60.583%
970	WM MORRISON SUP	0.020%	60.603%
971	BELLWAY	0.020%	60.622%
972	TAYLOR WIMPEY	0.020%	60.642%
973	ENCOMPASS HEALTH CORP COMMON STOCK USD.01	0.020%	60.662%
974	FORTUNA SILVER MINES INC COMMON STOCK	0.020%	60.682%
975	LEGG MASON INC SR UNSECURED 03/26 4.75	0.020%	60.702%
976	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.020%	60.722%
977	FLIR SYSTEMS INC COMMON STOCK USD.01	0.020%	60.741%
978	ASHLAND LLC COMPANY GUAR 08/22 4.75	0.020%	60.761%
979	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	0.020%	60.781%
980	TWITTER INC COMMON STOCK USD.000005	0.020%	60.801%
981	DEUTSCHE POST A	0.020%	60.820%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
982	VODAFONE GROUP	0.020%	60.840%
983	PEYTO EXPLORATI	0.020%	60.860%
984	SUMITOMO CHEMIC	0.020%	60.879%
985	BRITISH LAND CO	0.020%	60.899%
986	GENUINE PARTS C	0.020%	60.919%
987	ELECTR DE FRANC	0.020%	60.938%
988	NTT DOCOMO INC	0.020%	60.958%
989	COCA-COLA CO	0.020%	60.978%
990	SUZUKI MOTOR CO	0.020%	60.997%
991	NIELSEN HOLDING	0.020%	61.017%
992	TD AMERITRADE HOLDING CO SR UNSECURED 04/22 2.95	0.020%	61.037%
993	NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	0.020%	61.056%
994	CHINA PHARMACEU	0.020%	61.076%
995	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.020%	61.095%
996	TDC A/S	0.020%	61.115%
997	BANK OF IRELAND	0.020%	61.134%
998	ORANGE SA 0.875	0.020%	61.154%
999	CARREFOUR SA	0.019%	61.173%
1000	SANDSTORM GOLD	0.019%	61.193%
1001	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.019%	61.212%
1002	FAURECIA	0.019%	61.232%
1003	US BANCORP SR UNSECURED 01/24 3.7	0.019%	61.251%
1004	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.019%	61.271%
1005	ATOS ORIGIN SA	0.019%	61.290%
1006	CA INC SR UNSECURED 03/27 4.7	0.019%	61.309%
1007	PROGRESSIVE CORP COMMON STOCK USD1.0	0.019%	61.329%
1008	NETEASE INC ADR ADR USD.0001	0.019%	61.348%
1009	CREDIT AGRICOLE	0.019%	61.367%
1010	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.019%	61.387%
1011	NATIONWIDE B/S	0.019%	61.406%
1012	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.019%	61.425%
1013	BAE SYSTEMS	0.019%	61.444%
1014	VISTRA ENERGY CORP COMMON STOCK	0.019%	61.463%
1015	AT&T INC 1.45%	0.019%	61.482%
1016	SHOPIFY INC CLASS A COMMON STOCK	0.019%	61.502%
1017	JM SMUCKER CO/THE COMMON STOCK	0.019%	61.521%
1018	SMITHS GROUP	0.019%	61.540%
1019	SHIRE PLC	0.019%	61.559%
1020	SUMITOMO ELEC I	0.019%	61.578%
1021	MCDONALD'S CORP	0.019%	61.597%
1022	ROLLS ROYCE	0.019%	61.616%
1023	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.019%	61.635%
1024	ARAMARK COMMON STOCK USD.01	0.019%	61.654%
1025	JOHNSON MATTHEY	0.019%	61.673%
1026	TIFFANY & CO	0.019%	61.692%
1027	CSL LIMITED	0.019%	61.711%
1028	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.019%	61.730%
1029	PHILLIPS 66 COMPANY GUAR 04/22 4.3	0.019%	61.749%
1030	BALL CORP	0.019%	61.768%
1031	ELECTRICITE DE	0.019%	61.787%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1032	BAXTER INTL INC	0.019%	61.806%
1033	ECN CAPITAL COR	0.019%	61.825%
1034	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.019%	61.844%
1035	POSCO	0.019%	61.863%
1036	TORC OIL & GAS	0.019%	61.882%
1037	EIFFAGE SA	0.019%	61.900%
1038	LAND SECURITIES	0.019%	61.919%
1039	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.019%	61.938%
1040	REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	0.019%	61.957%
1041	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.019%	61.976%
1042	ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92	0.019%	61.995%
1043	SOUTHERN CO	0.019%	62.013%
1044	CLARIANT AG	0.019%	62.032%
1045	LINCOLN NATL CO	0.019%	62.051%
1046	FRESENIUS MEDIC	0.019%	62.070%
1047	ING GROEP NV	0.019%	62.088%
1048	TECK RESOURCES LIMITED COMPANY GUAR 01/22 4.75	0.019%	62.107%
1049	WH GROUP LTD	0.019%	62.126%
1050	UNIONE DI BAN.	0.019%	62.145%
1051	UMICORE	0.019%	62.163%
1052	HANA FINANCIAL	0.019%	62.182%
1053	FORTESCUE METAL	0.019%	62.201%
1054	PVH CORP COMMON STOCK USD1.0	0.019%	62.220%
1055	BOC HONG KONG H	0.019%	62.238%
1056	KEY BANK NA SR UNSECURED 06/25 3.3	0.019%	62.257%
1057	SWEDBANK AB	0.019%	62.276%
1058	AUST & NZ BK GP	0.019%	62.294%
1059	OWENS CORNING COMMON STOCK USD.001	0.019%	62.313%
1060	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.019%	62.331%
1061	NEVSUN RESOURCES LTD COMMON STOCK	0.019%	62.350%
1062	INTERNATIONAL G	0.019%	62.369%
1063	BANCO BBPM SPA	0.019%	62.387%
1064	DUKE REALTY CORP REIT USD.01	0.019%	62.406%
1065	WPX ENERGY INC COMMON STOCK	0.019%	62.424%
1066	CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	0.019%	62.443%
1067	IBM CORP SR UNSECURED 02/21 2.25	0.019%	62.462%
1068	UNILEVER PLC SPONSORED ADR ADR	0.019%	62.480%
1069	UDR INC REIT USD.01	0.019%	62.499%
1070	GENTEX CORP COMMON STOCK USD.06	0.019%	62.517%
1071	EDGEWELL PERSONAL CARE COMPANY GUAR 05/22 4.7	0.019%	62.536%
1072	KLEPIERRE	0.019%	62.554%
1073	GRUPO MEXICO SA	0.019%	62.573%
1074	UTD MICRO ELECT	0.019%	62.591%
1075	IRON MOUNTAIN INC REIT USD.01	0.019%	62.610%
1076	TDK CORP	0.019%	62.628%
1077	AIRBUS GROUP NV	0.018%	62.647%
1078	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.018%	62.665%
1079	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.018%	62.684%
1080	TECHNIPFMC PLC	0.018%	62.702%
1081	RADIANT OPTO EL	0.018%	62.721%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1082	WELLS FARGO + COMPANY SR UNSECURED 04/22 2.094	0.018%	62.739%
1083	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	0.018%	62.758%
1084	SUMITOMO RLTY&D	0.018%	62.776%
1085	SHAWCOR LTD	0.018%	62.794%
1086	AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	0.018%	62.813%
1087	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	0.018%	62.831%
1088	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.018%	62.850%
1089	FNF GROUP TRACKING STK USD.0001	0.018%	62.868%
1090	SPIRIT AEROSYST	0.018%	62.886%
1091	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	0.018%	62.905%
1092	FIRST HORIZON N	0.018%	62.923%
1093	XL GROUP LTD	0.018%	62.941%
1094	AMERISOURCEBERG	0.018%	62.960%
1095	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.018%	62.978%
1096	AT+T INC SR UNSECURED 05/25 3.4	0.018%	62.996%
1097	DOMINION RES(VI	0.018%	63.015%
1098	DAI-CHI LIFE	0.018%	63.033%
1099	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.018%	63.051%
1100	LKQ CORP COMMON STOCK USD.01	0.018%	63.070%
1101	LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	0.018%	63.088%
1102	MCCORMICK & CO	0.018%	63.106%
1103	ANIXTER INC COMPANY GUAR 10/21 5.125	0.018%	63.124%
1104	FISCHER(GEORG)A	0.018%	63.142%
1105	IDEMITSU KOSAN	0.018%	63.161%
1106	ROSS STORES INC	0.018%	63.179%
1107	TIME WARNER INC	0.018%	63.197%
1108	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.018%	63.215%
1109	KINGSPAN GROUP	0.018%	63.234%
1110	ORBITAL ATK INC COMMON STOCK USD.01	0.018%	63.252%
1111	GIVAUDAN	0.018%	63.270%
1112	EXCHANGE INCOME	0.018%	63.288%
1113	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.018%	63.306%
1114	WEX INC COMMON STOCK USD.01	0.018%	63.324%
1115	FIRSTRAND LIMIT	0.018%	63.342%
1116	RHEINMETALL AG	0.018%	63.360%
1117	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.018%	63.379%
1118	NOKIA OYJ SR UNSECURED 06/22 3.375	0.018%	63.397%
1119	WALGREEN CO COMPANY GUAR 09/22 3.1	0.018%	63.414%
1120	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.018%	63.432%
1121	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.018%	63.450%
1122	REGIONS FINANCI	0.018%	63.468%
1123	ADIENT PLC	0.018%	63.486%
1124	VIFOR PHARMA AG	0.018%	63.504%
1125	LABRADOR IRON O	0.018%	63.522%
1126	LOGAN PROPERTY	0.018%	63.540%
1127	TRICAN WELL SER	0.018%	63.558%
1128	GREAT CANADIAN	0.018%	63.576%
1129	S+P GLOBAL INC COMMON STOCK USD1.0	0.018%	63.594%
1130	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	0.018%	63.611%
1131	CARLISLE COS IN	0.018%	63.629%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1132	HP INC COMMON STOCK USD.01	0.018%	63.647%
1133	PNC BANK NA 2.6	0.018%	63.665%
1134	NATIONAL OILWEL	0.018%	63.683%
1135	KELLOGG CO 0.8%	0.018%	63.701%
1136	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.018%	63.719%
1137	BANK LEUMI LE-I	0.018%	63.736%
1138	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.018%	63.754%
1139	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.018%	63.772%
1140	EMC CORP(MASS)	0.018%	63.790%
1141	AGRICULTURAL BK	0.018%	63.808%
1142	K&S AG	0.018%	63.825%
1143	EATON CORP COMPANY GUAR 11/22 2.75	0.018%	63.843%
1144	MITEL NETWORKS	0.018%	63.861%
1145	MKS INSTRUMENTS INC COMMON STOCK	0.018%	63.879%
1146	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.018%	63.896%
1147	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.018%	63.914%
1148	AUTONATION INC	0.018%	63.932%
1149	BRITISH AMERICAN TOB SP ADR ADR	0.018%	63.949%
1150	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.018%	63.967%
1151	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.018%	63.985%
1152	COMMERCE BANCSH	0.018%	64.002%
1153	BANK OF THE OZARKS COMMON STOCK USD.01	0.018%	64.020%
1154	YAMAHA MOTOR CO	0.018%	64.038%
1155	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.018%	64.055%
1156	SUNTRUST BANK SR UNSECURED 08/22 2.45	0.018%	64.073%
1157	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.018%	64.090%
1158	FIRST CAPITAL R	0.018%	64.108%
1159	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 09/22 2.6	0.018%	64.126%
1160	FERRARI NV	0.018%	64.143%
1161	COCA COLA CO/THE SR UNSECURED 05/22 2.2	0.018%	64.161%
1162	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.018%	64.178%
1163	VIDEOTRON LTD COMPANY GUAR 07/22 5	0.018%	64.196%
1164	REGENCY CENTERS CORP REIT USD.01	0.018%	64.213%
1165	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.018%	64.231%
1166	SUN COMMUNITIES INC REIT USD.01	0.017%	64.248%
1167	COTY INC CL A COMMON STOCK USD.01	0.017%	64.266%
1168	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.017%	64.283%
1169	KREDITANST FUER	0.017%	64.301%
1170	KB FINANCIAL GR	0.017%	64.318%
1171	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.017%	64.336%
1172	OJI PAPER CO	0.017%	64.353%
1173	TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02	0.017%	64.371%
1174	COMMONWEALTH BA	0.017%	64.388%
1175	JABIL CIRCUIT I	0.017%	64.405%
1176	SPARTAN ENERGY	0.017%	64.423%
1177	BAXTER INTL INC	0.017%	64.440%
1178	MARKEL CORP COMMON STOCK	0.017%	64.458%
1179	FRESENIUS SE &	0.017%	64.475%
1180	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.017%	64.492%
1181	ADECCO SA	0.017%	64.510%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1182	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.017%	64.527%
1183	AGCO CORP	0.017%	64.544%
1184	Banco Sabadell	0.017%	64.561%
1185	NN GROUP NV	0.017%	64.579%
1186	SAINSBURY (J) P	0.017%	64.596%
1187	OMNICOM GROUP I	0.017%	64.613%
1188	GEN DYNAMICS CO	0.017%	64.630%
1189	JSW STEEL LTD	0.017%	64.647%
1190	WP CAREY INC REIT USD.001	0.017%	64.664%
1191	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.017%	64.681%
1192	ING BANK	0.017%	64.698%
1193	LAS VEGAS SANDS	0.017%	64.716%
1194	PENTAIR PLC	0.017%	64.733%
1195	JFE HOLDINGS IN	0.017%	64.750%
1196	BAT INTERNATIONAL	0.017%	64.767%
1197	SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	0.017%	64.784%
1198	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.017%	64.801%
1199	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.017%	64.818%
1200	SOUTH32 LTD	0.017%	64.835%
1201	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.017%	64.852%
1202	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.017%	64.869%
1203	ENDEAVOUR MININ	0.017%	64.886%
1204	ERICSSON LM-B S	0.017%	64.903%
1205	ADIDAS AG	0.017%	64.920%
1206	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.017%	64.937%
1207	ENERCARE INC	0.017%	64.954%
1208	AEGON N.V.	0.017%	64.971%
1209	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.017%	64.988%
1210	INPEX CORPORATI	0.017%	65.005%
1211	ABN AMRO GROUP	0.017%	65.022%
1212	BERKELEY GROUP	0.017%	65.039%
1213	SANLAM LIMITED	0.017%	65.056%
1214	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.017%	65.073%
1215	US FOODS HOLDING CORP COMMON STOCK USD.01	0.017%	65.089%
1216	AIR LEASE CORP	0.017%	65.106%
1217	AMP LIMITED	0.017%	65.123%
1218	KROGER CO SR UNSECURED 04/22 3.4	0.017%	65.140%
1219	TOLL BROTHERS INC COMMON STOCK USD.01	0.017%	65.157%
1220	WILLIS TOWERS W	0.017%	65.174%
1221	JONES LANG LASA	0.017%	65.191%
1222	MARATHON OIL CO	0.017%	65.207%
1223	AMADEUS IT HLDG	0.017%	65.224%
1224	CHINA UNICOM LT	0.017%	65.241%
1225	COCA-COLA EUROP	0.017%	65.258%
1226	FLEXTRONICS INT	0.017%	65.274%
1227	UTD THERAPEUTIC	0.017%	65.291%
1228	CHINA PETROLEUM	0.017%	65.308%
1229	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.017%	65.325%
1230	AECON GROUP INC	0.017%	65.341%
1231	BEST BUY CO INC	0.017%	65.358%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1232	FORTUM OYJ	0.017%	65.375%
1233	FRANCO NEVADA CORP COMMON STOCK	0.017%	65.391%
1234	MITSUBISHI ESTA	0.017%	65.408%
1235	KONINKLIJKE KPN	0.017%	65.424%
1236	LIBERTY MUTUAL	0.017%	65.441%
1237	TRINITY INDS	0.017%	65.457%
1238	BANK RAKYAT IND	0.017%	65.474%
1239	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.017%	65.491%
1240	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.017%	65.507%
1241	ATCO LTD CL I N	0.017%	65.524%
1242	STRYKER CORP SR UNSECURED 05/24 3.375	0.016%	65.540%
1243	STERLING BANCORP/DE COMMON STOCK USD.01	0.016%	65.557%
1244	REXEL PROMESSES	0.016%	65.573%
1245	OSHKOSH CORP COMMON STOCK USD.01	0.016%	65.589%
1246	UCB	0.016%	65.606%
1247	SINO BIOPHAMACE	0.016%	65.622%
1248	INTUIT INC COMMON STOCK USD.01	0.016%	65.639%
1249	REINSURANCE GRO	0.016%	65.655%
1250	INFINEON TECHNO	0.016%	65.671%
1251	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.016%	65.688%
1252	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/22 2.55	0.016%	65.704%
1253	NORDSTROM INC SR UNSECURED 05/20 4.75	0.016%	65.720%
1254	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.016%	65.737%
1255	SK C&C CO LTD	0.016%	65.753%
1256	HEXCEL CORP COMMON STOCK USD.01	0.016%	65.769%
1257	THERMO FISHER S	0.016%	65.786%
1258	NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75	0.016%	65.802%
1259	MARTIN MARIETTA	0.016%	65.818%
1260	BIDVEST GROUP L	0.016%	65.834%
1261	ARROW ELECTRONI	0.016%	65.851%
1262	CHARTWELL RETIR	0.016%	65.867%
1263	STOCKLAND TRUST	0.016%	65.883%
1264	FEDERAL REALTY INVS TRUST REIT USD.01	0.016%	65.899%
1265	HILL ROM HOLDINGS INC COMMON STOCK	0.016%	65.916%
1266	BALOISE- HOLDIN	0.016%	65.932%
1267	SK ENERGY CO LT	0.016%	65.948%
1268	MARKS & SPENCER	0.016%	65.964%
1269	QUANTA SERVICES	0.016%	65.980%
1270	KILROY REALTY C	0.016%	65.997%
1271	DOUGLAS EMMETT INC REIT USD.01	0.016%	66.013%
1272	VOLKSWAGEN AG	0.016%	66.029%
1273	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.016%	66.045%
1274	MURPHY OIL CORP	0.016%	66.061%
1275	CAMDEN PROPERTY	0.016%	66.077%
1276	PTT EXP&PROD-FG	0.016%	66.094%
1277	FUBON FINANCIAL	0.016%	66.110%
1278	L'OREAL	0.016%	66.126%
1279	ELISA OYJ-A	0.016%	66.142%
1280	DENSO CORP	0.016%	66.158%
1281	MYLAN NV 3.125%	0.016%	66.174%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1282	NIPPON BUILDING	0.016%	66.190%
1283	PULTEGROUP INC.	0.016%	66.206%
1284	VALEO SA	0.016%	66.222%
1285	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.016%	66.239%
1286	SONY CORP SPONSORED ADR ADR	0.016%	66.255%
1287	METLIFE INC SR UNSECURED 04/24 3.6	0.016%	66.271%
1288	NEC CORP	0.016%	66.287%
1289	CAPITAL POWER C	0.016%	66.303%
1290	HOME CAP GRP IN	0.016%	66.319%
1291	ROYAL DUTCH SH-	0.016%	66.335%
1292	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.016%	66.351%
1293	PORSCHE AUTOMOB	0.016%	66.367%
1294	TRI POINTE GROUP INC COMPANY GUAR 07/21 4.875	0.016%	66.383%
1295	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.016%	66.398%
1296	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.016%	66.414%
1297	COMMERZBANK AG	0.016%	66.430%
1298	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/26 2.125	0.016%	66.446%
1299	XYLEM INC COMMON STOCK	0.016%	66.462%
1300	ZOETIS INC COMMON STOCK USD.01	0.016%	66.478%
1301	SWATCH GROUP	0.016%	66.494%
1302	DUFREY AG-REG	0.016%	66.510%
1303	HEIDELBERGCEMEN	0.016%	66.526%
1304	COOPERATIEVE RA	0.016%	66.542%
1305	JPMORGAN CHASE	0.016%	66.558%
1306	UNILEVER NV	0.016%	66.573%
1307	GAS NATURAL SDG	0.016%	66.589%
1308	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.016%	66.605%
1309	LIBERTY PROPERTY TRUST REIT USD.001	0.016%	66.621%
1310	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.016%	66.637%
1311	TCF FINL CORP	0.016%	66.652%
1312	RYDER SYSTEM IN	0.016%	66.668%
1313	WR BERKLEY CORP COMMON STOCK USD.2	0.016%	66.684%
1314	SONOCO PRODUCTS	0.016%	66.700%
1315	ASML HOLDING NV	0.016%	66.715%
1316	THERMO FISHER S	0.016%	66.731%
1317	HALMA	0.016%	66.747%
1318	SESA STERLITE	0.016%	66.763%
1319	NATIONAL AUSTRAL	0.016%	66.778%
1320	EXPEDIA GROUP INC COMMON STOCK USD.001	0.016%	66.794%
1321	USG CORP	0.016%	66.810%
1322	VOLKSWAGEN LEAS	0.016%	66.825%
1323	INTL BANK FOR R	0.016%	66.841%
1324	PEABODY ENERGY CORP COMMON STOCK	0.016%	66.857%
1325	AISIN SEIKI CO	0.016%	66.872%
1326	PROVINCE OF ALBERTA SR UNSECURED 06/31 3.5	0.016%	66.888%
1327	SALESFORCE.COM	0.016%	66.903%
1328	LG DISPLAY CO	0.016%	66.919%
1329	PINNACLE FOODS INC COMMON STOCK USD.01	0.016%	66.935%
1330	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.016%	66.950%
1331	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.016%	66.966%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1332	GAMING AND LEISURE PROPERTIE REIT	0.016%	66.981%
1333	PERRIGO CO PLC	0.015%	66.997%
1334	APTARGROUP INC COMMON STOCK USD.01	0.015%	67.012%
1335	MACERICH CO	0.015%	67.028%
1336	EXELON CORP COMMON STOCK	0.015%	67.043%
1337	HYDRO ONE LTD	0.015%	67.059%
1338	BRUNSWICK CORP	0.015%	67.074%
1339	SENSATA TECHNOL	0.015%	67.089%
1340	CIMAREX ENERGY CO COMMON STOCK USD.01	0.015%	67.105%
1341	ASML HOLDING NV	0.015%	67.120%
1342	GARMIN LTD.	0.015%	67.136%
1343	SHINHAN FINANCI	0.015%	67.151%
1344	GLOBAL PAYMENTS INC COMMON STOCK	0.015%	67.167%
1345	ARCONIC INC SR UNSECURED 02/22 5.87	0.015%	67.182%
1346	AECOM COMMON STOCK USD.01	0.015%	67.197%
1347	AALBERTS INDUST	0.015%	67.213%
1348	VULCAN MATERIAL	0.015%	67.228%
1349	ACTIVISION BLIZZARD SR UNSECURED 06/22 2.6	0.015%	67.243%
1350	GALP ENERGIA	0.015%	67.259%
1351	PANDORA A/S	0.015%	67.274%
1352	FIRST SOLAR INC	0.015%	67.290%
1353	AFFILIATED MNGR	0.015%	67.305%
1354	OMV AG	0.015%	67.320%
1355	INVITATION HOMES INC REIT USD.01	0.015%	67.335%
1356	UNUM GROUP	0.015%	67.351%
1357	HAMMERSON	0.015%	67.366%
1358	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	0.015%	67.381%
1359	BCO BRADESCO,AD	0.015%	67.396%
1360	BRITISH TELECOM	0.015%	67.411%
1361	WESTPAC BANKING	0.015%	67.427%
1362	INTERTEK TESTIN	0.015%	67.442%
1363	SNAP-ON INC	0.015%	67.457%
1364	MEDIOBANCA SPA	0.015%	67.472%
1365	SOUTHERN CO SR UNSECURED 06/20 2.75	0.015%	67.487%
1366	SBERBANK OF RUS	0.015%	67.502%
1367	UTD TECHNOLOGIE	0.015%	67.518%
1368	ALLERGAN FUNDIN	0.015%	67.533%
1369	HYATT HOTELS CO	0.015%	67.548%
1370	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	0.015%	67.563%
1371	SHOWA DENKO KK	0.015%	67.578%
1372	POLYONE CORP SR UNSECURED 03/23 5.25	0.015%	67.593%
1373	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.015%	67.608%
1374	WOLSELEY PLC	0.015%	67.623%
1375	DCT INDUSTRIAL TRUST INC REIT USD.01	0.015%	67.638%
1376	GCI LIBERTY INC CLASS A COMMON STOCK	0.015%	67.653%
1377	HDFC BANK LTD	0.015%	67.668%
1378	PADDY POWER PLC	0.015%	67.683%
1379	IMPERIAL TOBACC	0.015%	67.698%
1380	JUNIPER NETWORK	0.015%	67.713%
1381	ENEL FINANCE IN	0.015%	67.728%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1382	CREDIT ACCEPTAN	0.015%	67.743%
1383	BHP BILLITON FI	0.015%	67.758%
1384	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.015%	67.773%
1385	NEWELL BRANDS INC COMMON STOCK USD1.0	0.015%	67.788%
1386	NATIONAL RETAIL PROPERTIES REIT USD.01	0.015%	67.803%
1387	THOR INDUSTRIES INC COMMON STOCK USD.1	0.015%	67.818%
1388	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.015%	67.833%
1389	COLGATE-PALMOLI	0.015%	67.848%
1390	MINEBEA CO	0.015%	67.863%
1391	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.015%	67.878%
1392	ONEOK INC	0.015%	67.893%
1393	UNIPER SE	0.015%	67.908%
1394	LG CHEM LTD	0.015%	67.922%
1395	FUJIFILM HLDGS	0.015%	67.937%
1396	PHOENIX GROUP H	0.015%	67.952%
1397	TORAY INDS INC	0.015%	67.967%
1398	WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125	0.015%	67.982%
1399	EQUIFAX INC	0.015%	67.997%
1400	TOYOTA TSUSHO C	0.015%	68.011%
1401	CHINA RESOURCES	0.015%	68.026%
1402	HOWARD HUGHES CORP/THE COMMON STOCK	0.015%	68.041%
1403	VALIDUS HOLDING	0.015%	68.056%
1404	MINITUBISHI UFJ	0.015%	68.071%
1405	YASKAWA ELEC CO	0.015%	68.085%
1406	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.015%	68.100%
1407	APARTMENT INVT + MGMT CO A REIT USD.01	0.015%	68.115%
1408	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.015%	68.129%
1409	DELL TECHNOLOGIES INC CL V TRACKING STK	0.015%	68.144%
1410	DEXUS PROPERTY	0.015%	68.159%
1411	ARRIS INTERNATI	0.015%	68.173%
1412	AON PLC	0.015%	68.188%
1413	AMERICAN HOMES 4 RENT A REIT USD.01	0.015%	68.203%
1414	TRACTOR SUPPLY	0.015%	68.217%
1415	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.015%	68.232%
1416	FMG RESOURCES A	0.015%	68.246%
1417	SUMITOMO CORP	0.015%	68.261%
1418	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.015%	68.276%
1419	LOCALIZA RENT A	0.015%	68.290%
1420	LAZARD LTD CL A COMMON STOCK USD.01	0.015%	68.305%
1421	NORBORD INC COMMON STOCK	0.015%	68.319%
1422	COOPER COS INC	0.015%	68.334%
1423	NASDAQ INC SR UNSECURED 06/24 4.25	0.015%	68.348%
1424	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.015%	68.363%
1425	FAMILYMART CO	0.015%	68.378%
1426	ORIGIN ENERGY L	0.015%	68.392%
1427	ATS AUTOMATION	0.014%	68.407%
1428	SUMITOMO MITSUI	0.014%	68.421%
1429	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.014%	68.435%
1430	AGILE PROPERTY	0.014%	68.450%
1431	AMEREN CORP SR UNSECURED 11/20 2.7	0.014%	68.464%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1432	HARLEY DAVIDSON	0.014%	68.479%
1433	CATALENT INC COMMON STOCK USD.01	0.014%	68.493%
1434	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.014%	68.508%
1435	EAST WEST BANCORP INC COMMON STOCK USD.001	0.014%	68.522%
1436	GROWTHPOINT PRO	0.014%	68.537%
1437	COCA-COLA CO	0.014%	68.551%
1438	CUBESMART REIT USD.01	0.014%	68.565%
1439	AMER ELEC POWER	0.014%	68.580%
1440	JAZZ PHARMACEUT	0.014%	68.594%
1441	MIRVAC GROUP RE	0.014%	68.609%
1442	SWISS LIFE HLDG	0.014%	68.623%
1443	TAKEDA PHARMACE	0.014%	68.637%
1444	SLM CORP COMMON STOCK USD.2	0.014%	68.652%
1445	CERNER CORP	0.014%	68.666%
1446	CINTAS CORP	0.014%	68.680%
1447	AJINOMOTO CO IN	0.014%	68.694%
1448	WW GRAINGER INC	0.014%	68.709%
1449	BROTHERIndustr	0.014%	68.723%
1450	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.014%	68.737%
1451	VOLKSWAGEN LEAS	0.014%	68.751%
1452	SVENSKA HANDELS	0.014%	68.765%
1453	PRIMERICA INC COMMON STOCK	0.014%	68.780%
1454	PURE INDUSTRIAL	0.014%	68.794%
1455	GN STORE NORD	0.014%	68.808%
1456	TORCHMARK CORP COMMON STOCK USD1.0	0.014%	68.822%
1457	ENAGAS	0.014%	68.836%
1458	MARUBENI CORP	0.014%	68.851%
1459	OLIN CORP	0.014%	68.865%
1460	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.014%	68.879%
1461	BK NED GEMEENTE	0.014%	68.893%
1462	LONGFOR PROPERT	0.014%	68.907%
1463	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.014%	68.921%
1464	GENERAL MILLS I	0.014%	68.936%
1465	RANDSTAD HOLDIN	0.014%	68.950%
1466	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.014%	68.964%
1467	MASTEC INC	0.014%	68.978%
1468	MEGGITT	0.014%	68.992%
1469	ROYAL BANK OF CANADA DEPOSIT NOTE 03/21 2.03	0.014%	69.006%
1470	INNERGEX RENEWA	0.014%	69.020%
1471	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.014%	69.034%
1472	BHP BILLITON PL	0.014%	69.048%
1473	CENOVUS ENERGY INC SR UNSECURED 08/22 3	0.014%	69.063%
1474	SINOPHARM GROUP	0.014%	69.077%
1475	L BRANDS INC COMPANY GUAR 02/22 5.625	0.014%	69.091%
1476	CARLSBERG	0.014%	69.105%
1477	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.014%	69.119%
1478	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.014%	69.133%
1479	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	0.014%	69.147%
1480	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.014%	69.160%
1481	KNIGHT THERAPEU	0.014%	69.174%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1482	FREEHOLD ROYALT	0.014%	69.188%
1483	FUJI HEAVY INDS	0.014%	69.202%
1484	PARK HOTELS + RESORTS INC REIT USD.01	0.014%	69.216%
1485	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.014%	69.230%
1486	LIBERTY BROADBAND C COMMON STOCK USD.01	0.014%	69.244%
1487	ZIONS BANCORP	0.014%	69.258%
1488	PRAIRIESKY ROYA	0.014%	69.272%
1489	KOMMUNEKREDIT	0.014%	69.285%
1490	AMDOCS LTD COMMON STOCK GBP.0001	0.014%	69.299%
1491	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001	0.014%	69.313%
1492	KIRBY CORP	0.014%	69.327%
1493	PACWEST BANCORP COMMON STOCK	0.014%	69.341%
1494	SPIRAX-SARCO EN	0.014%	69.355%
1495	VF CORP	0.014%	69.368%
1496	CREE INC COMMON STOCK USD.00125	0.014%	69.382%
1497	FLUOR CORP COMMON STOCK USD.01	0.014%	69.396%
1498	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.014%	69.410%
1499	SKF AB - B SHAR	0.014%	69.424%
1500	CHRISTIAN HANSE	0.014%	69.437%
1501	BROWN + BROWN INC COMMON STOCK USD.1	0.014%	69.451%
1502	ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	0.014%	69.465%
1503	HYUNDAI ENG & C	0.014%	69.479%
1504	TRANSOCEAN LTD	0.014%	69.492%
1505	KELLOGG CO 4% 1	0.014%	69.506%
1506	ILG INC COMMON STOCK USD.01	0.014%	69.520%
1507	WHITBREAD PLC	0.014%	69.533%
1508	MERLIN PROPRTI	0.014%	69.547%
1509	ELECTRONIC ARTS	0.014%	69.561%
1510	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.014%	69.575%
1511	JAPAN REAL ESTA	0.014%	69.588%
1512	BPCE	0.014%	69.602%
1513	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.014%	69.616%
1514	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.014%	69.629%
1515	GALAXY ENTERTAI	0.014%	69.643%
1516	BARCLAYS PLC 1.	0.014%	69.657%
1517	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.014%	69.670%
1518	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.014%	69.684%
1519	MOSAIC CO	0.014%	69.697%
1520	EVEREST RE GROU	0.014%	69.711%
1521	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	0.014%	69.725%
1522	STELLA JONES IN	0.014%	69.738%
1523	TATA CONSULTANC	0.014%	69.752%
1524	SUMITOMO MITSUI	0.014%	69.765%
1525	FLOWSERVE CORP COMMON STOCK USD1.25	0.014%	69.779%
1526	WINTRUST FINANCIAL CORP COMMON STOCK	0.014%	69.792%
1527	SVENSKA CELLULO	0.014%	69.806%
1528	PULTEGROUP INC COMPANY GUAR 03/21 4.25	0.014%	69.820%
1529	DARDEN RESTAURA	0.014%	69.833%
1530	COMINAR REAL ES	0.014%	69.847%
1531	CA INC 3.6% 01A	0.014%	69.860%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1532	ENSIGN ENERGY S	0.013%	69.874%
1533	RENAISSANCE RE	0.013%	69.887%
1534	MURATA MFG CO	0.013%	69.901%
1535	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.013%	69.914%
1536	KIMBERLY-CLARK	0.013%	69.928%
1537	ITOCHU CORP	0.013%	69.941%
1538	MOL HUNGARIAN O	0.013%	69.955%
1539	MEDNAX INC	0.013%	69.968%
1540	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.013%	69.981%
1541	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.013%	69.995%
1542	FILA KOREA LTD	0.013%	70.008%
1543	GRANITE REAL ES	0.013%	70.022%
1544	SOMPO JAPAN NIP	0.013%	70.035%
1545	MORGAN STANLEY SR UNSECURED 08/21 3.125	0.013%	70.049%
1546	DEUTSCHE BOERSE	0.013%	70.062%
1547	GRAPHIC PACKAGING INTERN COMPANY GUAR 04/21 4.75	0.013%	70.076%
1548	GE CAPITAL EURO	0.013%	70.089%
1549	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.013%	70.102%
1550	KION GROUP AG	0.013%	70.116%
1551	ASSURANT INC COMMON STOCK USD.01	0.013%	70.129%
1552	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.013%	70.143%
1553	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01	0.013%	70.156%
1554	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.013%	70.169%
1555	BUNGE LTD COMMON STOCK USD.01	0.013%	70.183%
1556	MS&AD INSURANCE	0.013%	70.196%
1557	CASCADES INC	0.013%	70.209%
1558	TULLOW OIL PLC	0.013%	70.223%
1559	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	0.013%	70.236%
1560	DREAM GLOBAL RE	0.013%	70.249%
1561	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.013%	70.263%
1562	DIRECT LINE INS	0.013%	70.276%
1563	DELPHI AUTOMOTI	0.013%	70.289%
1564	KAPSTONE PAPER	0.013%	70.303%
1565	YES BANK LTD	0.013%	70.316%
1566	HYUNDAI MOBIS	0.013%	70.329%
1567	JANUS CAPITAL G	0.013%	70.343%
1568	SBI HOLDINGS IN	0.013%	70.356%
1569	CDN UTILS LTD N	0.013%	70.369%
1570	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.013%	70.382%
1571	DOREL INDS INC	0.013%	70.396%
1572	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.013%	70.409%
1573	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.013%	70.422%
1574	INCITEC PIVOT	0.013%	70.435%
1575	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.013%	70.449%
1576	ACKERMANS & VAN	0.013%	70.462%
1577	SEKISUI CHEMICA	0.013%	70.475%
1578	ROYAL GOLD INC	0.013%	70.488%
1579	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.013%	70.502%
1580	CATCHER TECHNOL	0.013%	70.515%
1581	HELMERICH & PAY	0.013%	70.528%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1582	RECKITT BENCKIS	0.013%	70.541%
1583	KIMCO REALTY	0.013%	70.554%
1584	HP ENTERPRISE CO SR UNSECURED 10/25 4.9	0.013%	70.567%
1585	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.013%	70.581%
1586	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.013%	70.594%
1587	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.013%	70.607%
1588	CANACCORD FINAN	0.013%	70.620%
1589	EMCOR GROUP INC COMMON STOCK USD.01	0.013%	70.633%
1590	LOGMEIN INC COMMON STOCK USD.01	0.013%	70.646%
1591	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.013%	70.659%
1592	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.013%	70.673%
1593	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.013%	70.686%
1594	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.013%	70.699%
1595	HELVETIA HOLDIN	0.013%	70.712%
1596	MONDI PLC	0.013%	70.725%
1597	ANHUI CONCH CEM	0.013%	70.738%
1598	OBAYASHI CORP	0.013%	70.751%
1599	A.P. MOLLER-MAE	0.013%	70.764%
1600	HANG SENG BANK	0.013%	70.777%
1601	GPT GROUP	0.013%	70.790%
1602	COCA COLA HBC A	0.013%	70.803%
1603	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.013%	70.816%
1604	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.013%	70.829%
1605	SHERWIN WILLIAMS CO SR UNSECURED 06/22 2.75	0.013%	70.842%
1606	DAIWA HOUSE IND	0.013%	70.855%
1607	KLX INC COMMON STOCK USD.01	0.013%	70.868%
1608	WILLIAMS COS INC SR UNSECURED 09/21 7.875	0.013%	70.881%
1609	ISUZU MOTORS	0.013%	70.894%
1610	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.013%	70.907%
1611	LAB CORP OF AME	0.013%	70.920%
1612	JANUS HENDERSON	0.013%	70.933%
1613	BURBERRY GROUP	0.013%	70.946%
1614	SANTANDER UK PLC SR UNSECURED 03/24 4	0.013%	70.959%
1615	JYSKE BANK A/S	0.013%	70.972%
1616	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.013%	70.985%
1617	BCO BRADESCO,PR	0.013%	70.998%
1618	KERING	0.013%	71.011%
1619	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.013%	71.024%
1620	GRUBHUB INC COMMON STOCK USD.0001	0.013%	71.037%
1621	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.013%	71.050%
1622	CHINA UNICOM	0.013%	71.062%
1623	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.013%	71.075%
1624	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.013%	71.088%
1625	TOSOH CORP	0.013%	71.101%
1626	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.013%	71.114%
1627	WILLIAMS-SONOMA	0.013%	71.127%
1628	VF CORP SR UNSECURED 09/21 3.5	0.013%	71.140%
1629	CENTENNIAL RESO	0.013%	71.153%
1630	AGILENT TECHNOL	0.013%	71.166%
1631	CTBC FINANCIAL	0.013%	71.179%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1632	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.013%	71.191%
1633	GAP INC/THE SR UNSECURED 04/21 5.95	0.013%	71.204%
1634	KIRIN HOLDINGS	0.013%	71.217%
1635	MOSAIC CO SR UNSECURED 11/23 4.25	0.013%	71.230%
1636	IBM CORP SR UNSECURED 02/24 3.625	0.013%	71.243%
1637	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.013%	71.256%
1638	TELEFLEX INC COMMON STOCK USD1.0	0.013%	71.269%
1639	MASTERCARD INC SR UNSECURED 04/24 3.375	0.013%	71.281%
1640	WORLDPAY INC CLASS A COMMON STOCK USD.00001	0.013%	71.294%
1641	MARKEL CORPORATION SR UNSECURED 06/21 5.35	0.013%	71.307%
1642	CHOICE HOTELS INTL INC COMPANY GUAR 07/22 5.75	0.013%	71.320%
1643	SINGAPORE AIRLI	0.013%	71.333%
1644	AVNET INC	0.013%	71.346%
1645	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.013%	71.358%
1646	REDEFINE PROPER	0.013%	71.371%
1647	MANPOWER INC	0.013%	71.384%
1648	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.013%	71.397%
1649	COCA COLA CO/THE SR UNSECURED 09/21 3.3	0.013%	71.410%
1650	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.013%	71.422%
1651	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.013%	71.435%
1652	LOEWS CORP SR UNSECURED 04/26 3.75	0.013%	71.448%
1653	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.013%	71.461%
1654	MORNEAU SHEPELL	0.013%	71.474%
1655	TOREX GOLD RESO	0.013%	71.486%
1656	ASSURANT INC	0.013%	71.499%
1657	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.013%	71.512%
1658	AMGEN INC SR UNSECURED 05/24 3.625	0.013%	71.525%
1659	VESTAS WIND SYS	0.013%	71.538%
1660	DEXIA CREDIT LO	0.013%	71.550%
1661	TOKYU FUDOSAN H	0.013%	71.563%
1662	GENPACT LIMITED	0.013%	71.576%
1663	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.013%	71.589%
1664	MINITUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	0.013%	71.601%
1665	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125	0.013%	71.614%
1666	VEREIT INC REIT USD.01	0.013%	71.627%
1667	ASGN INC COMMON STOCK USD.01	0.013%	71.640%
1668	STATE STREET CORP SR UNSECURED 08/25 3.55	0.013%	71.652%
1669	MCKESSON CORP SR UNSECURED 03/24 3.796	0.013%	71.665%
1670	JULIUS BAER GRO	0.013%	71.678%
1671	AMPHENOL CORP	0.013%	71.691%
1672	T MOBILE USA INC COMPANY GUAR 04/22 4	0.013%	71.703%
1673	POSCO	0.013%	71.716%
1674	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.013%	71.729%
1675	SHIMAO PROPERTY	0.013%	71.742%
1676	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.013%	71.754%
1677	BALL CORP COMPANY GUAR 03/22 5	0.013%	71.767%
1678	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.013%	71.780%
1679	FOOT LOCKER INC COMMON STOCK USD.01	0.013%	71.792%
1680	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.013%	71.805%
1681	MEDTRONIC INC 3	0.013%	71.818%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1682	SWEDISH EXP CRE	0.013%	71.830%
1683	DREAM OFFICE RE	0.013%	71.843%
1684	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.013%	71.856%
1685	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.013%	71.868%
1686	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	0.013%	71.881%
1687	AVNET INC SR UNSECURED 04/26 4.625	0.013%	71.894%
1688	FIBRA UNO ADMIN	0.013%	71.906%
1689	ERSTE GROUP BAN	0.013%	71.919%
1690	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.013%	71.932%
1691	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.013%	71.944%
1692	BAT INTL FINANC	0.013%	71.957%
1693	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	0.013%	71.970%
1694	SKAND ENSKILDA	0.013%	71.982%
1695	HOME DEPOT INC SR UNSECURED 09/25 3.35	0.013%	71.995%
1696	CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	0.013%	72.008%
1697	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.013%	72.020%
1698	ARCELORMITTAL SR UNSECURED 06/20 5.125	0.013%	72.033%
1699	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.013%	72.046%
1700	MANITOBA PROVIN	0.013%	72.058%
1701	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.013%	72.071%
1702	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.013%	72.083%
1703	HSBC USA INC SR UNSECURED 06/24 3.5	0.013%	72.096%
1704	TAPESTRY INC SR UNSECURED 04/25 4.25	0.013%	72.109%
1705	INCHCAPE PLC	0.013%	72.121%
1706	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.013%	72.134%
1707	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.013%	72.147%
1708	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.013%	72.159%
1709	AVNET INC SR UNSECURED 12/22 4.875	0.013%	72.172%
1710	BHARTI AIRTEL L	0.013%	72.184%
1711	STATE STREET CORP SR UNSECURED 12/24 3.3	0.013%	72.197%
1712	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.013%	72.209%
1713	KINROSS GOLD CORP COMPANY GUAR 09/21 5.125	0.013%	72.222%
1714	ALARIS ROYALTY	0.013%	72.235%
1715	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.013%	72.247%
1716	ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5	0.013%	72.260%
1717	BARCLAYS PLC	0.013%	72.272%
1718	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.013%	72.285%
1719	CELGENE CORP SR UNSECURED 05/24 3.625	0.013%	72.297%
1720	TREVALI MINING	0.013%	72.310%
1721	EQUITABLE GROUP	0.013%	72.322%
1722	PT UNITED TRACT	0.013%	72.335%
1723	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.013%	72.347%
1724	AETNA INC SR UNSECURED 11/24 3.5	0.013%	72.360%
1725	BANK TOKYO-MIT	0.013%	72.372%
1726	VISA INC SR UNSECURED 12/25 3.15	0.013%	72.385%
1727	HOME BANCSHARES INC COMMON STOCK USD.01	0.013%	72.397%
1728	TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	0.012%	72.410%
1729	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.012%	72.422%
1730	MARVELL TECH GR	0.012%	72.435%
1731	LAGARDERE S.C.A	0.012%	72.447%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1732	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	0.012%	72.460%
1733	SYNNEX CORP COMMON STOCK USD.001	0.012%	72.472%
1734	ANTHEM INC	0.012%	72.485%
1735	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	0.012%	72.497%
1736	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.012%	72.510%
1737	AETNA INC 4.125	0.012%	72.522%
1738	UNUM GROUP	0.012%	72.535%
1739	CYRUSONE INC REIT USD.01	0.012%	72.547%
1740	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.012%	72.560%
1741	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.012%	72.572%
1742	BARLOWORLD LTD	0.012%	72.584%
1743	BANKUNITED INC COMMON STOCK USD.01	0.012%	72.597%
1744	AMGEN INC SR UNSECURED 11/21 3.875	0.012%	72.609%
1745	TELE2 AB-B SHS	0.012%	72.622%
1746	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.012%	72.634%
1747	MICROCHIP TECHN	0.012%	72.647%
1748	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.012%	72.659%
1749	ASTELLAS PHARMA	0.012%	72.671%
1750	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.012%	72.684%
1751	TEIJIN	0.012%	72.696%
1752	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.012%	72.709%
1753	COPART INC	0.012%	72.721%
1754	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.012%	72.734%
1755	JAPAN TOBACCO I	0.012%	72.746%
1756	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.012%	72.758%
1757	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.012%	72.771%
1758	HILLENBRAND INC COMMON STOCK	0.012%	72.783%
1759	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.012%	72.796%
1760	FORTIVE CORP COMMON STOCK USD.01	0.012%	72.808%
1761	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.012%	72.820%
1762	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.012%	72.833%
1763	HCL TECHNOLOGIE	0.012%	72.845%
1764	CME GROUP INC SR UNSECURED 03/25 3	0.012%	72.857%
1765	NIPPON TEL&TEL	0.012%	72.870%
1766	EBAY INC SR UNSECURED 03/22 3.8	0.012%	72.882%
1767	FIRSTCASH INC COMMON STOCK USD.01	0.012%	72.895%
1768	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.012%	72.907%
1769	VIACOM INC SR UNSECURED 12/21 3.875	0.012%	72.919%
1770	HCA HEALTHCARE INC COMMON STOCK USD.01	0.012%	72.932%
1771	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8	0.012%	72.944%
1772	STATOIL ASA COMPANY GUAR 01/23 2.45	0.012%	72.956%
1773	NORDSTROM INC	0.012%	72.969%
1774	SUZANO PAPEL E	0.012%	72.981%
1775	WR BERKLEY CORP	0.012%	72.993%
1776	CALFRAC WELL SE	0.012%	73.005%
1777	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.012%	73.018%
1778	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.012%	73.030%
1779	CITIGROUP INC SR UNSECURED 04/25 3.3	0.012%	73.042%
1780	SAFRAN SA	0.012%	73.055%
1781	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	0.012%	73.067%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1782	CAIXABANK	0.012%	73.079%
1783	PFIZER INC SR UNSECURED 12/26 3	0.012%	73.092%
1784	QUALCOMM INC SR UNSECURED 05/25 3.45	0.012%	73.104%
1785	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8	0.012%	73.116%
1786	MICROSOFT CORP	0.012%	73.128%
1787	QEP RESOURCES INC SR UNSECURED 10/22 5.375	0.012%	73.141%
1788	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.012%	73.153%
1789	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.012%	73.165%
1790	EXELON CORP SR UNSECURED 04/26 3.4	0.012%	73.177%
1791	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.012%	73.190%
1792	FLUGHAFEN ZUERI	0.012%	73.202%
1793	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.012%	73.214%
1794	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.012%	73.226%
1795	TOKYO ELECTRON	0.012%	73.239%
1796	DEUTSCHE BK AG	0.012%	73.251%
1797	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.012%	73.263%
1798	NAVIENT CORP COMMON STOCK USD.01	0.012%	73.275%
1799	GEORGIA POWER CO SR UNSECURED 03/27 3.25	0.012%	73.288%
1800	AXIS CAPITAL HO	0.012%	73.300%
1801	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	0.012%	73.312%
1802	DISCOVERY COMMU	0.012%	73.324%
1803	HENRY SCHEIN CO	0.012%	73.336%
1804	DERWENT LONDON	0.012%	73.349%
1805	DISCOVERY INC C COMMON STOCK USD.01	0.012%	73.361%
1806	AUTODESK INC SR UNSECURED 06/20 3.125	0.012%	73.373%
1807	LEGGETT + PLATT INC COMMON STOCK USD.01	0.012%	73.385%
1808	DYCOM INDUSTRIE	0.012%	73.397%
1809	LAMAR ADVERTISING CO A REIT USD.001	0.012%	73.409%
1810	WILLIAM DEMANT	0.012%	73.422%
1811	LARSEN & TOUBRO	0.012%	73.434%
1812	NETAPP INC SR UNSECURED 06/21 3.375	0.012%	73.446%
1813	ROPER TECHNOLOG	0.012%	73.458%
1814	LEGG MASON INC SR UNSECURED 07/19 2.7	0.012%	73.470%
1815	RADIAN GROUP INC SR UNSECURED 03/21 7	0.012%	73.482%
1816	NSK	0.012%	73.494%
1817	SOUTH STATE CORP COMMON STOCK USD2.5	0.012%	73.507%
1818	VICINITY CENTER	0.012%	73.519%
1819	CIT GROUP INC SR UNSECURED 05/20 5.375	0.012%	73.531%
1820	CORELOGIC INC COMMON STOCK USD1.0	0.012%	73.543%
1821	HEINEKEN NV	0.012%	73.555%
1822	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.012%	73.567%
1823	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.012%	73.579%
1824	CBS CORP COMPANY GUAR 03/22 3.375	0.012%	73.591%
1825	SPECTRIS PLC	0.012%	73.604%
1826	BP CAPITAL MARKETS PLC COMPANY GUAR 01/27 3.017	0.012%	73.616%
1827	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.012%	73.628%
1828	UMPQUA HOLDINGS CORP COMMON STOCK	0.012%	73.640%
1829	DS SMITH PLC	0.012%	73.652%
1830	BAE SYSTEMS HLD	0.012%	73.664%
1831	SANTANDER HLDG	0.012%	73.676%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1832	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.012%	73.688%
1833	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.012%	73.700%
1834	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.012%	73.712%
1835	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.012%	73.724%
1836	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.012%	73.736%
1837	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	0.012%	73.748%
1838	NORTH WEST CO I	0.012%	73.761%
1839	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.012%	73.773%
1840	INTL CONS AIRLI	0.012%	73.785%
1841	UNUM GROUP SR UNSECURED 05/21 3	0.012%	73.797%
1842	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.012%	73.809%
1843	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.012%	73.821%
1844	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	0.012%	73.833%
1845	ISHIKAWAJIMA HA	0.012%	73.845%
1846	RAIFFEISEN BANK	0.012%	73.857%
1847	WOOD GROUP (JOH	0.012%	73.869%
1848	MIDDLEBY CORP COMMON STOCK USD.01	0.012%	73.881%
1849	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.012%	73.893%
1850	CITIGROUP INC SR UNSECURED 03/21 2.7	0.012%	73.905%
1851	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	0.012%	73.917%
1852	VOYA FINANCIAL INC COMMON STOCK USD.01	0.012%	73.929%
1853	ASSURED GUARANT	0.012%	73.941%
1854	BOEING CO SR UNSECURED 03/25 2.5	0.012%	73.953%
1855	KEMPER CORP COMMON STOCK USD.1	0.012%	73.965%
1856	ORICA LIMITED	0.012%	73.977%
1857	NUTRIEN LTD SR UNSECURED 04/25 3	0.012%	73.989%
1858	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	0.012%	74.001%
1859	MITSUI CHEMICAL	0.012%	74.013%
1860	US BANCORP SR UNSECURED 01/22 2.625	0.012%	74.025%
1861	GENTING BHD	0.012%	74.037%
1862	GEMALTO NV	0.012%	74.049%
1863	JEAN COUTU GRP	0.012%	74.061%
1864	GALAPAGOS NV	0.012%	74.073%
1865	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.012%	74.085%
1866	SYSCO CORP COMMON STOCK USD1.0	0.012%	74.097%
1867	SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	0.012%	74.109%
1868	WOODWARD INC COMMON STOCK USD.00292	0.012%	74.121%
1869	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.012%	74.133%
1870	BIRCHCLIFF ENER	0.012%	74.144%
1871	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.012%	74.156%
1872	POPULAR INC COMMON STOCK USD.01	0.012%	74.168%
1873	ASSOCD BANC-COR	0.012%	74.180%
1874	QUALCOMM INC SR UNSECURED 05/22 3	0.012%	74.192%
1875	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.012%	74.204%
1876	HUHTAMAKI OY	0.012%	74.216%
1877	MOODY S CORP COMMON STOCK USD.01	0.012%	74.228%
1878	VERIZON COMMUN	0.012%	74.240%
1879	TECHNIPFMC PLC SR UNSECURED 144A 10/22 3.45	0.012%	74.252%
1880	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.012%	74.263%
1881	PLAINS ALL AMER	0.012%	74.275%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1882	STORE CAPITAL CORP REIT USD.01	0.012%	74.287%
1883	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.012%	74.299%
1884	HANCOCK HOLDING	0.012%	74.311%
1885	DISCOVERY HLDGS	0.012%	74.323%
1886	GENERAL MOTORS	0.012%	74.335%
1887	YUM BRANDS INC COMMON STOCK	0.012%	74.346%
1888	CASEYS GEN STOR	0.012%	74.358%
1889	ENTEGRIS INC COMMON STOCK USD.01	0.012%	74.370%
1890	EAST JAPAN RAIL	0.012%	74.382%
1891	CHINA COMMUNICA	0.012%	74.394%
1892	INTERDIGITAL IN	0.012%	74.405%
1893	BEMIS COMPANY COMMON STOCK USD.1	0.012%	74.417%
1894	BP CAPITAL MARK	0.012%	74.429%
1895	MAPFRE SA	0.012%	74.441%
1896	CONSTELLATION B	0.012%	74.453%
1897	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55	0.012%	74.465%
1898	NVIDIA CORP	0.012%	74.476%
1899	REGIONS FINANCIAL CORP SR UNSECURED 08/22 2.75	0.012%	74.488%
1900	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.012%	74.500%
1901	NATIXIS	0.012%	74.512%
1902	EPR PROPERTIES REIT USD.01	0.012%	74.523%
1903	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.012%	74.535%
1904	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125	0.012%	74.547%
1905	BEAZLEY PLC	0.012%	74.559%
1906	AETNA INC SR UNSECURED 11/22 2.75	0.012%	74.571%
1907	AAC TECHNOLOGIE	0.012%	74.582%
1908	ST JAMES PLACE	0.012%	74.594%
1909	HKT TRUST	0.012%	74.606%
1910	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.012%	74.618%
1911	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.012%	74.629%
1912	HONG KONG EXCHA	0.012%	74.641%
1913	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.012%	74.653%
1914	SPRINT CORP COMMON STOCK USD.01	0.012%	74.665%
1915	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.012%	74.676%
1916	ITT INC COMMON STOCK USD1.0	0.012%	74.688%
1917	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.012%	74.700%
1918	TARGET CORP SR UNSECURED 04/26 2.5	0.012%	74.711%
1919	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.012%	74.723%
1920	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.012%	74.735%
1921	EXTENDED STAY AMERICA INC UNIT USD.01	0.012%	74.747%
1922	SLEEP COUNTRY C	0.012%	74.758%
1923	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.012%	74.770%
1924	TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	0.012%	74.782%
1925	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	0.012%	74.793%
1926	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.012%	74.805%
1927	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.012%	74.817%
1928	DR PEPPER SNAPPLE GROUP COMPANY GUAR 11/22 2.7	0.012%	74.828%
1929	GROUP 4 SECURIC	0.012%	74.840%
1930	LIFE STORAGE INC REIT USD.01	0.012%	74.851%
1931	CITRIX SYSTEMS	0.012%	74.863%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1932	CTRIP.COM INTERNATIONAL ADR ADR USD.01	0.012%	74.875%
1933	RIO TINTO PLC	0.012%	74.886%
1934	H.B. FULLER CO. COMMON STOCK USD1.0	0.012%	74.898%
1935	ALBEMARLE CORP	0.012%	74.909%
1936	CAP GEMINI	0.012%	74.921%
1937	KERRY GROUP PLC	0.012%	74.932%
1938	INTL BUSINESS M	0.012%	74.944%
1939	FOREST CITY REALTY TRUST A REIT USD.01	0.012%	74.955%
1940	WESTSHORE TERMI	0.012%	74.967%
1941	CBOE GLOBAL MARKETS INC COMMON STOCK	0.012%	74.978%
1942	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.011%	74.990%
1943	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.011%	75.001%
1944	NOKIAN RENKAAT	0.011%	75.013%
1945	CBS CORP COMPANY GUAR 01/27 2.9	0.011%	75.024%
1946	DANA HOLDING CO	0.011%	75.036%
1947	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.011%	75.047%
1948	WELLS FARGO & C	0.011%	75.059%
1949	CALLON PETROLEUM CO COMMON STOCK USD.01	0.011%	75.070%
1950	TATA MOTORS LTD	0.011%	75.082%
1951	KAO CORP	0.011%	75.093%
1952	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.011%	75.104%
1953	BNP PARIBAS	0.011%	75.116%
1954	ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 04/20 5.625	0.011%	75.127%
1955	CONDUENT INC COMMON STOCK USD.01	0.011%	75.139%
1956	IG GROUP HLDGS	0.011%	75.150%
1957	IMPERIAL HOLDIN	0.011%	75.162%
1958	SCOR	0.011%	75.173%
1959	SAP AG	0.011%	75.184%
1960	TARGA RESOURCES CORP COMMON STOCK USD.001	0.011%	75.196%
1961	PRUDENTIAL CORP	0.011%	75.207%
1962	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.011%	75.219%
1963	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.011%	75.230%
1964	ALSTOM	0.011%	75.241%
1965	THE FOSCHINI GR	0.011%	75.253%
1966	CBS CORP COMPANY GUAR 01/25 3.5	0.011%	75.264%
1967	SERVICE CORP IN	0.011%	75.276%
1968	ANSYS INC COMMON STOCK USD.01	0.011%	75.287%
1969	CARPENTER TECHN	0.011%	75.298%
1970	FISERV INC COMMON STOCK USD.01	0.011%	75.310%
1971	UNI-SELECT INC	0.011%	75.321%
1972	OASIS PETROLEUM INC COMMON STOCK USD.01	0.011%	75.332%
1973	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.011%	75.343%
1974	HAEMONETICS COR	0.011%	75.355%
1975	US BANK NA/CINC	0.011%	75.366%
1976	DOMINION ENERGY INC SR UNSECURED 03/21 4.45	0.011%	75.377%
1977	SES GLOBAL	0.011%	75.389%
1978	NU SKIN ENTERPR	0.011%	75.400%
1979	SKYWEST INC COMMON STOCK	0.011%	75.411%
1980	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.011%	75.422%
1981	VOESTALPINE AG	0.011%	75.434%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1982	GS HOLDINGS COR	0.011%	75.445%
1983	SHERWIN WILLIAM	0.011%	75.456%
1984	BARCLAYS ADR-EA	0.011%	75.467%
1985	HIGHWOODS PROPE	0.011%	75.479%
1986	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.011%	75.490%
1987	CORNING INC SR UNSECURED 08/20 4.25	0.011%	75.501%
1988	CHEVRON CORP SR UNSECURED 05/21 2.1	0.011%	75.512%
1989	KESKO	0.011%	75.524%
1990	NIPPON EXPRESS	0.011%	75.535%
1991	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.011%	75.546%
1992	ARTIS REAL ESTA	0.011%	75.557%
1993	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.011%	75.568%
1994	MATTEL INC SR UNSECURED 08/21 2.35	0.011%	75.580%
1995	CNH INDUSTRIAL	0.011%	75.591%
1996	LIVANOVA PLC	0.011%	75.602%
1997	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.011%	75.613%
1998	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.011%	75.624%
1999	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.011%	75.635%
2000	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.011%	75.647%
2001	CORUS ENTERTAIN	0.011%	75.658%
2002	Arch Capital Gr	0.011%	75.669%
2003	CATHAY FINANCIA	0.011%	75.680%
2004	ANGLOGOLD ASHANTI SPON ADR ADR	0.011%	75.691%
2005	AMERCO COMMON STOCK USD.25	0.011%	75.702%
2006	CENTRICA PLC	0.011%	75.714%
2007	NASPERS LIMITED	0.011%	75.725%
2008	UNITED URBAN IN	0.011%	75.736%
2009	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.011%	75.747%
2010	SEMICONDUCTOR M	0.011%	75.758%
2011	HEWLETT PACKARD	0.011%	75.769%
2012	3I GROUP PLC	0.011%	75.780%
2013	SUMITOMO HEAVY	0.011%	75.792%
2014	ST NRTH RHINE-W	0.011%	75.803%
2015	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.011%	75.814%
2016	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.011%	75.825%
2017	PDC ENERGY INC COMMON STOCK USD.01	0.011%	75.836%
2018	ALACER GOLD COR	0.011%	75.847%
2019	IVANHOE MINES L	0.011%	75.858%
2020	CHINA SHENHUA E	0.011%	75.869%
2021	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.011%	75.880%
2022	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.011%	75.891%
2023	OBSIDIAN ENERGY LTD COMMON STOCK	0.011%	75.902%
2024	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.011%	75.914%
2025	HANKYU CORP	0.011%	75.925%
2026	CHINA GOLD INTL	0.011%	75.936%
2027	BANK HAPOLIM B	0.011%	75.947%
2028	CABOT OIL & GAS	0.011%	75.958%
2029	DAIWA SECURITIE	0.011%	75.969%
2030	BENDIGO AND ADE	0.011%	75.980%
2031	MATADOR RESOURCES CO COMMON STOCK USD.01	0.011%	75.991%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2032	CYPRESS SEMICON	0.011%	76.002%
2033	BRP INC/CA- SUB	0.011%	76.013%
2034	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.011%	76.024%
2035	INDIABULLS HOUS	0.011%	76.035%
2036	QEP RESOURCES INC COMMON STOCK USD.01	0.011%	76.046%
2037	LOJAS RENNER SA	0.011%	76.057%
2038	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 3.625	0.011%	76.068%
2039	CHINA STEEL	0.011%	76.079%
2040	FMC CORP	0.011%	76.090%
2041	OC OERLIKON COR	0.011%	76.101%
2042	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.011%	76.112%
2043	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.011%	76.123%
2044	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.011%	76.133%
2045	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.011%	76.144%
2046	CIT GROUP INC COMMON STOCK USD.01	0.011%	76.155%
2047	CNH INDUSTRIAL	0.011%	76.166%
2048	WOORI BANK	0.011%	76.177%
2049	TERADATA CORP COMMON STOCK USD.01	0.011%	76.188%
2050	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.011%	76.199%
2051	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.011%	76.210%
2052	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.011%	76.221%
2053	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.011%	76.231%
2054	DONALDSON CO IN	0.011%	76.242%
2055	ALLEGHANY CORP COMMON STOCK USD1.0	0.011%	76.253%
2056	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	0.011%	76.264%
2057	FRAPORT AG	0.011%	76.275%
2058	TATE & LYLE	0.011%	76.285%
2059	ASE INDUSTRIAL	0.011%	76.296%
2060	Samsung Life In	0.011%	76.307%
2061	TAIHEIYO CEMENT	0.011%	76.318%
2062	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	0.011%	76.329%
2063	COPA HOLDINGS S	0.011%	76.339%
2064	FNB CORP COMMON STOCK USD.01	0.011%	76.350%
2065	REXNORD CORP COMMON STOCK USD.01	0.011%	76.361%
2066	MAXIM INTEGRATE	0.011%	76.372%
2067	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.011%	76.383%
2068	IBM CORP	0.011%	76.393%
2069	VONOVIA SE	0.011%	76.404%
2070	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.011%	76.415%
2071	BCA POP EMILIA	0.011%	76.426%
2072	CENTRAL JAPAN R	0.011%	76.436%
2073	POLSKI KON NAF	0.011%	76.447%
2074	JBG SMITH PROPERTIES REIT USD.01	0.011%	76.458%
2075	FIRST FINANCIAL BANCORP COMMON STOCK	0.011%	76.468%
2076	KINAXIS INC	0.011%	76.479%
2077	SONOVA HOLDING	0.011%	76.490%
2078	FURUKAWA ELECTR	0.011%	76.501%
2079	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.011%	76.511%
2080	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.011%	76.522%
2081	SAPPI	0.011%	76.533%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2082	AMER SPORTS OYJ	0.011%	76.543%
2083	BELDEN INC COMMON STOCK USD.01	0.011%	76.554%
2084	SEMPRA ENERGY COMMON STOCK	0.011%	76.565%
2085	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.011%	76.575%
2086	UBE INDUSTRIES	0.011%	76.586%
2087	SANDVIK AB	0.011%	76.597%
2088	BIO TECHNE CORP COMMON STOCK USD.01	0.011%	76.608%
2089	ARCONIC INC COMMON STOCK	0.011%	76.618%
2090	SUNCORP GROUP	0.011%	76.629%
2091	VISTEON CORP COMMON STOCK	0.011%	76.640%
2092	BBA AVIATION	0.011%	76.650%
2093	DELUXE CORP	0.011%	76.661%
2094	UBS GROUP FUNDI	0.011%	76.671%
2095	ORIX JREIT INC	0.011%	76.682%
2096	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.011%	76.693%
2097	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.011%	76.703%
2098	ALTUS GROUP LTD	0.011%	76.714%
2099	LENOVO GROUP LT	0.011%	76.725%
2100	MURPHY USA INC COMMON STOCK	0.011%	76.735%
2101	SANDERSON FARMS INC COMMON STOCK USD1.0	0.011%	76.746%
2102	TERADYNE INC	0.011%	76.757%
2103	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	0.011%	76.767%
2104	TRUWORTHS INTER	0.011%	76.778%
2105	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.011%	76.788%
2106	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.011%	76.799%
2107	SEB SA	0.011%	76.809%
2108	SASOL	0.011%	76.820%
2109	CINEWORLD GROUP	0.011%	76.831%
2110	WORTHINGTON IND	0.011%	76.841%
2111	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.011%	76.852%
2112	DEUTSCHE WOHNEN	0.010%	76.862%
2113	BANK OF HAWAII CORP COMMON STOCK USD.01	0.010%	76.873%
2114	INTERMEDIATE CA	0.010%	76.883%
2115	BED BATH & BEYO	0.010%	76.893%
2116	HONDA MOTOR CO LTD SPONS ADR ADR	0.010%	76.904%
2117	CORESITE REALTY CORP REIT USD.01	0.010%	76.914%
2118	NUVASIVE INC COMMON STOCK USD.001	0.010%	76.925%
2119	ESTEE LAUDER CO	0.010%	76.935%
2120	LIXIL GROUP COR	0.010%	76.946%
2121	WINPAK LTD	0.010%	76.956%
2122	KONICA MINOLTA	0.010%	76.967%
2123	SYNEOS HEALTH INC COMMON STOCK USD.01	0.010%	76.977%
2124	BAYER MOTOREN W	0.010%	76.988%
2125	ACS, ACTIVIDADE	0.010%	76.998%
2126	NOMURA REAL EST	0.010%	77.009%
2127	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.010%	77.019%
2128	AAREAL BANK AG	0.010%	77.030%
2129	HUDSON'S BAY CO	0.010%	77.040%
2130	AURUBIS AG	0.010%	77.050%
2131	IPG PHOTONICS C	0.010%	77.061%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2132	SHOPRITE HLDGS	0.010%	77.071%
2133	NRG ENERGY	0.010%	77.082%
2134	ASSA ABLOY AB	0.010%	77.092%
2135	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01	0.010%	77.103%
2136	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.010%	77.113%
2137	CRANE CO	0.010%	77.123%
2138	CH ROBINSON WOR	0.010%	77.134%
2139	IBERIABANK CORP	0.010%	77.144%
2140	MORGAN STANLEY	0.010%	77.155%
2141	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.010%	77.165%
2142	DOWNER EDI LTD	0.010%	77.175%
2143	OLD NATIONAL BANCORP COMMON STOCK	0.010%	77.186%
2144	DOMTAR CORP USD	0.010%	77.196%
2145	HUGO BOSS AG	0.010%	77.206%
2146	EMPRESA BRASILE	0.010%	77.217%
2147	ITAU UNIBANCO H SPON PRF ADR ADR	0.010%	77.227%
2148	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.010%	77.237%
2149	UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	0.010%	77.248%
2150	EXPERIAN PLC	0.010%	77.258%
2151	TEMENOS GROUP A	0.010%	77.268%
2152	COMPASS GROUP P	0.010%	77.279%
2153	ENGHOUSE SYSTEM	0.010%	77.289%
2154	TOPBUILD CORP COMMON STOCK	0.010%	77.299%
2155	CNX RESOURCES CORP COMMON STOCK USD.01	0.010%	77.309%
2156	SANTOS LIMITED	0.010%	77.320%
2157	NATIONAL GRID PLC SP ADR ADR	0.010%	77.330%
2158	EAGLE MATERIALS	0.010%	77.340%
2159	TEVA PHARMACEUTICAL SP ADR ADR	0.010%	77.351%
2160	RALPH LAUREN CORP COMMON STOCK USD.01	0.010%	77.361%
2161	TRI POINTE GROUP INC COMMON STOCK USD.01	0.010%	77.371%
2162	SEAGATE TECHNOL	0.010%	77.381%
2163	GRAMERCY PROPERTY TRUST REIT USD.01	0.010%	77.392%
2164	UNI-PRESIDENT E	0.010%	77.402%
2165	NIPPON PROLOGIS	0.010%	77.412%
2166	SAMSUNG ELEC-ME	0.010%	77.422%
2167	COLFAX CORP	0.010%	77.433%
2168	BABCOCK INTL GR	0.010%	77.443%
2169	AMKOR TECHNOLOG	0.010%	77.453%
2170	BOARDWALK REIT	0.010%	77.463%
2171	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.010%	77.473%
2172	TOTAL ENERGY SE	0.010%	77.484%
2173	FLOWERS FOODS INC COMMON STOCK USD.01	0.010%	77.494%
2174	JAPAN RETAIL FU	0.010%	77.504%
2175	CARTER S INC COMMON STOCK USD.01	0.010%	77.514%
2176	MITSUBISHI UJF	0.010%	77.524%
2177	MITSUI OSK LINE	0.010%	77.534%
2178	E L FINL CORP L	0.010%	77.545%
2179	LEGRAND SA	0.010%	77.555%
2180	GUYANA GOLDFIEL	0.010%	77.565%
2181	NIPPON YUSEN KK	0.010%	77.575%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2182	J2 GLOBAL INC COMMON STOCK USD.01	0.010%	77.585%
2183	XILINX INC	0.010%	77.595%
2184	NGK INSULATORS	0.010%	77.606%
2185	AMERICA MOVIL S	0.010%	77.616%
2186	BLUEBIRD BIO IN	0.010%	77.626%
2187	CAPITALAND	0.010%	77.636%
2188	CLEAN HARBOR IN	0.010%	77.646%
2189	CLOSE BROS GROU	0.010%	77.656%
2190	SHELL INTERNATI	0.010%	77.666%
2191	LEGG MASON INC COMMON STOCK USD.1	0.010%	77.676%
2192	BAIDU INC SPON ADR ADR USD.00005	0.010%	77.686%
2193	WILLIAM HILL PL	0.010%	77.696%
2194	QBE INSURANCE	0.010%	77.707%
2195	BLACK KNIGHT INC COMMON STOCK	0.010%	77.717%
2196	WATSCO INC COMMON STOCK USD.5	0.010%	77.727%
2197	INGENICO	0.010%	77.737%
2198	MEREDITH CORP	0.010%	77.747%
2199	WOOLWORTHS HLDG	0.010%	77.757%
2200	KOBE STEEL	0.010%	77.767%
2201	ATHABASCA OIL C	0.010%	77.777%
2202	CHINA GAS HOLDI	0.010%	77.787%
2203	MAXIMUS INC COMMON STOCK	0.010%	77.797%
2204	NEDCOR LTD ZAR1	0.010%	77.807%
2205	ANTOFAGASTA HLD	0.010%	77.817%
2206	CARPENTER TECH	0.010%	77.827%
2207	ICICI BANK LTD	0.010%	77.837%
2208	PUBLIC SERVICE	0.010%	77.847%
2209	EVERCORE PARTNE	0.010%	77.857%
2210	MAN STRATEGIC H	0.010%	77.867%
2211	BAT INTL FIN PL	0.010%	77.877%
2212	FREENET AG	0.010%	77.887%
2213	TRICON CAPITAL	0.010%	77.897%
2214	CANACOL ENERGY	0.010%	77.907%
2215	EDF	0.010%	77.917%
2216	SHUTTERFLY INC	0.010%	77.927%
2217	OMNICOM GROUP I	0.010%	77.937%
2218	XEROX CORP 2.75	0.010%	77.947%
2219	PROVINCE OF QUEBEC UNSECURED 12/22 3.5	0.010%	77.957%
2220	KINGFISHER PLC	0.010%	77.966%
2221	CIMB GROUP HOLD	0.010%	77.976%
2222	SKECHERS USA INC CL A COMMON STOCK USD.001	0.010%	77.986%
2223	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.010%	77.996%
2224	KAZAKHMYS PLC	0.010%	78.006%
2225	EDENRED	0.010%	78.016%
2226	RESONA HOLDINGS	0.010%	78.026%
2227	WESCO INTERNATI	0.010%	78.036%
2228	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.010%	78.046%
2229	INNOGY SE	0.010%	78.055%
2230	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.010%	78.065%
2231	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	0.010%	78.075%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2232	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.010%	78.085%
2233	METSO OYJ	0.010%	78.095%
2234	APPLE HOSPITALITY REIT INC REIT NPV	0.010%	78.105%
2235	KAWASAKI HEAVY	0.010%	78.115%
2236	BRENNTAG AG	0.010%	78.125%
2237	VERISK ANALYTICS INC COMMON STOCK USD.001	0.010%	78.134%
2238	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.010%	78.144%
2239	INVESTORS BANCORP INC COMMON STOCK USD.01	0.010%	78.154%
2240	PLASTIC OMNIUM	0.010%	78.164%
2241	KEPPEL CORP	0.010%	78.174%
2242	TEGNA INC COMMON STOCK USD1.0	0.010%	78.183%
2243	BIG LOTS INC COMMON STOCK USD.01	0.010%	78.193%
2244	Atlantia SpA	0.010%	78.203%
2245	NATIONAL GENERA	0.010%	78.213%
2246	CHINA CONCH VEN	0.010%	78.223%
2247	BARNES GROUP INC COMMON STOCK USD.01	0.010%	78.232%
2248	NABORS INDUSTRI	0.010%	78.242%
2249	FASTENAL	0.010%	78.252%
2250	RENTOKIL INITIA	0.010%	78.262%
2251	ELDORADO GOLD CORP COMMON STOCK	0.010%	78.272%
2252	JTEKT CORP.	0.010%	78.281%
2253	CARRIZO OIL + GAS INC COMMON STOCK USD.01	0.010%	78.291%
2254	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.010%	78.301%
2255	ENSTAR GROUP LT	0.010%	78.311%
2256	FEDERATED INVES	0.010%	78.320%
2257	BID CORP LTD	0.010%	78.330%
2258	ASAHI BREWERIES	0.010%	78.340%
2259	PARTNERS GROUP	0.010%	78.350%
2260	EQUITY COMMONWEALTH REIT USD.01	0.010%	78.359%
2261	TOYOTA MOTOR CR	0.010%	78.369%
2262	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.010%	78.379%
2263	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.010%	78.389%
2264	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.010%	78.398%
2265	ALFA SA DE CV	0.010%	78.408%
2266	SEKISUI HOUSE	0.010%	78.418%
2267	MITSUBISHI GAS	0.010%	78.427%
2268	CIENA CORP COMMON STOCK USD.01	0.010%	78.437%
2269	MOMO INC SPON ADR ADR USD.0001	0.010%	78.447%
2270	ENERSYS COMMON STOCK USD.01	0.010%	78.457%
2271	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.010%	78.466%
2272	NETSCOUT SYSTEMS INC COMMON STOCK USD.01	0.010%	78.476%
2273	RITCHIE BROS. A	0.010%	78.486%
2274	CABOT CORP	0.010%	78.495%
2275	ROYAL UNIBREW A	0.010%	78.505%
2276	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.010%	78.515%
2277	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.010%	78.524%
2278	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.010%	78.534%
2279	IDEX CORP	0.010%	78.544%
2280	BAT INTL FINANC	0.010%	78.553%
2281	GAM HOLDING LTD	0.010%	78.563%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2282	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.010%	78.573%
2283	KINGBOARD CHEMI	0.010%	78.582%
2284	CHIMEI INNOLUX	0.010%	78.592%
2285	BARRY CALLEBAUT	0.010%	78.602%
2286	NESTLE FINANCE	0.010%	78.611%
2287	WESTERN POWER W	0.010%	78.621%
2288	ASCENDAS REAL E	0.010%	78.631%
2289	REGAL BELOIT CORP COMMON STOCK USD.01	0.010%	78.640%
2290	WESTERN GAS PARTNERS SR UNSECURED 07/22 4	0.010%	78.650%
2291	CANFOR PULP PRO	0.010%	78.660%
2292	VENTURE CORP	0.010%	78.669%
2293	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.010%	78.679%
2294	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.010%	78.689%
2295	ANGLOVAAL INDS	0.010%	78.698%
2296	TGS NOPEC GEOPH	0.010%	78.708%
2297	RICHELIEU HARDW	0.010%	78.718%
2298	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/26 2.62	0.010%	78.727%
2299	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.010%	78.737%
2300	CRODA INTERNATI	0.010%	78.746%
2301	HUBBELL INC COMMON STOCK USD.01	0.010%	78.756%
2302	GLOBUS MEDICAL	0.010%	78.766%
2303	BPCE SA SR UNSECURED 02/21 2.65	0.010%	78.775%
2304	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875	0.010%	78.785%
2305	PASON SYSTEMS I	0.010%	78.794%
2306	SUNRISE COMMUNC	0.010%	78.804%
2307	ROTORK PLC	0.010%	78.814%
2308	RELX NV	0.010%	78.823%
2309	STUDENT TRANSPORTATION INC COMMON STOCK	0.010%	78.833%
2310	ORPEA	0.010%	78.842%
2311	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.010%	78.852%
2312	SYMANTEC CORP	0.010%	78.861%
2313	NOVOZYMES A/S	0.010%	78.871%
2314	CNPC (HONG KONG	0.010%	78.881%
2315	DTE ENERGY INC	0.010%	78.890%
2316	WYNN RESORTS LTD COMMON STOCK USD.01	0.010%	78.900%
2317	POLARIS INDUSTR	0.010%	78.909%
2318	HERBALIFE NUTRITION LTD COMMON STOCK USD.002	0.010%	78.919%
2319	WELLS FARGO & C	0.010%	78.928%
2320	UNITED CONTINENTAL HLDGS COMPANY GUAR 10/22 4.25	0.010%	78.938%
2321	CNO FINANCIAL	0.010%	78.947%
2322	ESSENT GROUP LT	0.010%	78.957%
2323	SIERRA WIRELESS INC COMMON STOCK	0.010%	78.966%
2324	COMMERCIAL METALS CO COMMON STOCK USD.01	0.010%	78.976%
2325	CIRRUS LOGIC IN	0.010%	78.985%
2326	SHINHAN FIN GRO	0.010%	78.995%
2327	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.010%	79.005%
2328	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.010%	79.014%
2329	FONCIERE DES RE	0.010%	79.024%
2330	YY INC ADR ADR USD.00001	0.010%	79.033%
2331	MINITUBISHI MATE	0.009%	79.043%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2332	SPROTT INC COMM	0.009%	79.052%
2333	NICHIREI CORP	0.009%	79.061%
2334	NEX GROUP PLC	0.009%	79.071%
2335	PERKINELMER INC COMMON STOCK USD1.0	0.009%	79.080%
2336	BEMIS CO INC	0.009%	79.090%
2337	T&D HOLDINGS IN	0.009%	79.099%
2338	CEZ AS	0.009%	79.109%
2339	AGF MGMT LTD CL	0.009%	79.118%
2340	ROBERT HALF INT	0.009%	79.128%
2341	CHILDRENS PLACE	0.009%	79.137%
2342	CHEMED CORP COMMON STOCK USD1.0	0.009%	79.147%
2343	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.009%	79.156%
2344	MSC INDUSTRIAL	0.009%	79.166%
2345	RPC GROUP	0.009%	79.175%
2346	WIENERBERGER AG	0.009%	79.184%
2347	MILLICOM INTL C	0.009%	79.194%
2348	SRC ENERGY INC COMMON STOCK USD.001	0.009%	79.203%
2349	LOTTE CHEMICAL	0.009%	79.213%
2350	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.009%	79.222%
2351	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.009%	79.231%
2352	ALLEGIANT TRAVE	0.009%	79.241%
2353	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.009%	79.250%
2354	CITIC LTD	0.009%	79.260%
2355	COLRUYT SA	0.009%	79.269%
2356	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.009%	79.279%
2357	VALLEY NATIONAL BANCORP COMMON STOCK	0.009%	79.288%
2358	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.009%	79.297%
2359	CONVERGYS CORP COMMON STOCK	0.009%	79.307%
2360	CHINA RESOURCES	0.009%	79.316%
2361	LUKOIL PJSC - A	0.009%	79.325%
2362	LITHIA MOTORS INC CL A COMMON STOCK	0.009%	79.335%
2363	COGECO INC COMMON STOCK	0.009%	79.344%
2364	WANT WANT CHINA	0.009%	79.354%
2365	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.009%	79.363%
2366	KBR INC COMMON STOCK USD.001	0.009%	79.372%
2367	CES ENERGY SOLU	0.009%	79.382%
2368	FIRST INDL REAL	0.009%	79.391%
2369	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.009%	79.400%
2370	RLJ LODGING TRUST REIT	0.009%	79.409%
2371	DAIMLER CANADA FINANCE COMPANY GUAR 12/21 2.23	0.009%	79.419%
2372	WEC ENERGY GROU	0.009%	79.428%
2373	LITTELFUSE INC COMMON STOCK USD.01	0.009%	79.437%
2374	GPE EUROTUNNEL	0.009%	79.447%
2375	GEBERIT AG-REG	0.009%	79.456%
2376	DISCOVERY INC A COMMON STOCK USD.01	0.009%	79.465%
2377	UNIPOLSAI SPA	0.009%	79.475%
2378	COBHAM PLC	0.009%	79.484%
2379	TIMKEN CO	0.009%	79.493%
2380	SUNNY OPTICAL T	0.009%	79.502%
2381	SENIOR HOUSING PROP TRUST REIT USD.01	0.009%	79.512%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2382	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.009%	79.521%
2383	FTI CONSULTING INC COMMON STOCK USD.01	0.009%	79.530%
2384	CRACKER BARREL	0.009%	79.539%
2385	ENERGEN CORP COMMON STOCK USD.01	0.009%	79.549%
2386	SERVICEMASTER G	0.009%	79.558%
2387	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.009%	79.567%
2388	PERRIGO FIN UNL	0.009%	79.576%
2389	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.009%	79.586%
2390	CIFI HOLDINGS G	0.009%	79.595%
2391	TRITON INTERNAT	0.009%	79.604%
2392	HUSQVARNA AB -	0.009%	79.613%
2393	BANK OF NT BUTT	0.009%	79.622%
2394	COUSINS PROPERTIES INC REIT USD1.0	0.009%	79.632%
2395	ENSCO PLC CLASS	0.009%	79.641%
2396	LEND LEASE CORP	0.009%	79.650%
2397	MEDIATEK INC	0.009%	79.659%
2398	BCO BRADESCO SA	0.009%	79.669%
2399	DENKI KAGAKU KO	0.009%	79.678%
2400	LIFE HEALTHCARE	0.009%	79.687%
2401	WHITE MOUNTAINS	0.009%	79.696%
2402	KERRY PROPERTIE	0.009%	79.705%
2403	CLICLS GROUP	0.009%	79.714%
2404	HAYS	0.009%	79.724%
2405	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.009%	79.733%
2406	LCI INDUSTRIES COMMON STOCK USD.01	0.009%	79.742%
2407	SURGE ENERGY IN	0.009%	79.751%
2408	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.009%	79.760%
2409	ANTA SPORTS PRO	0.009%	79.769%
2410	TEREX CORP	0.009%	79.779%
2411	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.009%	79.788%
2412	DENTSU INC.	0.009%	79.797%
2413	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.009%	79.806%
2414	PROASSURANCE CORP COMMON STOCK USD.01	0.009%	79.815%
2415	MEGA FINANCIAL	0.009%	79.824%
2416	RELX PLC SPON ADR ADR	0.009%	79.833%
2417	HENGAN INTL	0.009%	79.843%
2418	PREMIER GOLD MI	0.009%	79.852%
2419	IMI PLC	0.009%	79.861%
2420	AXALTA COATING	0.009%	79.870%
2421	BAKER HUGHES A GE CO COMMON STOCK USD.0001	0.009%	79.879%
2422	NEW YORK TIMES	0.009%	79.888%
2423	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	0.009%	79.897%
2424	TATA STEEL LIMI	0.009%	79.906%
2425	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.009%	79.915%
2426	LHC GROUP INC COMMON STOCK USD.01	0.009%	79.924%
2427	PRA HEALTH SCIE	0.009%	79.933%
2428	TETRA TECH INC COMMON STOCK USD.01	0.009%	79.942%
2429	BUCHER IND-REGD	0.009%	79.951%
2430	PEGATRON CORP	0.009%	79.960%
2431	MB FINANCIAL INC COMMON STOCK USD.01	0.009%	79.969%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2432	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.009%	79.978%
2433	ROYAL BANK OF SCOT SPON ADR ADR	0.009%	79.987%
2434	VOPAK (KON)	0.009%	79.996%
2435	TARO PHARMACEUT	0.009%	80.005%
2436	NETWORK HEALTHC	0.009%	80.014%
2437	KIA MOTORS CORP	0.009%	80.023%
2438	TRAVIS PERKINS	0.009%	80.032%
2439	ELECTROCOMPONEN	0.009%	80.041%
2440	INTERTAPE POLYM	0.009%	80.050%
2441	AUTOCANADA INC	0.009%	80.059%
2442	MCKESSON CORP SR UNSECURED 02/29 3.125	0.009%	80.068%
2443	CARDINAL ENERGY	0.009%	80.077%
2444	LEG IMMOBILIEN	0.009%	80.086%
2445	GOLD FIELDS LTD SPONS ADR ADR	0.009%	80.095%
2446	MSCI INC	0.009%	80.104%
2447	HEALTHCARE REALTY TRUST INC REIT USD.01	0.009%	80.113%
2448	PROCTER & GAMBL	0.009%	80.122%
2449	SM ENERGY CO COMMON STOCK USD.01	0.009%	80.131%
2450	XCEL ENERGY INC COMMON STOCK USD2.5	0.009%	80.140%
2451	ACCIONA SA	0.009%	80.149%
2452	EDISON INTERNATIONAL COMMON STOCK	0.009%	80.157%
2453	WOOLWORTHS LTD	0.009%	80.166%
2454	NOMURA REAL EST	0.009%	80.175%
2455	ASPEN INSURANCE	0.009%	80.184%
2456	ORIX CORP	0.009%	80.193%
2457	UBS GROUP	0.009%	80.202%
2458	SUNTEC REIT	0.009%	80.211%
2459	WABTEC CORP COMMON STOCK USD.01	0.009%	80.220%
2460	SYNOPSIS INC	0.009%	80.229%
2461	PTT GLOBAL CHEM	0.009%	80.238%
2462	ARISTOCRAT LEIS	0.009%	80.247%
2463	GUANGZHOU R&F P	0.009%	80.255%
2464	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.009%	80.264%
2465	STANDARD LIFE P	0.009%	80.273%
2466	STATE STREET CORP SR UNSECURED 05/21 1.95	0.009%	80.282%
2467	NIDEC CORPORATI	0.009%	80.291%
2468	BROWN-FORMAN CO	0.009%	80.300%
2469	SUBSEA 7 SA	0.009%	80.309%
2470	HALYARD HEALTH INC COMMON STOCK USD.01	0.009%	80.318%
2471	NITTO DENKO COR	0.009%	80.326%
2472	AARON S INC COMMON STOCK USD.5	0.009%	80.335%
2473	PG&E CORP	0.009%	80.344%
2474	EUTELSAT COMMUN	0.009%	80.353%
2475	RICOH CO	0.009%	80.362%
2476	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.009%	80.371%
2477	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.009%	80.379%
2478	NEW WORLD DEVEL	0.009%	80.388%
2479	FORMOSA CHEMICA	0.009%	80.397%
2480	SPIRIT REALTY CAPITAL INC REIT USD.01	0.009%	80.406%
2481	ARCH COAL INC A COMMON STOCK USD.01	0.009%	80.415%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2482	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.009%	80.423%
2483	CHENIERE ENERGY INC COMMON STOCK USD.003	0.009%	80.432%
2484	WALKER + DUNLOP INC COMMON STOCK	0.009%	80.441%
2485	ICADE	0.009%	80.450%
2486	BARCLAYS 3.25%	0.009%	80.459%
2487	ESSITY AKTIEBOL	0.009%	80.467%
2488	FIRST MERCHANTS CORP COMMON STOCK	0.009%	80.476%
2489	CREDICORP	0.009%	80.485%
2490	MERCURY GENERAL	0.009%	80.494%
2491	KOSMOS ENERGY L	0.009%	80.503%
2492	CATTOLICA ASSIC	0.009%	80.511%
2493	ATLAS COPCO AB-	0.009%	80.520%
2494	SEIKO EPSON COR	0.009%	80.529%
2495	YAMATO HOLDINGS	0.009%	80.538%
2496	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.009%	80.546%
2497	GUESS? INC COMMON STOCK USD.01	0.009%	80.555%
2498	KENNAMETAL INC COMMON STOCK USD1.25	0.009%	80.564%
2499	QORVO INC COMMON STOCK USD.0001	0.009%	80.573%
2500	GPO FIN BANORTE	0.009%	80.581%
2501	INTL BK RECON &	0.009%	80.590%
2502	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.009%	80.599%
2503	COMMONWEALTH BA	0.009%	80.607%
2504	BCO DO BRASIL S	0.009%	80.616%
2505	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.009%	80.625%
2506	WATERS CORP	0.009%	80.634%
2507	RSA INSURANCE G	0.009%	80.642%
2508	COMMONWEALTH BA	0.009%	80.651%
2509	PENGROWTH ENERGY CORP COMMON STOCK	0.009%	80.660%
2510	ASIAN DEVELOPME	0.009%	80.668%
2511	STERIS PLC	0.009%	80.677%
2512	VIASAT INC COMMON STOCK USD.0001	0.009%	80.686%
2513	ASPEN PHARMACAR	0.009%	80.695%
2514	ROCKWELL AUTO	0.009%	80.703%
2515	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.009%	80.712%
2516	METCASH LTD	0.009%	80.721%
2517	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.009%	80.729%
2518	POLYONE CORPORATION COMMON STOCK USD.01	0.009%	80.738%
2519	HASEKO CORP	0.009%	80.747%
2520	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.009%	80.755%
2521	PRICESMART INC	0.009%	80.764%
2522	ROGERS SUGAR IN	0.009%	80.773%
2523	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.009%	80.781%
2524	SUNSTONE HOTEL	0.009%	80.790%
2525	China Mengniu D	0.009%	80.798%
2526	DEUTSCHE TELEKO	0.009%	80.807%
2527	LINCOLN ELEC HL	0.009%	80.816%
2528	TAUBMAN CENTERS INC REIT USD.01	0.009%	80.824%
2529	ALTIUS MINERALS	0.009%	80.833%
2530	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.009%	80.842%
2531	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.009%	80.850%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2532	RUBIS SCA	0.009%	80.859%
2533	A2A SPA	0.009%	80.867%
2534	COVESTRO AG	0.009%	80.876%
2535	B&M EUROPEAN VA	0.009%	80.885%
2536	NATIONAL EXPRES	0.009%	80.893%
2537	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.009%	80.902%
2538	NVR INC COMMON STOCK USD.01	0.009%	80.910%
2539	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.009%	80.919%
2540	TAISEI CORP	0.009%	80.928%
2541	BANCO COMERCIAL	0.009%	80.936%
2542	F5 NETWORKS INC COMMON STOCK	0.009%	80.945%
2543	RLI CORP COMMON STOCK USD1.0	0.009%	80.953%
2544	HEXAGON AB	0.009%	80.962%
2545	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.009%	80.970%
2546	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.009%	80.979%
2547	SAMSONITE INTL	0.009%	80.988%
2548	ATHENE HOLDING	0.009%	80.996%
2549	CAMBREX CORP COMMON STOCK USD.1	0.009%	81.005%
2550	INVESTEC PLC	0.009%	81.013%
2551	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.009%	81.022%
2552	TRINSEO SA	0.009%	81.030%
2553	RENASANT CORP COMMON STOCK USD5.0	0.009%	81.039%
2554	HERMAN MILLER I	0.009%	81.047%
2555	NORMA GROUP AG	0.009%	81.056%
2556	VISHAY INTERTEC	0.009%	81.064%
2557	HAIER ELECTRONI	0.009%	81.073%
2558	WACKER CHEMIE A	0.009%	81.081%
2559	SUMITOMO RUBBER	0.008%	81.090%
2560	MINTH GROUP LTD	0.008%	81.098%
2561	JAPAN PRIME REA	0.008%	81.107%
2562	AXA-UAP	0.008%	81.115%
2563	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.008%	81.124%
2564	THYSSEN KRUPP A	0.008%	81.132%
2565	HANWHA CHEMICAL	0.008%	81.141%
2566	LASALLE HOTEL PROPERTIES REIT USD.01	0.008%	81.149%
2567	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.008%	81.158%
2568	MALAYAN BKG BHD	0.008%	81.166%
2569	SEMBCORP INDUST	0.008%	81.175%
2570	MORNINGSTAR INC COMMON STOCK	0.008%	81.183%
2571	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.008%	81.192%
2572	INMOBILIARIA CO	0.008%	81.200%
2573	DAIKIN INDUSTRI	0.008%	81.208%
2574	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.008%	81.217%
2575	DILLARD DEPT ST	0.008%	81.225%
2576	CHURCH & DWIGHT	0.008%	81.234%
2577	LI & FUNG LIMIT	0.008%	81.242%
2578	DAIWAHOUSE RE	0.008%	81.251%
2579	PLAYTECH	0.008%	81.259%
2580	BRITISH SKY BRO	0.008%	81.267%
2581	SOPRA	0.008%	81.276%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2582	MEXICHEM SAB DE	0.008%	81.284%
2583	CONTINENTAL GOL	0.008%	81.293%
2584	YOKOHAMA RUBBER	0.008%	81.301%
2585	GVC HOLDINGS PL	0.008%	81.309%
2586	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.008%	81.318%
2587	RECRUIT HOLDING	0.008%	81.326%
2588	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/23 4.25	0.008%	81.335%
2589	MONDI LTD	0.008%	81.343%
2590	LG TELECOM LTD	0.008%	81.351%
2591	TRELLEBORG AB	0.008%	81.360%
2592	SANMINA CORP COMMON STOCK USD.01	0.008%	81.368%
2593	SAMSUNG FIRE &	0.008%	81.376%
2594	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.008%	81.385%
2595	ITRON INC	0.008%	81.393%
2596	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.008%	81.402%
2597	LEONI AG	0.008%	81.410%
2598	MERITAGE HOMES	0.008%	81.418%
2599	SAIPEM SPA	0.008%	81.427%
2600	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.008%	81.435%
2601	DAINIPPON INK&C	0.008%	81.443%
2602	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.008%	81.452%
2603	KOREA INVESTMEN	0.008%	81.460%
2604	NEWCREST MINING	0.008%	81.468%
2605	J FRONT RETAILI	0.008%	81.476%
2606	BEACH PETROLEUM	0.008%	81.485%
2607	SINGAPORE TELEC	0.008%	81.493%
2608	ZIMMER HOLDINGS	0.008%	81.501%
2609	FIRST FINANCIAL	0.008%	81.510%
2610	TRANSALTA RENEW	0.008%	81.518%
2611	GREIF INC CL A COMMON STOCK	0.008%	81.526%
2612	SABRE CORP COMMON STOCK USD.01	0.008%	81.534%
2613	FERROVIAL SA	0.008%	81.543%
2614	SBM OFFSHORE NV	0.008%	81.551%
2615	OSRAM LICHT AG	0.008%	81.559%
2616	CLOROX CO	0.008%	81.568%
2617	MAJOR DRILLING	0.008%	81.576%
2618	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.008%	81.584%
2619	VERINT SYSTEMS	0.008%	81.592%
2620	CASINO GUICH-PE	0.008%	81.601%
2621	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.008%	81.609%
2622	AUTOZONE INC COMMON STOCK USD.01	0.008%	81.617%
2623	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.008%	81.625%
2624	ULTA BEAUTY INC COMMON STOCK USD.01	0.008%	81.634%
2625	GATX CORP	0.008%	81.642%
2626	CAPITACOMMERCIA	0.008%	81.650%
2627	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.008%	81.658%
2628	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.008%	81.667%
2629	CONCORDIA FINAN	0.008%	81.675%
2630	DAICEL CHEM IND	0.008%	81.683%
2631	ADVANCE RESIDEN	0.008%	81.691%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2632	INDITEX SA	0.008%	81.699%
2633	HOWDEN JOINERY	0.008%	81.708%
2634	J + J SNACK FOODS CORP COMMON STOCK	0.008%	81.716%
2635	ENERSIS SA	0.008%	81.724%
2636	NCR CORP	0.008%	81.732%
2637	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.008%	81.740%
2638	YAGEO CORP	0.008%	81.749%
2639	SILGAN HLDGS	0.008%	81.757%
2640	Dongbu Insuranc	0.008%	81.765%
2641	CHAILEASE HOLDI	0.008%	81.773%
2642	SHISEIDO CO	0.008%	81.781%
2643	CMS ENERGY CORP	0.008%	81.789%
2644	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.008%	81.798%
2645	BANCORPSOUTH BANK COMMON STOCK	0.008%	81.806%
2646	LOOMIS AB	0.008%	81.814%
2647	TECH MAHINDRA L	0.008%	81.822%
2648	KLA TENCOR CORP COMMON STOCK USD.001	0.008%	81.830%
2649	GREAT WALL AUTO	0.008%	81.838%
2650	CARS.COM INC COMMON STOCK USD.01	0.008%	81.846%
2651	BYD CO	0.008%	81.855%
2652	DUNDEE PRECIOUS	0.008%	81.863%
2653	E.SUN FINANCIAL	0.008%	81.871%
2654	BT GROUP PLC	0.008%	81.879%
2655	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.008%	81.887%
2656	KANEKA CORP	0.008%	81.895%
2657	YUM CHINA HOLDINGS INC COMMON STOCK USD.01	0.008%	81.903%
2658	ALIMENTATION CO	0.008%	81.911%
2659	SIGNET JEWELERS	0.008%	81.920%
2660	SOJITZ CORP COM	0.008%	81.928%
2661	KURARAY CO	0.008%	81.936%
2662	HOPE BANCORP INC COMMON STOCK USD.001	0.008%	81.944%
2663	VARIAN MEDICAL	0.008%	81.952%
2664	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.008%	81.960%
2665	WPP PLC	0.008%	81.968%
2666	MOOG INC CLASS A COMMON STOCK USD1.0	0.008%	81.976%
2667	EATON VANCE CORP COMMON STOCK USD.00390625	0.008%	81.984%
2668	SALZGITTER AG	0.008%	81.992%
2669	UPL LTD	0.008%	82.000%
2670	ORORA LTD	0.008%	82.008%
2671	ABM INDUSTRIES INC COMMON STOCK USD.01	0.008%	82.016%
2672	SIENNA SENIOR L	0.008%	82.025%
2673	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.008%	82.033%
2674	COMPAL ELECTRON	0.008%	82.041%
2675	NHK SPRING CO	0.008%	82.049%
2676	UNIPOL GRUPPO F	0.008%	82.057%
2677	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.008%	82.065%
2678	CAPITAMALL TRUS	0.008%	82.073%
2679	SINGAPORE PRESS	0.008%	82.081%
2680	LULULEMON	0.008%	82.089%
2681	WEINGARTEN REALTY INVESTORS REIT USD.03	0.008%	82.097%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2682	EPAM SYSTEMS INC COMMON STOCK USD.001	0.008%	82.105%
2683	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.008%	82.113%
2684	GERDAU SA SIDER	0.008%	82.121%
2685	KEYENCE CORP	0.008%	82.129%
2686	WAJAX CORP	0.008%	82.137%
2687	GRACO INC COMMON STOCK USD1.0	0.008%	82.145%
2688	TOPDANMARK A/S	0.008%	82.153%
2689	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.008%	82.161%
2690	SPAR GROUP LIMI	0.008%	82.169%
2691	B3 SA - BRASIL	0.008%	82.177%
2692	ROCKWOOL INTL	0.008%	82.185%
2693	JUPITER PLC	0.008%	82.193%
2694	UNIQA INSURANCE	0.008%	82.201%
2695	SYDBANK	0.008%	82.209%
2696	GOEASY LTD	0.008%	82.217%
2697	LONDON STOCK EX	0.008%	82.225%
2698	MORGAN STANLEY	0.008%	82.233%
2699	TENNECO AUTOMOT	0.008%	82.241%
2700	IT HOLDINGS COR	0.008%	82.249%
2701	GERRESHEIMER GR	0.008%	82.257%
2702	FIRSTENERGY CORP COMMON STOCK USD.1	0.008%	82.265%
2703	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.008%	82.272%
2704	RESMED INC	0.008%	82.280%
2705	EQT CORPORATION	0.008%	82.288%
2706	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.008%	82.296%
2707	GRUPO AEROPORTU	0.008%	82.304%
2708	AXEL SPRINGER A	0.008%	82.312%
2709	ARGONAUT GOLD I	0.008%	82.320%
2710	ASUSTEK COMPUTE	0.008%	82.328%
2711	KB HOME COMMON STOCK USD1.0	0.008%	82.336%
2712	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.008%	82.344%
2713	APACHE CORP SR UNSECURED 04/22 3.25	0.008%	82.352%
2714	HYOSUNG CORP	0.008%	82.360%
2715	TERNA RETE ELET	0.008%	82.368%
2716	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.008%	82.376%
2717	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.008%	82.384%
2718	PROXIMUS	0.008%	82.392%
2719	CLEANAWAY WASTE	0.008%	82.399%
2720	SABRA HEALTH CARE REIT INC REIT USD.01	0.008%	82.407%
2721	PRETIUM RESOURC	0.008%	82.415%
2722	RED HAT INC COMMON STOCK USD.0001	0.008%	82.423%
2723	CENTAMIN PLC	0.008%	82.431%
2724	SOTHEBY S COMMON STOCK USD.01	0.008%	82.439%
2725	MINING & MITSUI	0.008%	82.447%
2726	MUNICIPALITY FI	0.008%	82.455%
2727	MEIJI HOLDINGS	0.008%	82.463%
2728	CHINA VANKE CO	0.008%	82.471%
2729	TECH DATA CORP COMMON STOCK USD.0015	0.008%	82.478%
2730	SWIRE PACIFIC	0.008%	82.486%
2731	NEWS CORP CLASS A COMMON STOCK USD.01	0.008%	82.494%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2732	CK ASSET HOLDIN	0.008%	82.502%
2733	INSURANCE AUSTR	0.008%	82.510%
2734	EBARA CORP	0.008%	82.518%
2735	II VI INC COMMON STOCK	0.008%	82.526%
2736	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.008%	82.534%
2737	KRAFT HEINZ FOO	0.008%	82.541%
2738	PEARSON STK	0.008%	82.549%
2739	CHORUS AVIATION	0.008%	82.557%
2740	NTN CORPORATION	0.008%	82.565%
2741	CANOPY GROWTH C	0.008%	82.573%
2742	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.008%	82.581%
2743	ASHIKAGA HOLDIN	0.008%	82.588%
2744	NGK SPARK PLUG	0.008%	82.596%
2745	AGGREKO PLC	0.008%	82.604%
2746	SINO-OCEAN LAND	0.008%	82.612%
2747	METRO WHOLESALE	0.008%	82.620%
2748	HASBRO INC	0.008%	82.628%
2749	BODYCOTE PLC	0.008%	82.635%
2750	EASTGROUP PROPERTIES INC REIT	0.008%	82.643%
2751	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.008%	82.651%
2752	CABLE ONE INC COMMON STOCK USD.01	0.008%	82.659%
2753	VIACOM INC SR UNSECURED 04/24 3.875	0.008%	82.667%
2754	CVB FINANCIAL CORP COMMON STOCK	0.008%	82.674%
2755	MCDERMOTT INTL	0.008%	82.682%
2756	JAPAN HOTEL REI	0.008%	82.690%
2757	NORDEA BANK AB	0.008%	82.698%
2758	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.008%	82.705%
2759	ASTRA INTERNATI	0.008%	82.713%
2760	GREENE KING	0.008%	82.721%
2761	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.008%	82.729%
2762	HYUNDAI STEEL C	0.008%	82.737%
2763	GOLDMAN SACHS G	0.008%	82.744%
2764	STAR ENTERTAINM	0.008%	82.752%
2765	HERMES INTL	0.008%	82.760%
2766	ALLREAL HOLDING	0.008%	82.768%
2767	DNB NOR ASA	0.008%	82.775%
2768	MEDICAL FACILIT	0.008%	82.783%
2769	KILLAM APART RE	0.008%	82.791%
2770	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.008%	82.798%
2771	NORSK HYDRO AS	0.008%	82.806%
2772	SHAFTESBURY	0.008%	82.814%
2773	SEMGROUP CORP CLASS A COMMON STOCK	0.008%	82.822%
2774	ENN ENERGY HOLD	0.008%	82.829%
2775	VIA VAREJO SA	0.008%	82.837%
2776	CELLTRION INC K	0.008%	82.845%
2777	KAJIMA CORP	0.008%	82.852%
2778	AIR FRANCE-KLM	0.008%	82.860%
2779	ISETAN MITSUKOS	0.008%	82.868%
2780	APERAM SA	0.008%	82.876%
2781	ENERGY CORP	0.008%	82.883%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2782	CHINA MERCHANT	0.008%	82.891%
2783	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.008%	82.899%
2784	RED ELECTRICA C	0.008%	82.906%
2785	BEIJING ENT WAT	0.008%	82.914%
2786	ICU MEDICAL INC COMMON STOCK USD.1	0.008%	82.922%
2787	ABERCROMBIE & F	0.008%	82.929%
2788	WHIRLPOOL CORP	0.008%	82.937%
2789	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.008%	82.945%
2790	GRAHAM HOLDINGS	0.008%	82.952%
2791	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.008%	82.960%
2792	TAIWAN CEMENT	0.008%	82.968%
2793	SHINSEGAE DEPT	0.008%	82.975%
2794	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.008%	82.983%
2795	DUKE ENERGY COR	0.008%	82.991%
2796	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.008%	82.998%
2797	OCEANEERING INT	0.008%	83.006%
2798	TOWNE BANK COMMON STOCK USD1.667	0.008%	83.013%
2799	SVENSKA HANDELS	0.008%	83.021%
2800	Straumann AG	0.008%	83.029%
2801	CITIGROUP INC 1	0.008%	83.036%
2802	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.008%	83.044%
2803	ACUITY BRANDS INC COMMON STOCK USD.01	0.008%	83.052%
2804	LIFEPOINT HOSPI	0.008%	83.059%
2805	LG HOUSEHOLD HE	0.008%	83.067%
2806	YOKOGAWA ELECTR	0.008%	83.074%
2807	COCA-COLA EUROP	0.008%	83.082%
2808	HERC HOLDINGS INC COMMON STOCK USD.01	0.008%	83.089%
2809	TINGYI(CAYMAN I	0.008%	83.097%
2810	SYMRISE AG	0.008%	83.105%
2811	LOWE S COS INC SR UNSECURED 09/25 3.375	0.008%	83.112%
2812	HINDALCO INDS	0.008%	83.120%
2813	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.008%	83.127%
2814	ANIXTER INTL IN	0.008%	83.135%
2815	FRESH DEL MONTE	0.008%	83.142%
2816	BANCO SANTANDER SA SPON ADR ADR	0.008%	83.150%
2817	STAMPS.COM INC COMMON STOCK USD.001	0.008%	83.157%
2818	TRUSTMARK CORP COMMON STOCK	0.008%	83.165%
2819	CHINA MEDICAL S	0.008%	83.173%
2820	FINMECCANICA SP	0.008%	83.180%
2821	CRED SUIS GP FU	0.008%	83.188%
2822	NEXT PLC	0.008%	83.195%
2823	SHIMIZU CORP	0.008%	83.203%
2824	BK OF KYOTO	0.008%	83.210%
2825	UBIQUITI NETWORKS INC COMMON STOCK USD.001	0.008%	83.218%
2826	STATOIL ASA SPON ADR ADR	0.008%	83.225%
2827	QAO GAZPROM-SPO	0.008%	83.233%
2828	DONGFENG MOTOR	0.008%	83.240%
2829	INDOFOODS SUKSE	0.008%	83.248%
2830	AQUA AMERICA INC COMMON STOCK USD.5	0.008%	83.255%
2831	LANDSTAR SYSTEM	0.008%	83.263%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2832	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.008%	83.270%
2833	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.008%	83.278%
2834	HITACHI CONST M	0.008%	83.285%
2835	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.007%	83.293%
2836	CORPORATE OFFICE PROPERTIES REIT USD.01	0.007%	83.300%
2837	ILLUMINA INC	0.007%	83.308%
2838	MONRO INC COMMON STOCK USD.01	0.007%	83.315%
2839	WENDY S CO/THE COMMON STOCK USD.1	0.007%	83.323%
2840	BANNER CORPORATION COMMON STOCK USD.01	0.007%	83.330%
2841	ASICS CORP	0.007%	83.338%
2842	CENTERSTATE BANK CORP COMMON STOCK USD.01	0.007%	83.345%
2843	THERMO FISHER S	0.007%	83.353%
2844	SARTORIUS AG-VO	0.007%	83.360%
2845	VONAGE HLDGS CO	0.007%	83.368%
2846	PPL CORPORATION	0.007%	83.375%
2847	EVOLUTION MININ	0.007%	83.383%
2848	MARUTI SUZUKI	0.007%	83.390%
2849	PUBLIC BNK-LOCA	0.007%	83.397%
2850	GPO TELEVISA	0.007%	83.405%
2851	SANKYU INC	0.007%	83.412%
2852	WAL-MART DE MEX	0.007%	83.420%
2853	FBL FINANCIAL G	0.007%	83.427%
2854	BRUKER CORP COMMON STOCK USD.01	0.007%	83.435%
2855	VICTREX PLC	0.007%	83.442%
2856	MASONITE INTERNATIONAL CORP COMMON STOCK	0.007%	83.449%
2857	PARAMOUNT GROUP INC REIT USD.01	0.007%	83.457%
2858	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.007%	83.464%
2859	MONSTER BEVERAGE CORP COMMON STOCK	0.007%	83.472%
2860	PUBLICIS GROUPE	0.007%	83.479%
2861	XINYI GLASS HOL	0.007%	83.486%
2862	UNITE GROUP PLC	0.007%	83.494%
2863	BURLINGTON STORES INC COMMON STOCK USD.0001	0.007%	83.501%
2864	FIRSTGROUP	0.007%	83.509%
2865	NATL HEALTH INVESTORS INC REIT USD.01	0.007%	83.516%
2866	BALCHEM CORP COMMON STOCK USD.0667	0.007%	83.523%
2867	SMITH AND NEPHE	0.007%	83.531%
2868	AURIZON HOLDING	0.007%	83.538%
2869	CARA OPERATIONS	0.007%	83.545%
2870	BLOCK(H&R)INC	0.007%	83.553%
2871	SINOPAC HLDG	0.007%	83.560%
2872	HEROUX DEVTEK	0.007%	83.568%
2873	MDU RES GROUP I	0.007%	83.575%
2874	TELENOR AS	0.007%	83.582%
2875	AMEREN CORP	0.007%	83.590%
2876	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.007%	83.597%
2877	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.007%	83.604%
2878	SHENZHOU INT GR	0.007%	83.612%
2879	CENTURY TOKYO	0.007%	83.619%
2880	LEOPALACE 21	0.007%	83.626%
2881	ACTIVIA PROPERT	0.007%	83.634%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2882	BRANDYWINE REAL	0.007%	83.641%
2883	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.007%	83.648%
2884	LENNAR CORP COMPANY GUAR 01/22 4.125	0.007%	83.656%
2885	HANG LUNG DEVEL	0.007%	83.663%
2886	LEIDOS HOLDINGS	0.007%	83.670%
2887	TIGER BRANDS	0.007%	83.678%
2888	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.007%	83.685%
2889	HYUNDAI MARINE&	0.007%	83.692%
2890	HUMANA INC SR UNSECURED 10/19 2.625	0.007%	83.700%
2891	CJ CHEILJEDANG	0.007%	83.707%
2892	CHINA RESOURCES	0.007%	83.714%
2893	SEABOARD CORP COMMON STOCK USD1.0	0.007%	83.721%
2894	KEYCORP	0.007%	83.729%
2895	ESTACIO PARTICI	0.007%	83.736%
2896	WARTSILA OYJ AB	0.007%	83.743%
2897	OZ MINERALS LTD	0.007%	83.751%
2898	YANGARRA RESOUR	0.007%	83.758%
2899	DCC PLC	0.007%	83.765%
2900	ACXIOM CORP COMMON STOCK USD.1	0.007%	83.772%
2901	METSA BOARD	0.007%	83.780%
2902	DAVE & BUSTER'S	0.007%	83.787%
2903	HERA	0.007%	83.794%
2904	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	0.007%	83.801%
2905	ZYNGA INC CL A COMMON STOCK USD.00000625	0.007%	83.809%
2906	FUJI ELECTRIC C	0.007%	83.816%
2907	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.007%	83.823%
2908	CNP ASSURANCES	0.007%	83.830%
2909	YANZHOU COAL MI	0.007%	83.837%
2910	INFOSYS LTD SP ADR ADR	0.007%	83.845%
2911	TAMARACK VALLEY	0.007%	83.852%
2912	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	0.007%	83.859%
2913	EDUCATION REALTY TRUST INC REIT USD.01	0.007%	83.866%
2914	PLANTRONICS INC COMMON STOCK USD.01	0.007%	83.873%
2915	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.007%	83.881%
2916	GLACIER BANCORP INC COMMON STOCK USD.01	0.007%	83.888%
2917	ZHONGSHENG GROU	0.007%	83.895%
2918	SANOFI 1.125% 1	0.007%	83.902%
2919	Alten	0.007%	83.909%
2920	PHYSICIANS REALTY TRUST REIT USD.01	0.007%	83.917%
2921	ECHOSTAR CORP A COMMON STOCK USD.001	0.007%	83.924%
2922	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.007%	83.931%
2923	MINERAL RESOURC	0.007%	83.938%
2924	CAL MAINE FOODS INC COMMON STOCK USD.01	0.007%	83.945%
2925	ENBRIDGE ENERGY	0.007%	83.952%
2926	TRINIDAD DRILLI	0.007%	83.960%
2927	ARGO GROUP INTE	0.007%	83.967%
2928	ABERTIS INFRAES	0.007%	83.974%
2929	MARUI CO	0.007%	83.981%
2930	EVONIK INDUSTRI	0.007%	83.988%
2931	NINE DRAGONS PA	0.007%	83.995%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2932	AMBEV SA	0.007%	84.002%
2933	PAYCHEX INC	0.007%	84.010%
2934	TRANSUNION COMMON STOCK USD.01	0.007%	84.017%
2935	ASTRAZENECA	0.007%	84.024%
2936	KUBOTA CORP	0.007%	84.031%
2937	LG CABLE &MCHY	0.007%	84.038%
2938	GLP J-REIT	0.007%	84.045%
2939	SMITH + NEPHEW PLC SPON ADR ADR	0.007%	84.052%
2940	MEDIASET	0.007%	84.059%
2941	GREAT PORTLAND	0.007%	84.067%
2942	NESTLE FINANCE	0.007%	84.074%
2943	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.007%	84.081%
2944	COX COMMUNICATIONS INC SR UNSECURED 144A 12/22 3.25	0.007%	84.088%
2945	COFINIMMO	0.007%	84.095%
2946	DR PEPPER SNAPP	0.007%	84.102%
2947	BRINK S CO/THE COMMON STOCK USD1.0	0.007%	84.109%
2948	SWISS PRIME SIT	0.007%	84.116%
2949	SUMITOMO FOREST	0.007%	84.123%
2950	BERRY GLOBAL GROUP INC COMMON STOCK USD.01	0.007%	84.130%
2951	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.007%	84.138%
2952	NEWMARKET CORP COMMON STOCK	0.007%	84.145%
2953	ENVISION HEALTHCARE CORP COMMON STOCK	0.007%	84.152%
2954	FERRO CORP	0.007%	84.159%
2955	BHARAT FORGE LT	0.007%	84.166%
2956	NAMCO BANDAI HO	0.007%	84.173%
2957	PEARSON	0.007%	84.180%
2958	NIPRO CORP	0.007%	84.187%
2959	BOSKALIS WESTMN	0.007%	84.194%
2960	VALLOUREC SA	0.007%	84.201%
2961	OWENS-ILLINOIS	0.007%	84.208%
2962	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.007%	84.215%
2963	HELLA KGAA HUEC	0.007%	84.222%
2964	AFLAC INC SR UNSECURED 06/23 3.625	0.007%	84.229%
2965	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.007%	84.236%
2966	CHINA RESOURCES	0.007%	84.243%
2967	AMER NATL INS	0.007%	84.250%
2968	PT BANK CENTRAL	0.007%	84.257%
2969	GRANITE CONST	0.007%	84.264%
2970	INDUSTRIAL BANK	0.007%	84.272%
2971	NIKE INC SR UNSECURED 11/26 2.375	0.007%	84.279%
2972	BONTERRA ENERGY	0.007%	84.286%
2973	CSR LIMITED	0.007%	84.293%
2974	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.007%	84.300%
2975	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.007%	84.307%
2976	WEICHAJ POWER-H	0.007%	84.314%
2977	NAGACORP LTD	0.007%	84.321%
2978	NEXANS	0.007%	84.328%
2979	GREAT PLAINS ENERGY INC COMMON STOCK	0.007%	84.335%
2980	TERANGA GOLD CO	0.007%	84.342%
2981	BANK OF COMMUNI	0.007%	84.349%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2982	COSMO ENERGY HO	0.007%	84.356%
2983	NEXITY	0.007%	84.363%
2984	SHIN KONG FINL	0.007%	84.370%
2985	HELEN OF TROY C	0.007%	84.377%
2986	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.007%	84.384%
2987	SEMTECH CORP	0.007%	84.391%
2988	SIGNATURE BANK COMMON STOCK USD.01	0.007%	84.398%
2989	COVANTA HOLDING CORP COMMON STOCK USD.1	0.007%	84.405%
2990	BNK FINANCIAL G	0.007%	84.412%
2991	CHINA EVERBRIGH	0.007%	84.418%
2992	LITE-ON TECHNOL	0.007%	84.425%
2993	AU OPTRONICS CO	0.007%	84.432%
2994	BADGER DAYLIGHT	0.007%	84.439%
2995	TRIBUNE MEDIA C	0.007%	84.446%
2996	WPP PLC SPONSORED ADR ADR	0.007%	84.453%
2997	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.007%	84.460%
2998	ACI WORLDWIDE INC COMMON STOCK USD.005	0.007%	84.467%
2999	ZIJIN MINING GR	0.007%	84.474%
3000	JUNGHEINRICH -	0.007%	84.481%
3001	INTL FLAVORS&FR	0.007%	84.488%
3002	HYUNDAI ROBOTIC	0.007%	84.495%
3003	ROWAN COMPANIES	0.007%	84.502%
3004	HOMESERVE PLC	0.007%	84.509%
3005	BAJAJ FINSERV L	0.007%	84.516%
3006	CALERES INC COMMON STOCK USD.01	0.007%	84.523%
3007	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.007%	84.530%
3008	SPARK NEW ZEA	0.007%	84.537%
3009	TKH GROUP NV DU	0.007%	84.543%
3010	ERAMET	0.007%	84.550%
3011	VALMET CORP	0.007%	84.557%
3012	FUTURE LAND DEV	0.007%	84.564%
3013	SINO-AMERICAN S	0.007%	84.571%
3014	SAP SE SPONSORED ADR ADR	0.007%	84.578%
3015	SINCLAIR BROADC	0.007%	84.585%
3016	THALES SA	0.007%	84.592%
3017	UNITI GROUP INC REIT USD.0001	0.007%	84.599%
3018	BOFI HOLDING INC COMMON STOCK USD.01	0.007%	84.606%
3019	HOYA CORP	0.007%	84.612%
3020	SEVERN TRENT	0.007%	84.619%
3021	DASSAULT SYSTEM	0.007%	84.626%
3022	HANKOOK TIRE CO	0.007%	84.633%
3023	AG GROWTH INTER	0.007%	84.640%
3024	HENDERSON LAND	0.007%	84.647%
3025	NIPPON PAPER IN	0.007%	84.654%
3026	MYRIAD GENETICS	0.007%	84.660%
3027	TELEFONICA EMIS	0.007%	84.667%
3028	SECOM CO	0.007%	84.674%
3029	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.007%	84.681%
3030	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.007%	84.688%
3031	HUANENG RENEWAB	0.007%	84.695%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3032	KGHM POLSKA MIE	0.007%	84.701%
3033	PARAGON GROUP O	0.007%	84.708%
3034	FINECOBANK BANC	0.007%	84.715%
3035	OTP BANK PLC	0.007%	84.722%
3036	FANUC	0.007%	84.729%
3037	COTIVITI HOLDINGS INC COMMON STOCK USD.001	0.007%	84.736%
3038	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.007%	84.742%
3039	AIR WATER INC.	0.007%	84.749%
3040	FIVE BELOW COMMON STOCK USD.01	0.007%	84.756%
3041	GRUPA LOTOS S.A	0.007%	84.763%
3042	HORIZON PHARMA	0.007%	84.770%
3043	WHEELOCK & COMP	0.007%	84.776%
3044	LENNAR CORP 8.3	0.007%	84.783%
3045	INDEPENDENCE GR	0.007%	84.790%
3046	CAIRN ENERGY PL	0.007%	84.797%
3047	HANWHA CORP	0.007%	84.804%
3048	SANWA SHUTTER C	0.007%	84.810%
3049	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.007%	84.817%
3050	SUNOPTA INC COMMON STOCK	0.007%	84.824%
3051	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.007%	84.831%
3052	VECTREN CORP COMMON STOCK	0.007%	84.837%
3053	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.007%	84.844%
3054	KRATON CORP COMMON STOCK USD.01	0.007%	84.851%
3055	IDACORP INC COMMON STOCK	0.007%	84.858%
3056	JBS SA	0.007%	84.864%
3057	HANNOVER RUECKV	0.007%	84.871%
3058	VAIL RESORTS	0.007%	84.878%
3059	DOWA HOLDING CO	0.007%	84.884%
3060	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.007%	84.891%
3061	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.007%	84.898%
3062	EASYJET	0.007%	84.905%
3063	H. LUNDBECK A/S	0.007%	84.911%
3064	MOBILE MINI INC COMMON STOCK USD.01	0.007%	84.918%
3065	SAMSUNG HEAVY	0.007%	84.925%
3066	AAR CORP	0.007%	84.931%
3067	ASM INTL NV	0.007%	84.938%
3068	KULICKE&SOFFA I	0.007%	84.945%
3069	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.007%	84.951%
3070	VALIANT HOLDING	0.007%	84.958%
3071	WESTERN GAS PARTNERS SR UNSECURED 06/21 5.375	0.007%	84.965%
3072	OGE ENERGY CORP COMMON STOCK USD.01	0.007%	84.972%
3073	YAMAZAKI BAKING	0.007%	84.978%
3074	LOGITECH INTERN	0.007%	84.985%
3075	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.007%	84.992%
3076	AMBU A/S	0.007%	84.998%
3077	ATHENAHEALTH IN	0.007%	85.005%
3078	TRITAX BIG BOX	0.007%	85.012%
3079	YELP INC COMMON STOCK USD.000001	0.007%	85.018%
3080	LUCARA DIAMOND	0.007%	85.025%
3081	NORTHVIEW APART	0.007%	85.031%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3082	CENTERPOINT ENE	0.007%	85.038%
3083	MARINE HARVEST	0.007%	85.045%
3084	BRADY(WH)	0.007%	85.051%
3085	TAKASHIMAYA CO	0.007%	85.058%
3086	MDC HOLDINGS INC COMMON STOCK USD.01	0.007%	85.065%
3087	WEIGHT WATCHERS INTL INC COMMON STOCK	0.007%	85.071%
3088	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.007%	85.078%
3089	CEMBRA MONEY BA	0.007%	85.084%
3090	KURITA WATER IN	0.007%	85.091%
3091	MERCK KGAA	0.007%	85.098%
3092	BUNZL PLC	0.007%	85.104%
3093	ARMSTRONG WORLD	0.007%	85.111%
3094	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.007%	85.117%
3095	ALPS ELECTRIC C	0.007%	85.124%
3096	AMERIS BANCORP COMMON STOCK USD1.0	0.007%	85.131%
3097	PIEDMONT OFFICE	0.007%	85.137%
3098	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.007%	85.144%
3099	FUKUOKA FINANCI	0.007%	85.150%
3100	AMERIPRISE FINA	0.007%	85.157%
3101	OMRON CORP	0.007%	85.163%
3102	DELPHI TECHNOLO	0.007%	85.170%
3103	K'S HOLDINGS	0.007%	85.177%
3104	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.007%	85.183%
3105	BAT INTL FINANC	0.007%	85.190%
3106	KONE OYJ	0.007%	85.196%
3107	ADANI PORT & SE	0.007%	85.203%
3108	KASIKORNBANK PL	0.007%	85.209%
3109	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.007%	85.216%
3110	CORBION NV	0.007%	85.222%
3111	COCHLEAR LTD	0.007%	85.229%
3112	WESBANCO INC COMMON STOCK USD2.0833	0.007%	85.235%
3113	MERITAGE HOMES CORP COMMON STOCK USD.01	0.007%	85.242%
3114	TOTO	0.007%	85.248%
3115	NOVO NORDISK A/S SPONS ADR ADR	0.007%	85.255%
3116	CAPITEC BANK HL	0.007%	85.261%
3117	DINEQUITY INC	0.007%	85.268%
3118	EBIX INC COMMON STOCK USD.1	0.007%	85.274%
3119	T GARANTI BANKA	0.007%	85.281%
3120	FIRM CAPITAL MO	0.007%	85.288%
3121	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.007%	85.294%
3122	DET N O A	0.007%	85.301%
3123	CIA BRASILEIRA	0.007%	85.307%
3124	CAPSTONE MINING	0.006%	85.314%
3125	FRANSHION PROPE	0.006%	85.320%
3126	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.006%	85.326%
3127	AUTODESK INC	0.006%	85.333%
3128	LEONS FURNITURE	0.006%	85.339%
3129	ILLINOIS TOOL W	0.006%	85.346%
3130	AUTOZONE INC SR UNSECURED 04/22 3.7	0.006%	85.352%
3131	KENEDIX REALTY	0.006%	85.359%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3132	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.006%	85.365%
3133	CHIBA BANK	0.006%	85.372%
3134	ENDESA S.A.	0.006%	85.378%
3135	FLS INDUSTRIES	0.006%	85.385%
3136	IMERYS SA	0.006%	85.391%
3137	MORI SEIKI CO	0.006%	85.398%
3138	KLONDEX MINES L	0.006%	85.404%
3139	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.006%	85.410%
3140	TRIMBLE INC COMMON STOCK	0.006%	85.417%
3141	TECHTRONIC INDU	0.006%	85.423%
3142	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.006%	85.430%
3143	UNIVAR INC COMMON STOCK USD.01	0.006%	85.436%
3144	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.006%	85.443%
3145	SIMCORP A/S	0.006%	85.449%
3146	PENTA OCEAN CON	0.006%	85.455%
3147	NOLATO AB	0.006%	85.462%
3148	CHINA RAILWAY C	0.006%	85.468%
3149	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.006%	85.475%
3150	AT HOME GROUP INC COMMON STOCK USD.01	0.006%	85.481%
3151	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.006%	85.488%
3152	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.006%	85.494%
3153	EAGLE BANCORP INC COMMON STOCK USD.01	0.006%	85.500%
3154	AXIS BANK	0.006%	85.507%
3155	QUANTA COMPUTER	0.006%	85.513%
3156	OIL SEARCH LTD	0.006%	85.520%
3157	MATTEL INC COMMON STOCK USD1.0	0.006%	85.526%
3158	DRIL QUIP INC	0.006%	85.532%
3159	SEEK LTD.	0.006%	85.539%
3160	COM HEM HLDG AB	0.006%	85.545%
3161	PRYSMIAN SPA CO	0.006%	85.552%
3162	HUMANA INC SR UNSECURED 10/24 3.85	0.006%	85.558%
3163	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	0.006%	85.564%
3164	SPX FLOW INC COMMON STOCK USD.01	0.006%	85.571%
3165	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.006%	85.577%
3166	NORDSON CORP COMMON STOCK	0.006%	85.583%
3167	MASCO CORP	0.006%	85.590%
3168	DKSH HOLDING LT	0.006%	85.596%
3169	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.006%	85.603%
3170	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.006%	85.609%
3171	SAIA INC COMMON STOCK USD.001	0.006%	85.615%
3172	NELNET INC CL A COMMON STOCK USD.01	0.006%	85.622%
3173	FAST RETAILING	0.006%	85.628%
3174	SGS SA-REG COMM	0.006%	85.634%
3175	MR PRICE GROUP	0.006%	85.641%
3176	EMPRESAS CMPC S	0.006%	85.647%
3177	FERROGLOBE PLC	0.006%	85.653%
3178	LA Z BOY INC COMMON STOCK USD1.0	0.006%	85.660%
3179	RETAIL PROPERTIES OF AME A REIT USD.001	0.006%	85.666%
3180	ENTERPRISE PROD	0.006%	85.672%
3181	TOYO SEIKAN KAI	0.006%	85.679%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3182	BILLERUD AB	0.006%	85.685%
3183	SUL AMERICA SA	0.006%	85.691%
3184	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.006%	85.698%
3185	CHEMOURS CO/THE COMMON STOCK	0.006%	85.704%
3186	CAMPBELL SOUP C	0.006%	85.710%
3187	SHIMAMURA CO	0.006%	85.717%
3188	VONTOBEL HLDGS	0.006%	85.723%
3189	CDW CORP/DE COMMON STOCK USD.01	0.006%	85.729%
3190	SHENZHEN INTERN	0.006%	85.736%
3191	MORINAGA MILK I	0.006%	85.742%
3192	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.006%	85.748%
3193	DISCOVERY COMMU	0.006%	85.755%
3194	HYPROP INVESTME	0.006%	85.761%
3195	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.006%	85.767%
3196	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.006%	85.773%
3197	CLP HOLDINGS	0.006%	85.780%
3198	DOMINION ENERGY INC SR UNSECURED 12/24 3.625	0.006%	85.786%
3199	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.006%	85.792%
3200	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.006%	85.799%
3201	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.006%	85.805%
3202	ALLIANT ENERGY	0.006%	85.811%
3203	GS YUASA CORP	0.006%	85.818%
3204	COMPUTER MODELL	0.006%	85.824%
3205	BANK OF QUEENSL	0.006%	85.830%
3206	KOREAN AIR LINE	0.006%	85.836%
3207	ANDEAVOR LOGIS LP/CORP COMPANY GUAR 10/19 5.5	0.006%	85.843%
3208	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.006%	85.849%
3209	SUN ART RETAIL	0.006%	85.855%
3210	KOMMUNALBANKEN	0.006%	85.862%
3211	CHONGQING RURAL	0.006%	85.868%
3212	NAVER CORP	0.006%	85.874%
3213	NETAPP INC SR UNSECURED 12/22 3.25	0.006%	85.880%
3214	GLANBIA PLC	0.006%	85.887%
3215	EXELON GENERATI	0.006%	85.893%
3216	ENTEL EMP NAC T	0.006%	85.899%
3217	PERNOD-RICARD	0.006%	85.905%
3218	VOLKSWAGEN LEAS	0.006%	85.912%
3219	HANG LUNG PROPE	0.006%	85.918%
3220	CHART INDUSTRIE	0.006%	85.924%
3221	EBAY INC 3.45%	0.006%	85.930%
3222	CITIZEN WATCH C	0.006%	85.937%
3223	SAPPORO BREWERI	0.006%	85.943%
3224	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.006%	85.949%
3225	PROTO LABS INC COMMON STOCK USD.001	0.006%	85.955%
3226	PS BUSINESS PARKS INC/CA REIT USD.01	0.006%	85.962%
3227	OP CORPORATE BA	0.006%	85.968%
3228	WISTRON CORP	0.006%	85.974%
3229	MMI HOLDINGS LT	0.006%	85.980%
3230	ROGERS CORP COMMON STOCK USD1.0	0.006%	85.987%
3231	VEOLIA ENVIRONM	0.006%	85.993%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3232	MACRONIX INTERN	0.006%	85.999%
3233	HORIZON NORTH L	0.006%	86.005%
3234	TABCORP HLDGS L	0.006%	86.012%
3235	CREW ENERGY INC	0.006%	86.018%
3236	DAINIPPON SCREE	0.006%	86.024%
3237	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	0.006%	86.030%
3238	QISDA CORP	0.006%	86.036%
3239	WPG HOLDINGS	0.006%	86.043%
3240	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.006%	86.049%
3241	ULVAC INC.	0.006%	86.055%
3242	SHINSEI BANK	0.006%	86.061%
3243	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.006%	86.067%
3244	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.006%	86.074%
3245	PRA GROUP INC COMMON STOCK USD.01	0.006%	86.080%
3246	CROMBIE REAL ES	0.006%	86.086%
3247	NORDSTROM INC	0.006%	86.092%
3248	JSE LTD	0.006%	86.098%
3249	PLEXUS CORP COMMON STOCK USD.01	0.006%	86.105%
3250	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.006%	86.111%
3251	TIETO CORP OYJ	0.006%	86.117%
3252	TOKUYAMA CORP	0.006%	86.123%
3253	EXLSERVICE HLDG	0.006%	86.129%
3254	UNITED UTILITIE	0.006%	86.135%
3255	ALFA LAVAL AB	0.006%	86.142%
3256	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.006%	86.148%
3257	KELLOGG CO	0.006%	86.154%
3258	CHIPOTLE MEXICA	0.006%	86.160%
3259	ENI	0.006%	86.166%
3260	PEBBLEBROOK HOT	0.006%	86.172%
3261	ALLETE INC	0.006%	86.179%
3262	RPC INC COMMON STOCK USD.1	0.006%	86.185%
3263	KAMAN CORP COMMON STOCK USD1.0	0.006%	86.191%
3264	NIBE INDUSTRIER	0.006%	86.197%
3265	WORLEYPARSONS	0.006%	86.203%
3266	SABINA SILVER C	0.006%	86.209%
3267	ARYZTA AG	0.006%	86.215%
3268	HISCOX LTD	0.006%	86.222%
3269	UNIFIRST CORP/MA COMMON STOCK USD.1	0.006%	86.228%
3270	HUTCHISON PORT	0.006%	86.234%
3271	SCHRODERS PLC	0.006%	86.240%
3272	TJX COS INC SR UNSECURED 05/23 2.5	0.006%	86.246%
3273	VALVOLINE INC COMMON STOCK USD.01	0.006%	86.252%
3274	NOVANTA INC COMMON STOCK	0.006%	86.258%
3275	HINO MOTORS	0.006%	86.265%
3276	AMGEN INC SR UNSECURED 05/25 3.125	0.006%	86.271%
3277	INTU PROPERTIES	0.006%	86.277%
3278	NIFCO INC	0.006%	86.283%
3279	BANCA POPOLARE	0.006%	86.289%
3280	INNOSPEC INC COMMON STOCK USD.01	0.006%	86.295%
3281	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.006%	86.301%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3282	CUBIC CORP COMMON STOCK	0.006%	86.307%
3283	TOKYO TATEMONO	0.006%	86.314%
3284	TURK HAVA YOLLA	0.006%	86.320%
3285	DRAX GROUP PLC	0.006%	86.326%
3286	EURONEXT NV	0.006%	86.332%
3287	MEDICLINIC INTE	0.006%	86.338%
3288	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.006%	86.344%
3289	PATTERSON COS INC COMMON STOCK USD.01	0.006%	86.350%
3290	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.006%	86.356%
3291	CALLAWAY GOLF C	0.006%	86.362%
3292	SEI INVESTMENT	0.006%	86.369%
3293	DSW INC CLASS A COMMON STOCK	0.006%	86.375%
3294	OUTFRONT MEDIA INC REIT USD.01	0.006%	86.381%
3295	ALEXANDER + BALDWIN INC REIT	0.006%	86.387%
3296	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.006%	86.393%
3297	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.006%	86.399%
3298	WHITEHAVEN COAL	0.006%	86.405%
3299	TRYGVESTA AS	0.006%	86.411%
3300	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	0.006%	86.417%
3301	EXPRESS SCRIPTS	0.006%	86.423%
3302	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.006%	86.429%
3303	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.006%	86.435%
3304	FINISAR CORPORATION COMMON STOCK USD.001	0.006%	86.442%
3305	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.006%	86.448%
3306	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.006%	86.454%
3307	DOMINO S PIZZA INC COMMON STOCK USD.01	0.006%	86.460%
3308	BECTON DICKINSON	0.006%	86.466%
3309	RIGHTMOVE GROUP	0.006%	86.472%
3310	BOISE CASCADE CO COMMON STOCK USD.01	0.006%	86.478%
3311	REDROW	0.006%	86.484%
3312	RENGO CO	0.006%	86.490%
3313	ADARO ENERGY TB	0.006%	86.496%
3314	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.006%	86.502%
3315	WIPRO	0.006%	86.508%
3316	ORIENTAL LAND C	0.006%	86.514%
3317	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.006%	86.520%
3318	HNI CORP	0.006%	86.526%
3319	NEENAH INC COMMON STOCK USD.01	0.006%	86.533%
3320	AT+T INC SR UNSECURED 02/21 2.8	0.006%	86.539%
3321	TATA GLOBAL	0.006%	86.545%
3322	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.006%	86.551%
3323	SEALED AIR CORP COMMON STOCK USD.1	0.006%	86.557%
3324	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.006%	86.563%
3325	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.006%	86.569%
3326	RAIA DROGASIL S	0.006%	86.575%
3327	SHERRITT INTERN	0.006%	86.581%
3328	SSAB SVENSKT ST	0.006%	86.587%
3329	ELECTROLUX AB-S	0.006%	86.593%
3330	NORTHWEST HEALT	0.006%	86.599%
3331	OUTOKUMPU OY	0.006%	86.605%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3332	NIPPON MEAT PAC	0.006%	86.611%
3333	BANKIA SA	0.006%	86.617%
3334	EVERSOURCE ENER	0.006%	86.623%
3335	NIPPON GAS CO L	0.006%	86.629%
3336	PCCW LIMITED	0.006%	86.635%
3337	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.006%	86.641%
3338	ITALY BUONI POL	0.006%	86.647%
3339	CHINA STATE CON	0.006%	86.653%
3340	ZEON CO	0.006%	86.659%
3341	ATMOS ENERGY CO	0.006%	86.665%
3342	CREDIT SAISON C	0.006%	86.671%
3343	KEYBANK NA/CLEV	0.006%	86.677%
3344	PETROFAC LTD	0.006%	86.683%
3345	VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001	0.006%	86.689%
3346	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.006%	86.695%
3347	THOMAS COOK GRO	0.006%	86.701%
3348	AIRCASTLE LTD	0.006%	86.707%
3349	MORGAN STANLEY SR UNSECURED 11/21 2.625	0.006%	86.713%
3350	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.006%	86.718%
3351	GRIFOLS SA	0.006%	86.724%
3352	NOF CORP	0.006%	86.730%
3353	DREAM UNLIMIITE	0.006%	86.736%
3354	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.006%	86.742%
3355	TAIYO YUDEN CO	0.006%	86.748%
3356	SURUGA BANK	0.006%	86.754%
3357	EMPIRE STATE RE	0.006%	86.760%
3358	WILMAR INTERL L	0.006%	86.766%
3359	KYUDENKO CORP	0.006%	86.772%
3360	SAAB AB	0.006%	86.778%
3361	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.006%	86.784%
3362	TOYODA GOSEI	0.006%	86.790%
3363	SANTANDER HOLDINGS USA SR UNSECURED 01/23 3.4	0.006%	86.796%
3364	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.006%	86.802%
3365	INSPERITY INC	0.006%	86.807%
3366	ZILLOW GROUP INC C COMMON STOCK	0.006%	86.813%
3367	CARGOTEC CORP-B	0.006%	86.819%
3368	B+G FOODS INC COMMON STOCK USD.01	0.006%	86.825%
3369	MOBIMO HLDG AG	0.006%	86.831%
3370	STOREBRAND ASA	0.006%	86.837%
3371	AMEDISYS INC COMMON STOCK USD.001	0.006%	86.843%
3372	NORDSTROM INC COMMON STOCK	0.006%	86.849%
3373	CREST NICHOLSON	0.006%	86.855%
3374	BRAMBLES LIMITE	0.006%	86.861%
3375	MASIMO CORP COMMON STOCK USD.001	0.006%	86.867%
3376	EXTENDICARE INC	0.006%	86.872%
3377	REALPAGE INC COMMON STOCK USD.001	0.006%	86.878%
3378	PGE POLSKA GRUP	0.006%	86.884%
3379	EBAY INC SR UNSECURED 07/22 2.6	0.006%	86.890%
3380	SUMITOMO OSAKA	0.006%	86.896%
3381	FAR EAST TEXTIL	0.006%	86.902%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3382	MRC GLOBAL INC COMMON STOCK USD.01	0.006%	86.908%
3383	BE SEMICONDUCTO	0.006%	86.914%
3384	WESTERN UNION CO COMMON STOCK USD.01	0.006%	86.920%
3385	SHIZUOKA BANK	0.006%	86.925%
3386	RBC BEARINGS INC COMMON STOCK USD.01	0.006%	86.931%
3387	ASIA CEMENT	0.006%	86.937%
3388	GCL-POLY ENERGY	0.006%	86.943%
3389	CEMEX SA	0.006%	86.949%
3390	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.006%	86.955%
3391	VERISIGN	0.006%	86.961%
3392	GILDEMEISTER AG	0.006%	86.967%
3393	HENKEL KGAA-PRE	0.006%	86.972%
3394	L BRANDS INC COMMON STOCK USD.5	0.006%	86.978%
3395	GROUP 1 AUTO	0.006%	86.984%
3396	IWG PLC	0.006%	86.990%
3397	ADELAIDE BRIGHT	0.006%	86.996%
3398	ABIOMED INC COMMON STOCK USD.01	0.006%	87.002%
3399	HK & CHINA GAS	0.006%	87.008%
3400	BEIJING ENTERPR	0.006%	87.013%
3401	TRONOX LTD-CL A	0.006%	87.019%
3402	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.006%	87.025%
3403	ASSOCIATED BRIT	0.006%	87.031%
3404	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.006%	87.037%
3405	OPEN HOUSE CO L	0.006%	87.043%
3406	HOKUHOKU FINANC	0.006%	87.048%
3407	AVERY DENNISON	0.006%	87.054%
3408	RANGE RESOURCES CORP COMMON STOCK USD.01	0.006%	87.060%
3409	MARUHA NICHIRO	0.006%	87.066%
3410	CJ CORP.	0.006%	87.072%
3411	UGI CORP COMMON STOCK	0.006%	87.077%
3412	APACHE CORP SR UNSECURED 01/23 2.625	0.006%	87.083%
3413	DAI NIPPON PRIN	0.006%	87.089%
3414	BILFINGER BERGE	0.006%	87.095%
3415	DAIDO STEEL CO	0.006%	87.101%
3416	OXFORD INDUSTRI	0.006%	87.106%
3417	INDIVIOR PLC	0.006%	87.112%
3418	STERICYCLE INC COMMON STOCK USD.01	0.006%	87.118%
3419	MIRACA HOLDIN	0.006%	87.124%
3420	SAMSUNG SDI CO	0.006%	87.130%
3421	TIMBERCREEK FIN	0.006%	87.135%
3422	SYNTHOMER PLC	0.006%	87.141%
3423	GRAINCORP LTD	0.006%	87.147%
3424	KINGBOARD LAMIN	0.006%	87.153%
3425	A P MOLLER - MA	0.006%	87.159%
3426	YUANTA FINL HOL	0.006%	87.164%
3427	SAMSUNG SECS CO	0.006%	87.170%
3428	CHICO'S FAS INC	0.006%	87.176%
3429	SCIENTIFIC GAME	0.006%	87.182%
3430	IBIDEN CO	0.006%	87.187%
3431	TAL EDUCATION GROUP ADR ADR	0.006%	87.193%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3432	WALGREEN BOOTS	0.006%	87.199%
3433	FIERA SCEPTRE I	0.006%	87.205%
3434	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.006%	87.210%
3435	AENA SA	0.006%	87.216%
3436	JAPAN STEEL WOR	0.006%	87.222%
3437	MATSON INC COMMON STOCK	0.006%	87.228%
3438	BIOMERIEUX	0.006%	87.233%
3439	TRIPADVISOR INC COMMON STOCK USD.001	0.006%	87.239%
3440	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.006%	87.245%
3441	LANCASTER COLON	0.006%	87.250%
3442	JAMES HARDIE IN	0.006%	87.256%
3443	JAPAN AIRLINES	0.006%	87.262%
3444	MUELLER INDS IN	0.006%	87.268%
3445	ERG SPA	0.006%	87.273%
3446	IDEA CELLULAR L	0.006%	87.279%
3447	MORGAN STANLEY	0.006%	87.285%
3448	MTY FOOD GROUP	0.006%	87.290%
3449	HUNTING PLC	0.006%	87.296%
3450	NETGEAR INC COMMON STOCK USD.001	0.006%	87.302%
3451	AVX CORP COMMON STOCK USD.01	0.006%	87.308%
3452	SAMPO OYJ	0.006%	87.313%
3453	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.006%	87.319%
3454	BT GROUP PLC SPON ADR ADR	0.006%	87.325%
3455	LLOYD THOMPSON	0.006%	87.330%
3456	NIPPON PAINT CO	0.006%	87.336%
3457	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.006%	87.342%
3458	SILICON LABORAT	0.006%	87.347%
3459	FAR EAST HORIZO	0.006%	87.353%
3460	CIPLA LTD	0.006%	87.359%
3461	YTL CORP	0.006%	87.364%
3462	BLACKPEARL RESO	0.006%	87.370%
3463	INTEGRATED DEVI	0.006%	87.376%
3464	MCGRATH RENTCORP COMMON STOCK	0.006%	87.381%
3465	FORMOSA PLASTIC	0.006%	87.387%
3466	DDR CORP REIT USD.1	0.006%	87.393%
3467	MERITZ SECURITI	0.006%	87.398%
3468	SIMS GROUP LTD	0.006%	87.404%
3469	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	0.006%	87.410%
3470	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.006%	87.415%
3471	ELEMENTIS (1998	0.006%	87.421%
3472	ALTRAN TECHNOLO	0.006%	87.427%
3473	COMFORT SYSTEMS	0.006%	87.432%
3474	BUZZI UNICEM SP	0.006%	87.438%
3475	RYDER SYSTEM IN	0.006%	87.444%
3476	TOYOBO CO	0.006%	87.449%
3477	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.006%	87.455%
3478	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.006%	87.461%
3479	WADDELL & REED	0.006%	87.466%
3480	CORE LABORATORI	0.006%	87.472%
3481	BERKSHIRE HATHA	0.006%	87.477%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3482	SIXT AG	0.006%	87.483%
3483	PATRICK INDUSTRIES INC COMMON STOCK	0.006%	87.489%
3484	MITSUBISHI MOTO	0.006%	87.494%
3485	KINGSOFT CORP L	0.006%	87.500%
3486	KAMIGUMI CO	0.006%	87.505%
3487	SONIC HEALTHCAR	0.006%	87.511%
3488	FUJIKURA	0.006%	87.517%
3489	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.006%	87.522%
3490	INFINERA CORP	0.006%	87.528%
3491	HYUNDAI DEVELOP	0.006%	87.533%
3492	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.006%	87.539%
3493	MTR CORP	0.006%	87.544%
3494	STEPAN CO COMMON STOCK USD1.0	0.006%	87.550%
3495	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.006%	87.556%
3496	SOUTH32 ADR ADR	0.006%	87.561%
3497	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.006%	87.567%
3498	VOLVO AB	0.006%	87.572%
3499	BROOKS AUTOMATI	0.006%	87.578%
3500	VALENER INC	0.006%	87.583%
3501	RENISHAW	0.006%	87.589%
3502	SHOWA SHELL SEK	0.006%	87.595%
3503	HEICO CORP CLASS A COMMON STOCK USD.01	0.006%	87.600%
3504	TASEKO MINES LT	0.006%	87.606%
3505	UTD INTERNET AG	0.006%	87.611%
3506	SEGA SAMMY HOLD	0.006%	87.617%
3507	ALSTRIA OFFICE	0.006%	87.622%
3508	HITACHI METALS	0.006%	87.628%
3509	HISPANIA ACTIVO	0.006%	87.633%
3510	ACCO BRANDS CORP COMMON STOCK USD.01	0.006%	87.639%
3511	INTER PARFUMS INC COMMON STOCK USD.001	0.006%	87.644%
3512	N B T BANCORP INC COMMON STOCK USD.01	0.006%	87.650%
3513	LEE & MAN PAPER	0.006%	87.656%
3514	DUERR AG	0.006%	87.661%
3515	TESSENDERLO CHE	0.006%	87.667%
3516	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.006%	87.672%
3517	AURORA CANNABIS	0.006%	87.678%
3518	URBAN EDGE PROPERTIES REIT USD.01	0.006%	87.683%
3519	TIVO CORP COMMON STOCK USD.001	0.006%	87.689%
3520	TOKYO GAS CO	0.006%	87.694%
3521	PKO BANK POLSKI	0.006%	87.700%
3522	MAPLETREE COMME	0.006%	87.705%
3523	POOL CORP COMMON STOCK USD.001	0.006%	87.711%
3524	MINDTREE LTD	0.006%	87.716%
3525	MAHINDRA &MAHIN	0.006%	87.722%
3526	COHEN + STEERS INC COMMON STOCK USD.01	0.006%	87.727%
3527	KRUNGTHAI CARD	0.006%	87.733%
3528	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.006%	87.738%
3529	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.005%	87.744%
3530	FORWARD AIR COR	0.005%	87.749%
3531	BANCFIRST CORP	0.005%	87.755%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3532	TOYO SUISAN KAI	0.005%	87.760%
3533	EUROFINS SCIENT	0.005%	87.766%
3534	NABTESCO CORP	0.005%	87.771%
3535	TTEC HOLDINGS INC COMMON STOCK USD.01	0.005%	87.777%
3536	THK CO	0.005%	87.782%
3537	TTM TECHNOLOGIES COMMON STOCK USD.001	0.005%	87.788%
3538	SJM HOLDINGS LT	0.005%	87.793%
3539	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.005%	87.799%
3540	AMERICAN WOODMARK CORP COMMON STOCK	0.005%	87.804%
3541	KONECRANES O	0.005%	87.809%
3542	FIDESA	0.005%	87.815%
3543	HOPEWELL HLDGS	0.005%	87.820%
3544	KORIAN	0.005%	87.826%
3545	DECHRA PHARMA	0.005%	87.831%
3546	COOPER TIRE&RUB	0.005%	87.837%
3547	HOULIHAN LOKEY INC COMMON STOCK USD.001	0.005%	87.842%
3548	NTHN STAR RES L	0.005%	87.848%
3549	HENNES & MAURIT	0.005%	87.853%
3550	NOK CORP	0.005%	87.859%
3551	ONTEX GROUP NV	0.005%	87.864%
3552	HANESBRANDS INC COMMON STOCK USD.01	0.005%	87.869%
3553	SCHNEIDER NATIONAL INC CL B COMMON STOCK	0.005%	87.875%
3554	DIAMONDROCK HOSPITALITY CO REIT USD.01	0.005%	87.880%
3555	SIXT SE PFD	0.005%	87.886%
3556	DENA CO LTD	0.005%	87.891%
3557	BQE CANT VAUDOI	0.005%	87.897%
3558	CRH (DUBLIN)	0.005%	87.902%
3559	GREENBRIER COMPANIES INC COMMON STOCK	0.005%	87.907%
3560	DGB FINANCIAL G	0.005%	87.913%
3561	REGIONAL SAB DE	0.005%	87.918%
3562	YUEXIU PROPERTY	0.005%	87.924%
3563	BANK OF GEORGIA	0.005%	87.929%
3564	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.005%	87.934%
3565	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.005%	87.940%
3566	COMPEQ MFG	0.005%	87.945%
3567	UNILEVER NV	0.005%	87.951%
3568	STATOIL ASA	0.005%	87.956%
3569	KEIHAN ELECTRIC	0.005%	87.961%
3570	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.005%	87.967%
3571	HECLA MINING CO	0.005%	87.972%
3572	BELIMO HOLDING	0.005%	87.978%
3573	XENIA HOTELS + RESORTS INC REIT USD.01	0.005%	87.983%
3574	YAMAGUCHI FINAN	0.005%	87.988%
3575	SILTRONIC AG	0.005%	87.994%
3576	SSP GROUP PLC	0.005%	87.999%
3577	WASHINGTON REIT REIT USD.01	0.005%	88.004%
3578	GANNETT CO INC COMMON STOCK USD.01	0.005%	88.010%
3579	BOVIS HOMES GRO	0.005%	88.015%
3580	MUELLER WATER P	0.005%	88.021%
3581	QUBE HOLDINGS L	0.005%	88.026%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3582	STAG INDUSTRIAL INC REIT USD.01	0.005%	88.031%
3583	REXFORD INDUSTR	0.005%	88.037%
3584	BEIJING CAPITAL	0.005%	88.042%
3585	77TH BANK	0.005%	88.047%
3586	A2 MILK CO LTD	0.005%	88.053%
3587	ADMIRAL GROUP	0.005%	88.058%
3588	LIQUOR STORES N	0.005%	88.063%
3589	BOYD GAMING COR	0.005%	88.069%
3590	DENBURY RESOURC	0.005%	88.074%
3591	KEWPIE CORP	0.005%	88.079%
3592	AKER ASA	0.005%	88.085%
3593	CARDTRONICS PLC	0.005%	88.090%
3594	CREDITO VALTELL	0.005%	88.095%
3595	NIPPON ELEC GLA	0.005%	88.101%
3596	FED SIGNAL CORP	0.005%	88.106%
3597	SIAS SPA	0.005%	88.111%
3598	CHINA INSURANCE	0.005%	88.117%
3599	HITACHI CAPITAL	0.005%	88.122%
3600	POU CHEN	0.005%	88.127%
3601	SARAS SPA	0.005%	88.133%
3602	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.005%	88.138%
3603	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.005%	88.143%
3604	HARVEY NORMAN H	0.005%	88.148%
3605	GENTHERM INC COMMON STOCK	0.005%	88.154%
3606	CHINA CINDA ASS	0.005%	88.159%
3607	BOLLORE	0.005%	88.164%
3608	LIC HOUSING FIN	0.005%	88.170%
3609	EXELIXIS INC	0.005%	88.175%
3610	S + T BANCORP INC COMMON STOCK USD2.5	0.005%	88.180%
3611	ASHOK LEYLAND	0.005%	88.185%
3612	NIPPON LIGHT ME	0.005%	88.191%
3613	OTSUKA HLDGS CO	0.005%	88.196%
3614	AGT FOOD AND IN	0.005%	88.201%
3615	KEMIRA OY	0.005%	88.206%
3616	CDK GLOBAL INC COMMON STOCK USD.01	0.005%	88.212%
3617	DIPLOMA (NEW)	0.005%	88.217%
3618	CONZZETA AG	0.005%	88.222%
3619	PEAB AB	0.005%	88.227%
3620	SEINO TRANSPORT	0.005%	88.233%
3621	MEDIFAST INC COMMON STOCK USD.001	0.005%	88.238%
3622	SECURITAS	0.005%	88.243%
3623	TS TECH CO.LTD	0.005%	88.248%
3624	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.005%	88.254%
3625	SENIOR PLC	0.005%	88.259%
3626	EXPONENT INC COMMON STOCK USD.001	0.005%	88.264%
3627	COHERENT INC	0.005%	88.269%
3628	CRANSWICK	0.005%	88.275%
3629	IMCD GROUP NV	0.005%	88.280%
3630	GMS INC COMMON STOCK USD.01	0.005%	88.285%
3631	ADEKA CORPORATI	0.005%	88.290%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3632	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.005%	88.296%
3633	QUALICORP SA	0.005%	88.301%
3634	SIDERURGICA NAC	0.005%	88.306%
3635	KCC CORP	0.005%	88.311%
3636	OAD ROSNEFT OIL	0.005%	88.316%
3637	FIRST BUSEY CORP COMMON STOCK USD.001	0.005%	88.322%
3638	LENNAR CORP 6.6	0.005%	88.327%
3639	TALANX AG	0.005%	88.332%
3640	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.005%	88.337%
3641	MONCLER SPA	0.005%	88.343%
3642	QINETIQ GROUP P	0.005%	88.348%
3643	TRIUMPH GROUP I	0.005%	88.353%
3644	DIODES INC COMMON STOCK USD.667	0.005%	88.358%
3645	WOORI INVESTMEN	0.005%	88.363%
3646	KOREA LIFE INSU	0.005%	88.369%
3647	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.005%	88.374%
3648	KUMBA IRON ORE	0.005%	88.379%
3649	LAIRD PLC	0.005%	88.384%
3650	SHRIRAM TRANSP	0.005%	88.389%
3651	KYOCERA CORP	0.005%	88.395%
3652	EUROCOMMERCIAL	0.005%	88.400%
3653	WINBOND ELECTRO	0.005%	88.405%
3654	TATNEFT PAO SPONSORED ADR ADR	0.005%	88.410%
3655	RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01	0.005%	88.415%
3656	METHODE ELEC IN	0.005%	88.420%
3657	HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	0.005%	88.426%
3658	WAREHOUSES DE P	0.005%	88.431%
3659	COM2US CORPORAT	0.005%	88.436%
3660	ECOLAB INC SR UNSECURED 12/21 4.35	0.005%	88.441%
3661	CHINA HUARONG A	0.005%	88.446%
3662	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.005%	88.451%
3663	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.005%	88.457%
3664	MELCO INTERNATI	0.005%	88.462%
3665	OCI COMPANY LTD	0.005%	88.467%
3666	WGL HOLDINGS INC COMMON STOCK	0.005%	88.472%
3667	T IS BANKASI	0.005%	88.477%
3668	SAVILLS PLC	0.005%	88.482%
3669	JD SPORTS FASHI	0.005%	88.488%
3670	PIZZA PIZZA ROY	0.005%	88.493%
3671	HAPAG-LLOYD AG	0.005%	88.498%
3672	KOITO MFG CO	0.005%	88.503%
3673	NIPPON ACCOMMOD	0.005%	88.508%
3674	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.005%	88.513%
3675	MICHAEL PAGE IN	0.005%	88.518%
3676	ATLAS COPCO AB	0.005%	88.524%
3677	SNAM SPA	0.005%	88.529%
3678	PREMIER INC CLASS A COMMON STOCK USD.01	0.005%	88.534%
3679	ACERINOX SA	0.005%	88.539%
3680	SYNAPTICS INC COMMON STOCK USD.001	0.005%	88.544%
3681	TANGER FACTORY OUTLET CENTER REIT USD.01	0.005%	88.549%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3682	MINMETALS RES	0.005%	88.554%
3683	NIPPON SUISAN	0.005%	88.559%
3684	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.005%	88.564%
3685	TAISHIN FINANCI	0.005%	88.570%
3686	CD PROJEKT SA	0.005%	88.575%
3687	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.005%	88.580%
3688	CASIO COMPUTER	0.005%	88.585%
3689	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.005%	88.590%
3690	AEROPORTS DE PA	0.005%	88.595%
3691	OCADO GROUP PLC	0.005%	88.600%
3692	USIMINAS USI SD	0.005%	88.605%
3693	INTERFACE INC COMMON STOCK USD.1	0.005%	88.610%
3694	UBM PLC	0.005%	88.615%
3695	SPIN MASTER COR	0.005%	88.620%
3696	ALSEA SAB DE CV	0.005%	88.626%
3697	DAITO TRUST CON	0.005%	88.631%
3698	SANTEN PHARM CO	0.005%	88.636%
3699	O'REILLY AUTOMO	0.005%	88.641%
3700	1ST SOURCE CORP COMMON STOCK	0.005%	88.646%
3701	CARGOJET INC.	0.005%	88.651%
3702	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.005%	88.656%
3703	JAPAN EXCHANGE	0.005%	88.661%
3704	DFDS A/S	0.005%	88.666%
3705	KANSAI ELEC POW	0.005%	88.671%
3706	SFS GROUP AG	0.005%	88.676%
3707	AT+T INC SR UNSECURED 02/21 4.6	0.005%	88.681%
3708	GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75	0.005%	88.686%
3709	NOVATEK MICROEL	0.005%	88.691%
3710	ADVANCED	0.005%	88.696%
3711	SUZUKEN CO LTD	0.005%	88.701%
3712	BJ S RESTAURANTS INC COMMON STOCK	0.005%	88.706%
3713	DA OFFICE INV C	0.005%	88.711%
3714	BENCHMARK ELECT	0.005%	88.716%
3715	SAWAI PHARM CO	0.005%	88.721%
3716	PLANET FITNESS INC CL A COMMON STOCK USD.0001	0.005%	88.726%
3717	TOYO TIRE & RUB	0.005%	88.731%
3718	SERVICENOW INC COMMON STOCK USD.001	0.005%	88.736%
3719	CONMED CORP COMMON STOCK USD.01	0.005%	88.741%
3720	TRANSAT AT INC	0.005%	88.746%
3721	KAWASAKI KISEN	0.005%	88.751%
3722	PROSIEBENSAT.1	0.005%	88.756%
3723	PROGRESS ENERGY	0.005%	88.761%
3724	IIDA GROUP HOLD	0.005%	88.766%
3725	ADVANSIX INC COMMON STOCK USD.01	0.005%	88.771%
3726	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.005%	88.776%
3727	BONAVISTA ENERG	0.005%	88.781%
3728	CHINA DEVELOPME	0.005%	88.786%
3729	KWG PROPERTY HL	0.005%	88.791%
3730	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.005%	88.796%
3731	AEON FINANCIAL	0.005%	88.801%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3732	ACORDA THERAPEU	0.005%	88.806%
3733	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.005%	88.811%
3734	LENNAR CORP 4.7	0.005%	88.816%
3735	BLACK HILLS CORP COMMON STOCK USD1.0	0.005%	88.821%
3736	NUFARM	0.005%	88.826%
3737	SKY CITY	0.005%	88.831%
3738	WIRECARD AG	0.005%	88.836%
3739	PRIMARY HEALTH	0.005%	88.841%
3740	ARCBEST CORP COMMON STOCK USD.01	0.005%	88.846%
3741	GOLDEN AGRI RES	0.005%	88.851%
3742	STATE BK OF IND	0.005%	88.856%
3743	WABASH NATIONAL	0.005%	88.861%
3744	SMC CORP	0.005%	88.866%
3745	NEW ORIENTAL ED	0.005%	88.871%
3746	CITY DEVELOPMEN	0.005%	88.876%
3747	NITORI CO LTD	0.005%	88.881%
3748	NIPPON KONPO UN	0.005%	88.886%
3749	LG CORP	0.005%	88.891%
3750	CANWEL BUILDING	0.005%	88.896%
3751	HIROSHIMA BANK	0.005%	88.901%
3752	DAELIM INDUSTRI	0.005%	88.905%
3753	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.005%	88.910%
3754	MICRO FOCUS INT	0.005%	88.915%
3755	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.005%	88.920%
3756	LONDOMETRIC PR	0.005%	88.925%
3757	SANOFI ADR ADR	0.005%	88.930%
3758	TELKOM GROUP LT	0.005%	88.935%
3759	NISHI-NIPPON FI	0.005%	88.940%
3760	CALTEX AUSTRALI	0.005%	88.945%
3761	JAFCO CO LTD	0.005%	88.950%
3762	CENCOSUD SA	0.005%	88.955%
3763	FIRST INTERSTATE BANCYSYS A COMMON STOCK	0.005%	88.960%
3764	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.005%	88.965%
3765	MAEDA CORP	0.005%	88.970%
3766	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.005%	88.974%
3767	INGEVITY CORP COMMON STOCK USD.01	0.005%	88.979%
3768	AUTO TRADER GRO	0.005%	88.984%
3769	RAKUTEN INC	0.005%	88.989%
3770	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.005%	88.994%
3771	CAREER EDUCATION CORP COMMON STOCK USD.01	0.005%	88.999%
3772	EBAY INC SR UNSECURED 01/23 2.75	0.005%	89.004%
3773	SWATCH GROUP AG	0.005%	89.009%
3774	HACHIJUNI BANK	0.005%	89.014%
3775	KINDEN CORPORAT	0.005%	89.019%
3776	VERBUND AG	0.005%	89.023%
3777	CRAY INC COMMON STOCK USD.01	0.005%	89.028%
3778	LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 05/22 4.95	0.005%	89.033%
3779	CHINA LODGING GROUP SPON ADR ADR	0.005%	89.038%
3780	SAN IN GODO BAN	0.005%	89.043%
3781	NTT DATA	0.005%	89.048%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3782	PETRONET LNG LT	0.005%	89.053%
3783	HAITIAN INTL HL	0.005%	89.058%
3784	GALLIFORD TRY P	0.005%	89.062%
3785	CHIYODA CORP	0.005%	89.067%
3786	TAIYO NIPPON SA	0.005%	89.072%
3787	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.005%	89.077%
3788	HERSHEY FOODS C	0.005%	89.082%
3789	ZHUZHOU CSR TIM	0.005%	89.087%
3790	CHARTER HALL GR	0.005%	89.092%
3791	POWERTECH TECHN	0.005%	89.097%
3792	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.005%	89.101%
3793	VALE SA SP ADR ADR	0.005%	89.106%
3794	GLUSKIN SHEFF &	0.005%	89.111%
3795	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.005%	89.116%
3796	GREGGS PLC	0.005%	89.121%
3797	TIVITY HEALTH INC COMMON STOCK USD.001	0.005%	89.126%
3798	SPIE SA	0.005%	89.131%
3799	COSCO PACIFIC	0.005%	89.135%
3800	MAPLETREE INDUS	0.005%	89.140%
3801	WABCO HOLDINGS INC COMMON STOCK USD.01	0.005%	89.145%
3802	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.005%	89.150%
3803	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.005%	89.155%
3804	APOLLO TYRES	0.005%	89.160%
3805	USHIO INC	0.005%	89.164%
3806	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.005%	89.169%
3807	BANCOLOMBIA SA	0.005%	89.174%
3808	GRUPO AEROPORTUARIO SUR ADR ADR	0.005%	89.179%
3809	HIKMA PHARMACEU	0.005%	89.184%
3810	PICC PROPERTY &	0.005%	89.189%
3811	JOY CITY PROPER	0.005%	89.193%
3812	FIRST BANCORP/NC COMMON STOCK	0.005%	89.198%
3813	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.005%	89.203%
3814	JOHNSON ELECTRI	0.005%	89.208%
3815	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.005%	89.213%
3816	IYO BANK	0.005%	89.217%
3817	EXXARO	0.005%	89.222%
3818	INVINCIBLE INVE	0.005%	89.227%
3819	NAVISTAR INTL C	0.005%	89.232%
3820	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.005%	89.237%
3821	MORI HILLS REIT	0.005%	89.241%
3822	LOGITECH INTERN	0.005%	89.246%
3823	SCHOLASTIC CORP	0.005%	89.251%
3824	BANCA MEDIOLANU	0.005%	89.256%
3825	NISSAN CHEMICAL	0.005%	89.261%
3826	LAM RESEARCH CORP SR UNSECURED 03/25 3.8	0.005%	89.265%
3827	ELIOR	0.005%	89.270%
3828	QUIDEL CORP COMMON STOCK USD.001	0.005%	89.275%
3829	MASSMART HOLDIN	0.005%	89.280%
3830	YUE YUEN INDUST	0.005%	89.284%
3831	HFF INC CLASS A COMMON STOCK USD.01	0.005%	89.289%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3832	CHINA HONGQIAO	0.005%	89.294%
3833	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.005%	89.299%
3834	ENERGIAS DE POR	0.005%	89.304%
3835	CEMEX SA	0.005%	89.308%
3836	PARK NATIONAL CORP COMMON STOCK	0.005%	89.313%
3837	ARCELORMITTAL NY REGISTERED NY REG SHRS	0.005%	89.318%
3838	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.005%	89.323%
3839	HUA NAN FINANCI	0.005%	89.327%
3840	FUCHS PETROLUB	0.005%	89.332%
3841	TRINET GROUP INC COMMON STOCK USD.000025	0.005%	89.337%
3842	TERUMO CORP	0.005%	89.342%
3843	BENESSE CORP	0.005%	89.346%
3844	QUAD GRAPHICS INC COMMON STOCK USD.025	0.005%	89.351%
3845	KYOWA EXEO CORP	0.005%	89.356%
3846	BREWIN DOLPHIN	0.005%	89.361%
3847	BRILLIANCE CHIN	0.005%	89.365%
3848	CHUBU ELEC POWE	0.005%	89.370%
3849	ISS A/S	0.005%	89.375%
3850	TATUNG	0.005%	89.380%
3851	TOPCON CORPORAT	0.005%	89.384%
3852	P/F BAKKAFROST	0.005%	89.389%
3853	NISOURCE INC	0.005%	89.394%
3854	MAGELLAN AEROSP	0.005%	89.398%
3855	AES CORP COMMON STOCK USD.01	0.005%	89.403%
3856	VISCOFAN SA	0.005%	89.408%
3857	DOOSAN INFRACOR	0.005%	89.413%
3858	COFACE SA	0.005%	89.417%
3859	Denison Mines C	0.005%	89.422%
3860	SUMCO CORPORATI	0.005%	89.427%
3861	NOW INC COMMON STOCK USD.01	0.005%	89.432%
3862	BEKAERT SA	0.005%	89.436%
3863	FUJI OIL CO	0.005%	89.441%
3864	JAPAN LOGISTICS	0.005%	89.446%
3865	INMARSAT PLC	0.005%	89.450%
3866	AIR CHINA LTD	0.005%	89.455%
3867	NORDEA BANK AB	0.005%	89.460%
3868	VTB BANK(JSC)	0.005%	89.465%
3869	KT & G	0.005%	89.469%
3870	FRONTIER REIT	0.005%	89.474%
3871	ASHMORE GROUP	0.005%	89.479%
3872	SSY GROUP LTD	0.005%	89.483%
3873	CHINA MINSHENG	0.005%	89.488%
3874	MERITOR INC COMMON STOCK USD1.0	0.005%	89.493%
3875	GRAFTON GROUP P	0.005%	89.497%
3876	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.005%	89.502%
3877	FORBO HLDG	0.005%	89.507%
3878	WIENER STAEDTIS	0.005%	89.511%
3879	MORINAGA & CO	0.005%	89.516%
3880	BHP BILLITON LTD SPON ADR ADR	0.005%	89.521%
3881	LIBERTY HLDGS	0.005%	89.526%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3882	NOMURA RESEARCH	0.005%	89.530%
3883	WH SMITH PLC	0.005%	89.535%
3884	HORIBA	0.005%	89.540%
3885	ABB LTD SPON ADR ADR	0.005%	89.544%
3886	POLARIS INFRAST	0.005%	89.549%
3887	DUZONBIZON CO L	0.005%	89.554%
3888	ACADIA REALTY TRUST REIT USD.001	0.005%	89.558%
3889	GUNMA BANK	0.005%	89.563%
3890	PSEG POWER	0.005%	89.568%
3891	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.005%	89.572%
3892	WORKSPACE GROUP	0.005%	89.577%
3893	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.005%	89.582%
3894	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.005%	89.586%
3895	COSTAR GROUP INC COMMON STOCK USD.01	0.005%	89.591%
3896	COMPUTERSHARE L	0.005%	89.596%
3897	NAN YA PLASTIC	0.005%	89.600%
3898	INTRUM JUSTITIA	0.005%	89.605%
3899	BAIC MOTOR CORP	0.005%	89.610%
3900	IJM CORP BERHAD	0.005%	89.614%
3901	SUEZ ENVIRONMEN	0.005%	89.619%
3902	AIR NEW ZEALAND	0.005%	89.624%
3903	SAGE GROUP PLC/	0.005%	89.628%
3904	NILFISK HOLDING	0.005%	89.633%
3905	PINNACLE WEST CAPITAL COMMON STOCK	0.005%	89.638%
3906	HUB GROUP INC CL A COMMON STOCK USD.01	0.005%	89.642%
3907	MSA SAFETY INC COMMON STOCK	0.005%	89.647%
3908	THAI OIL PCL-FR	0.005%	89.651%
3909	CYRELA BRAZIL R	0.005%	89.656%
3910	DON QUIJOTE	0.005%	89.661%
3911	GUANGDONG INVES	0.005%	89.665%
3912	H&E EQUIPMENT S	0.005%	89.670%
3913	DEUTSCHE PFANDB	0.005%	89.675%
3914	MEGMILK SNOW BR	0.005%	89.679%
3915	ACER INC	0.005%	89.684%
3916	NIPPON SHOKUBAI	0.005%	89.689%
3917	DORMA+KABA HOLD	0.005%	89.693%
3918	NIPPON KAYAKU C	0.005%	89.698%
3919	ISRAEL DISCOUNT	0.005%	89.702%
3920	CALAVO GROWERS INC COMMON STOCK USD.001	0.005%	89.707%
3921	AOYAMA TRADING	0.005%	89.712%
3922	HRG GROUP INC COMMON STOCK USD.01	0.005%	89.716%
3923	SIEGFRIED HOLDI	0.005%	89.721%
3924	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.005%	89.725%
3925	AXIATA GROUP	0.005%	89.730%
3926	ORSTED A/S	0.005%	89.735%
3927	OFFICE DEPOT IN	0.005%	89.739%
3928	HARSCO CORP	0.005%	89.744%
3929	NISHIMATSU CONS	0.005%	89.748%
3930	BMW FINANCE NV	0.005%	89.753%
3931	LUK FOOK HOLDIN	0.005%	89.758%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3932	CITIGROUP INC	0.005%	89.762%
3933	HULIC REIT INC	0.005%	89.767%
3934	JIANGXI COPPER	0.005%	89.771%
3935	POWER ASSETS HO	0.005%	89.776%
3936	SPORTS DIRECT I	0.005%	89.781%
3937	AMCOR LIMITED	0.005%	89.785%
3938	ANDREW PELLER-A	0.005%	89.790%
3939	SWEDISH MATCH C	0.005%	89.794%
3940	SULZER AG	0.005%	89.799%
3941	CHINA CITIC BK	0.005%	89.803%
3942	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.005%	89.808%
3943	NINE ENTERTAINM	0.005%	89.813%
3944	SEALED AIR CORP COMPANY GUAR 144A 12/20 6.5	0.005%	89.817%
3945	ACTUANT CORP A COMMON STOCK USD.2	0.005%	89.822%
3946	POSTE ITALIANE	0.005%	89.826%
3947	MODERN TIMES GR	0.005%	89.831%
3948	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.005%	89.835%
3949	LATAM AIRLINES GROUP SP ADR ADR	0.005%	89.840%
3950	S-OIL CORPORATI	0.005%	89.844%
3951	GOME ELECTRICAL	0.005%	89.849%
3952	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.005%	89.853%
3953	WETHERSPOON (J.	0.005%	89.858%
3954	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.005%	89.863%
3955	GRAND PACIF PET	0.005%	89.867%
3956	ELECTA AB B SHS	0.005%	89.872%
3957	PENNON GROUP	0.005%	89.876%
3958	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.005%	89.881%
3959	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01	0.005%	89.885%
3960	SCHWEITZER-MAUD	0.005%	89.890%
3961	THIRD POINT REI	0.005%	89.894%
3962	PSP SWISS PROPE	0.005%	89.899%
3963	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.005%	89.903%
3964	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.005%	89.908%
3965	TOPPAN PRINTING	0.005%	89.912%
3966	HAZAMA CORP(NEW	0.005%	89.917%
3967	SHENZHEN INVEST	0.005%	89.921%
3968	HMS HOLDINGS CORP COMMON STOCK USD.01	0.005%	89.926%
3969	EMMI AG	0.005%	89.930%
3970	DAIICHI KOSHO C	0.005%	89.935%
3971	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.005%	89.939%
3972	STRAYER EDUCATION INC COMMON STOCK USD.01	0.005%	89.944%
3973	CHINA AIRLINES	0.004%	89.948%
3974	E-MART CO. LTD.	0.004%	89.953%
3975	VAREX IMAGING CORP COMMON STOCK USD.01	0.004%	89.957%
3976	SHANGHAI INDL	0.004%	89.962%
3977	CAPELLA EDUCATI	0.004%	89.966%
3978	TERRENO REALTY CORP REIT USD.01	0.004%	89.971%
3979	CHINA PACIFIC I	0.004%	89.975%
3980	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.004%	89.980%
3981	SYSMEX CORP	0.004%	89.984%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3982	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.004%	89.989%
3983	GETINGE AB, B S	0.004%	89.993%
3984	COMFORTDELGRO C	0.004%	89.998%
3985	ABAXIS INC COMMON STOCK	0.004%	90.002%
3986	ENERGIZER HOLDINGS INC COMMON STOCK	0.004%	90.007%
3987	PROCTER & GAMBL	0.004%	90.011%
3988	BIG YELLOW GROU	0.004%	90.016%
3989	CNH INDUSTRIAL CAP LLC COMPANY GUAR 10/21 3.875	0.004%	90.020%
3990	GENUS PLC	0.004%	90.024%
3991	DEWAN HOUSING F	0.004%	90.029%
3992	HAITONG SECURIT	0.004%	90.033%
3993	UNIBET GROUP PL	0.004%	90.038%
3994	PT TAMBANG BATU	0.004%	90.042%
3995	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.004%	90.047%
3996	QUALITY CARE PROPERTIES REIT USD.01	0.004%	90.051%
3997	MACQUARIE ATLAS	0.004%	90.056%
3998	RAMBUS INC	0.004%	90.060%
3999	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.004%	90.065%
4000	MBIA INC	0.004%	90.069%
4001	COGNEX CORP	0.004%	90.073%
4002	ASTEC INDUSTRIE	0.004%	90.078%
4003	BANK MILLENIUM	0.004%	90.082%
4004	WACOAL CORP	0.004%	90.087%
4005	LUZERNER KTBK	0.004%	90.091%
4006	Rural Electrifi	0.004%	90.096%
4007	MGP INGREDIENTS INC COMMON STOCK	0.004%	90.100%
4008	VIRGIN MONEY HL	0.004%	90.104%
4009	TAIWAN UNION TE	0.004%	90.109%
4010	BIRD CONSTRUCTI	0.004%	90.113%
4011	INVESTA OFFICE	0.004%	90.118%
4012	MEDIASET ESPANA	0.004%	90.122%
4013	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.004%	90.127%
4014	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.004%	90.131%
4015	SUMITOMO BAKELI	0.004%	90.135%
4016	ALUMINIUM CORP	0.004%	90.140%
4017	HEALTH AND HAPP	0.004%	90.144%
4018	FISHER & PAYKEL	0.004%	90.149%
4019	TRANSURBAN GROU	0.004%	90.153%
4020	CTS EVENTIM	0.004%	90.157%
4021	ST GALLER KTBK	0.004%	90.162%
4022	QUARTERHILL INC	0.004%	90.166%
4023	EXCO TECHNOLOGIES LTD COMMON STOCK	0.004%	90.171%
4024	INTERRENT REAL	0.004%	90.175%
4025	KYORITSU MAINTA	0.004%	90.179%
4026	SUPER GROUP	0.004%	90.184%
4027	ONE GAS INC COMMON STOCK	0.004%	90.188%
4028	CANNAE HOLDINGS INC COMMON STOCK	0.004%	90.193%
4029	GENTING MALAYS!	0.004%	90.197%
4030	CASTELLUM AB NE	0.004%	90.201%
4031	CVR ENERGY INC	0.004%	90.206%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4032	HOME PRODUCT CE	0.004%	90.210%
4033	JM AB	0.004%	90.214%
4034	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.004%	90.219%
4035	MAEDA ROAD CONS	0.004%	90.223%
4036	OSG CORP	0.004%	90.228%
4037	TOKYU CORP	0.004%	90.232%
4038	AVICHINA INDUST	0.004%	90.236%
4039	BUREAU VERITAS	0.004%	90.241%
4040	JD.COM INC ADR ADR USD.00002	0.004%	90.245%
4041	INTERPUMP GROUP	0.004%	90.249%
4042	FAIR ISAAC CORP COMMON STOCK USD.01	0.004%	90.254%
4043	SHARP CORP	0.004%	90.258%
4044	COEUR MINING IN	0.004%	90.263%
4045	FACTSET RESEARC	0.004%	90.267%
4046	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.004%	90.271%
4047	OSI SYSTEMS INC	0.004%	90.276%
4048	BALKRISHNA INDS	0.004%	90.280%
4049	MULTI COLOR CORP COMMON STOCK	0.004%	90.284%
4050	YUZHOU PROPERTI	0.004%	90.289%
4051	AYALA CORP	0.004%	90.293%
4052	XPERI CORP COMMON STOCK USD.001	0.004%	90.297%
4053	TRUE CORP PCL	0.004%	90.302%
4054	HYUNDAI DS,NEW	0.004%	90.306%
4055	AARHUSKARLSHAMN	0.004%	90.310%
4056	ASIANA AIRLINES	0.004%	90.315%
4057	TESLA INC COMMON STOCK USD.001	0.004%	90.319%
4058	TECAN AG	0.004%	90.323%
4059	INVENTEC CORP	0.004%	90.328%
4060	FLETCHER BUILDI	0.004%	90.332%
4061	INDAH KIAT PULP	0.004%	90.336%
4062	FUYO GENERAL LE	0.004%	90.341%
4063	GROUPE FNAC	0.004%	90.345%
4064	FOMENTO ECON ME	0.004%	90.349%
4065	MEGACABLE HOLDI	0.004%	90.353%
4066	NCC AB-B	0.004%	90.358%
4067	MELROSEIndustr	0.004%	90.362%
4068	HEALTH EQUITY INC COMMON STOCK USD.0001	0.004%	90.366%
4069	CHINA STHN AIRL	0.004%	90.371%
4070	DISH NETWORK	0.004%	90.375%
4071	K-REIT ASIA	0.004%	90.379%
4072	AEDIFICA	0.004%	90.384%
4073	PAINTED PONY EN	0.004%	90.388%
4074	WEB.COM GROUP INC COMMON STOCK USD.001	0.004%	90.392%
4075	MALIBU BOATS INC A COMMON STOCK USD.01	0.004%	90.396%
4076	BORAL LIMITED	0.004%	90.401%
4077	YAMATAKE CORP Y	0.004%	90.405%
4078	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.004%	90.409%
4079	GENERAL CABLE CORP COMMON STOCK USD.01	0.004%	90.414%
4080	AKBANK TAS	0.004%	90.418%
4081	OSAKA GAS CO	0.004%	90.422%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4082	ASSURA PLC	0.004%	90.426%
4083	STANLEY ELECTRI	0.004%	90.431%
4084	ALLY FINANCIAL INC SR UNSECURED 02/22 4.125	0.004%	90.435%
4085	MOVADO GROUP INC COMMON STOCK USD.01	0.004%	90.439%
4086	DELTA ELECTRONI	0.004%	90.443%
4087	CHUGOKU BANK	0.004%	90.448%
4088	ULTRA ELECTRONI	0.004%	90.452%
4089	NEWS CORP CLASS B COMMON STOCK	0.004%	90.456%
4090	PROMOTORA Y OPE	0.004%	90.460%
4091	STEELCASE INC	0.004%	90.465%
4092	ANIMA HOLDING S	0.004%	90.469%
4093	WEIS MARKETS IN	0.004%	90.473%
4094	JAPAN EXCELLENT	0.004%	90.477%
4095	CHANG HWA COMME	0.004%	90.482%
4096	VODACOM GP-PRPT	0.004%	90.486%
4097	SING AIRP TRM S	0.004%	90.490%
4098	GS ENGINEERING	0.004%	90.494%
4099	PETROLEUM GEO-S	0.004%	90.499%
4100	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.004%	90.503%
4101	NOS SGPS	0.004%	90.507%
4102	ANDRITZ AG	0.004%	90.511%
4103	ENDO INTERNATIO	0.004%	90.515%
4104	TIANNENG POWER	0.004%	90.520%
4105	STATE AUTO FINANCIAL CORP COMMON STOCK	0.004%	90.524%
4106	LION CORP	0.004%	90.528%
4107	BLUCORA INC COMMON STOCK USD.0001	0.004%	90.532%
4108	DHX MEDIA LTD	0.004%	90.536%
4109	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.004%	90.541%
4110	SCHOUW & CO	0.004%	90.545%
4111	FUJI SEAL INC	0.004%	90.549%
4112	HEIDELBERGER DR	0.004%	90.553%
4113	TREND MICRO INC	0.004%	90.557%
4114	ULTRAPAR PARTIC	0.004%	90.562%
4115	UNIVERSAL CORP	0.004%	90.566%
4116	JUBILANT LIFE S	0.004%	90.570%
4117	WEST JAPAN RAIL	0.004%	90.574%
4118	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.004%	90.578%
4119	TORO CO	0.004%	90.583%
4120	AMMB HOLDINGS B	0.004%	90.587%
4121	IMPLENIA AG	0.004%	90.591%
4122	INDUS HOLDING A	0.004%	90.595%
4123	SINOPEC ENGINEE	0.004%	90.599%
4124	ORION CORP	0.004%	90.604%
4125	AF AB	0.004%	90.608%
4126	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.004%	90.612%
4127	KOREA KUMHO PET	0.004%	90.616%
4128	MEDIBANK PVT LT	0.004%	90.620%
4129	ENEL CHILE SA ADR ADR	0.004%	90.624%
4130	EQUATORIAL ENER	0.004%	90.629%
4131	EVA AIRWAYS	0.004%	90.633%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4132	MALAYSIA AIRPOR	0.004%	90.637%
4133	BAJAJ FINANCE L	0.004%	90.641%
4134	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.004%	90.645%
4135	BCO SANTANDER-C	0.004%	90.650%
4136	XINYI SOLAR HOL	0.004%	90.654%
4137	CHESAPEAKE LODG	0.004%	90.658%
4138	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.004%	90.662%
4139	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.004%	90.666%
4140	MITSUBISHI LOGI	0.004%	90.670%
4141	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.004%	90.675%
4142	WAYFAIR INC CLASS A COMMON STOCK USD.001	0.004%	90.679%
4143	SPAREBANK 1 SR	0.004%	90.683%
4144	CHINA RAILWAY G	0.004%	90.687%
4145	NORDEA BANK AB	0.004%	90.691%
4146	GLORY	0.004%	90.695%
4147	LEGEND HOLDINGS	0.004%	90.700%
4148	MERLIN ENTERTAI	0.004%	90.704%
4149	SACYR SA	0.004%	90.708%
4150	DAIICHI SANKYO	0.004%	90.712%
4151	HEICO CORP	0.004%	90.716%
4152	MAPLETREE LOGIS	0.004%	90.720%
4153	DAIO PAPER CORP	0.004%	90.724%
4154	CHINA TRADITION	0.004%	90.729%
4155	FLIGHT CENTRE L	0.004%	90.733%
4156	KROTON EDUCACIO	0.004%	90.737%
4157	IWATANI INTL CO	0.004%	90.741%
4158	AMC NETWORKS INC A COMMON STOCK	0.004%	90.745%
4159	AWA BANK	0.004%	90.749%
4160	HITACHI HIGH-TE	0.004%	90.753%
4161	LEXINGTON REALTY TRUST REIT USD.0001	0.004%	90.758%
4162	CBIZ INC COMMON STOCK USD.01	0.004%	90.762%
4163	MATERION CORP COMMON STOCK	0.004%	90.766%
4164	CHINA GALAXY SE	0.004%	90.770%
4165	HALFORDS GROUP	0.004%	90.774%
4166	GARDNER DENVER HOLDINGS INC COMMON STOCK USD.01	0.004%	90.778%
4167	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.004%	90.782%
4168	QTS REALTY TRUST INC CL A REIT USD.01	0.004%	90.786%
4169	LINTEC CORP	0.004%	90.791%
4170	CHINA LIFE INS	0.004%	90.795%
4171	SOFTWARE AG	0.004%	90.799%
4172	POWER INTEGRATI	0.004%	90.803%
4173	STROER OUT-OF-H	0.004%	90.807%
4174	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.004%	90.811%
4175	mitsui eng&ship	0.004%	90.815%
4176	TREX COMPANY INC COMMON STOCK USD.01	0.004%	90.819%
4177	JACK IN THE BOX INC COMMON STOCK USD.01	0.004%	90.823%
4178	AVISTA CORP	0.004%	90.828%
4179	GPO FIN INBURSA	0.004%	90.832%
4180	BOSSARD HOLDING	0.004%	90.836%
4181	UNIT CORP	0.004%	90.840%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4182	EVERTZ TECHNOLO	0.004%	90.844%
4183	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.004%	90.848%
4184	DBS GROUP HLDGS	0.004%	90.852%
4185	FIRST HAWAIIAN INC COMMON STOCK USD.01	0.004%	90.856%
4186	OMNICELL INC COMMON STOCK USD.001	0.004%	90.860%
4187	CLEVELAND CLIFFS INC COMMON STOCK USD.125	0.004%	90.864%
4188	CHUGOKU ELEC PO	0.004%	90.869%
4189	ST MODWEN PROPS	0.004%	90.873%
4190	VIDRALA S.A.	0.004%	90.877%
4191	DR REDDYS LABS	0.004%	90.881%
4192	FP CORP	0.004%	90.885%
4193	KROGER CO SR UNSECURED 01/21 3.3	0.004%	90.889%
4194	DREAM INDUSTRIA	0.004%	90.893%
4195	IMAX CORP	0.004%	90.897%
4196	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.004%	90.901%
4197	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.004%	90.905%
4198	COSMAX INC	0.004%	90.909%
4199	SUNTORY BEVERAG	0.004%	90.913%
4200	INDUSTRIAS PENO	0.004%	90.917%
4201	CAP SA	0.004%	90.921%
4202	ANGLOVAAL MININ	0.004%	90.925%
4203	QANTAS AIRWAYS	0.004%	90.930%
4204	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.004%	90.934%
4205	ALMACENES EXITO	0.004%	90.938%
4206	SEVEN BANK LTD.	0.004%	90.942%
4207	VESUVIUS PLC	0.004%	90.946%
4208	SONAE, S.G.P.S.	0.004%	90.950%
4209	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.004%	90.954%
4210	HEALTHSCOPE LTD	0.004%	90.958%
4211	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.004%	90.962%
4212	REPLIGEN CORP COMMON STOCK USD.01	0.004%	90.966%
4213	HITACHI CHEMICA	0.004%	90.970%
4214	AGREE REALTY CORP REIT USD.0001	0.004%	90.974%
4215	YARA INTERNATIO	0.004%	90.978%
4216	HYUNDAI HEAVY I	0.004%	90.982%
4217	MRF LTD	0.004%	90.986%
4218	GRAY TELEVISION INC COMMON STOCK	0.004%	90.990%
4219	EPLUS INC	0.004%	90.994%
4220	TRIPOD TECHNOLO	0.004%	90.998%
4221	GASLOG LTD	0.004%	91.002%
4222	TSUMURA & CO	0.004%	91.006%
4223	NAGOYA RAILROAD	0.004%	91.010%
4224	KUMAGAI GUMI CO	0.004%	91.014%
4225	HITACHI TRNSPT	0.004%	91.018%
4226	VALORA HOLDING	0.004%	91.022%
4227	AEON REIT INVES	0.004%	91.026%
4228	HAW PAR CORP LT	0.004%	91.030%
4229	US ECOLOGY INC COMMON STOCK USD.01	0.004%	91.034%
4230	BOLSAS Y MERCAD	0.004%	91.038%
4231	OUTOTEC OYJ	0.004%	91.042%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4232	BRITVIC	0.004%	91.046%
4233	SINOPEC SHANGHA	0.004%	91.050%
4234	TRIGANO	0.004%	91.054%
4235	EVRAZ PLC	0.004%	91.058%
4236	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	0.004%	91.062%
4237	SYNTEL INC COMMON STOCK	0.004%	91.066%
4238	FOSUN INTERNATI	0.004%	91.070%
4239	BLACKBAUD INC	0.004%	91.074%
4240	AECI	0.004%	91.078%
4241	IPSEN	0.004%	91.082%
4242	KNOWLES CORP COMMON STOCK USD.01	0.004%	91.086%
4243	PGT INC	0.004%	91.090%
4244	MARSTON'S PLC	0.004%	91.094%
4245	JUBLIANT FOODWO	0.004%	91.098%
4246	ALAMO GROUP INC	0.004%	91.102%
4247	CHINA LONGYUAN	0.004%	91.106%
4248	NIHON M&A CENTE	0.004%	91.110%
4249	JINDAL STEEL &	0.004%	91.114%
4250	TATA MOTORS LTD	0.004%	91.118%
4251	VMWARE INC CLASS A COMMON STOCK USD.01	0.004%	91.122%
4252	HENKEL KGAA-BEA	0.004%	91.126%
4253	ELECTRONICS	0.004%	91.130%
4254	AUSTEVOLL SEAFO	0.004%	91.134%
4255	RANDGOLD RESOUR	0.004%	91.138%
4256	SUEDZUCKER AG	0.004%	91.142%
4257	AICA KOGYO CO	0.004%	91.146%
4258	RADIAN GROUP	0.004%	91.150%
4259	COCA-COLA BOTTL	0.004%	91.154%
4260	CIMPRESS NV	0.004%	91.158%
4261	LEROY SEAFOOD G	0.004%	91.162%
4262	SITEONE LANDSCAPE SUPPLY INC COMMON STOCK USD.01	0.004%	91.166%
4263	INVESTEC LIMITE	0.004%	91.170%
4264	TENAGA NASIONL	0.004%	91.173%
4265	HSBC USA INC SR UNSECURED 08/20 2.75	0.004%	91.177%
4266	SHIONOGI & CO	0.004%	91.181%
4267	SA DES CIMENTS	0.004%	91.185%
4268	KYUSHU FINANCIA	0.004%	91.189%
4269	AAON INC COMMON STOCK USD.004	0.004%	91.193%
4270	GODADDY INC CLASS A COMMON STOCK USD.001	0.004%	91.197%
4271	DAISHI BANK	0.004%	91.201%
4272	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.004%	91.205%
4273	IROBOT CORP	0.004%	91.209%
4274	KING YUAN ELECT	0.004%	91.213%
4275	SLIGRO FOOD GRO	0.004%	91.217%
4276	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.004%	91.221%
4277	AZIMUT HOLDING	0.004%	91.225%
4278	HANWA CO	0.004%	91.229%
4279	CANCOM SE	0.004%	91.232%
4280	LG INNOTEK CO	0.004%	91.236%
4281	SHIP HEALTHCARE	0.004%	91.240%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4282	AMANO CORPORATI	0.004%	91.244%
4283	TOKAI RIKA CO	0.004%	91.248%
4284	AZZ INC COMMON STOCK USD1.0	0.004%	91.252%
4285	VIRTUSA CORP COMMON STOCK USD.01	0.004%	91.256%
4286	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.004%	91.260%
4287	GLOBAL NET LEASE INC REIT USD.01	0.004%	91.264%
4288	CITY HOLDING CO COMMON STOCK USD2.5	0.004%	91.268%
4289	WERELDHAVE NV	0.004%	91.272%
4290	SPIRE INC COMMON STOCK USD1.0	0.004%	91.276%
4291	SANKYO CO LTD	0.004%	91.279%
4292	CHINA AOYUAN PR	0.004%	91.283%
4293	GRASIM INDUSTRI	0.004%	91.287%
4294	HOCHTIEF AG	0.004%	91.291%
4295	ENCORE WIRE CORP COMMON STOCK USD.01	0.004%	91.295%
4296	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.004%	91.299%
4297	KAP IND HLDG LT	0.004%	91.303%
4298	SHINMAYWA INDS	0.004%	91.307%
4299	SHIGA BANK	0.004%	91.311%
4300	CHAROEN PKPD-FG	0.004%	91.315%
4301	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.004%	91.318%
4302	CAPCOM CO	0.004%	91.322%
4303	DRILLISCH AG	0.004%	91.326%
4304	BELMOND LTD	0.004%	91.330%
4305	FISSION URANIUM	0.004%	91.334%
4306	FORTINET INC	0.004%	91.338%
4307	GUARDIAN CAP GR	0.004%	91.342%
4308	PEOPLE'S INSURA	0.004%	91.346%
4309	CARSALES.COM LT	0.004%	91.349%
4310	INTERTAIN GROUP	0.004%	91.353%
4311	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.004%	91.357%
4312	MORGAN ADVANCE	0.004%	91.361%
4313	TAG TEGERNSEE I	0.004%	91.365%
4314	KELLY SERVICES	0.004%	91.369%
4315	SLEEP NUMBER CORP COMMON STOCK USD.01	0.004%	91.373%
4316	MONEX GROUP INC	0.004%	91.377%
4317	TSUBAKIMOTO CHA	0.004%	91.380%
4318	TPG TELECOM	0.004%	91.384%
4319	ITV PLC	0.004%	91.388%
4320	RESILIENT REIT	0.004%	91.392%
4321	SANDS CHINA LTD	0.004%	91.396%
4322	OKUMA CORP	0.004%	91.400%
4323	BIOCON	0.004%	91.404%
4324	FORTUNE REIT	0.004%	91.407%
4325	TRIMAS CORP COMMON STOCK USD.01	0.004%	91.411%
4326	CAVIUM INC COMMON STOCK USD.001	0.004%	91.415%
4327	INOGEN INC COMMON STOCK USD.001	0.004%	91.419%
4328	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.004%	91.423%
4329	ALLIANCE FINANC	0.004%	91.427%
4330	OCI	0.004%	91.430%
4331	B2W-CIA GLOBAL	0.004%	91.434%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4332	VIAD CORP	0.004%	91.438%
4333	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.004%	91.442%
4334	UNDER ARMOUR IN	0.004%	91.446%
4335	KLOECKNER & CO	0.004%	91.450%
4336	CIELO SA	0.004%	91.453%
4337	D'IETEREN TRADI	0.004%	91.457%
4338	DIASORIN SPA EU	0.004%	91.461%
4339	ANDERSONS INC/THE COMMON STOCK	0.004%	91.465%
4340	MORI TRUST SOGO	0.004%	91.469%
4341	MAPLETREE GREAT	0.004%	91.473%
4342	RITE AID CORP	0.004%	91.476%
4343	OM ASSET MANAGE	0.004%	91.480%
4344	NIPPON HODO CO	0.004%	91.484%
4345	TOPRE CORPORATI	0.004%	91.488%
4346	WPT INDUSTRIAL	0.004%	91.492%
4347	MYTILINEOS	0.004%	91.495%
4348	EMPRESAS COPEC	0.004%	91.499%
4349	CHINA LIFE INSURANCE CO ADR ADR	0.004%	91.503%
4350	AIN PHARMACIEZ	0.004%	91.507%
4351	TUTOR PERINI CORP COMMON STOCK USD1.0	0.004%	91.511%
4352	KONAMI CO	0.004%	91.515%
4353	SUN TV NETWORK	0.004%	91.518%
4354	GREAT EAGLE HLD	0.004%	91.522%
4355	WOONGJIN COWAY	0.004%	91.526%
4356	GAIL INDIA LTD	0.004%	91.530%
4357	AIRPORTS OF THA	0.004%	91.534%
4358	CIE AUTOMOTIVE	0.004%	91.537%
4359	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.004%	91.541%
4360	TOKYU REIT INC	0.004%	91.545%
4361	FAR EASTONE TEL	0.004%	91.549%
4362	SAN MIGUEL CORP	0.004%	91.553%
4363	DAEWOO SECURITI	0.004%	91.556%
4364	SOHO CHINA LTD	0.004%	91.560%
4365	TOHO HOLDINGS C	0.004%	91.564%
4366	BK OF EAST ASIA	0.004%	91.568%
4367	SHIMACHU CO	0.004%	91.571%
4368	TSINGTAO BREWER	0.004%	91.575%
4369	MITCHELLS & BUT	0.004%	91.579%
4370	NIHON PARKERIZI	0.004%	91.583%
4371	TELSTRA CORP	0.004%	91.587%
4372	NEXTEER AUTOMOT	0.004%	91.590%
4373	AVANGRID INC COMMON STOCK USD.01	0.004%	91.594%
4374	DURATEX SA	0.004%	91.598%
4375	BADGER METER INC COMMON STOCK USD1.0	0.004%	91.602%
4376	SIG	0.004%	91.605%
4377	ICA GRUPPEN AB	0.004%	91.609%
4378	MACK CALI REALTY CORP REIT USD.01	0.004%	91.613%
4379	H.I.S.CO	0.004%	91.617%
4380	KEMET CORP	0.004%	91.621%
4381	WONIK IPS CO LT	0.004%	91.624%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4382	ARROW ELECTRONI	0.004%	91.628%
4383	IPSOS	0.004%	91.632%
4384	NISSHINBO IND I	0.004%	91.636%
4385	CHINA RAILWAY S	0.004%	91.639%
4386	GREENTOWN CHINA	0.004%	91.643%
4387	GAMUDA BERHAD	0.004%	91.647%
4388	UNI-CHARM CORP	0.004%	91.651%
4389	BHP BILLITON FI	0.004%	91.654%
4390	HILL & SMITH HL	0.004%	91.658%
4391	CHASE CORP COMMON STOCK USD.1	0.004%	91.662%
4392	MANAPPURAM FINA	0.004%	91.666%
4393	KIWOOM SECURITI	0.004%	91.669%
4394	TENNANT CO	0.004%	91.673%
4395	SUN PHARMACEUTI	0.004%	91.677%
4396	ARVIND LTD	0.004%	91.680%
4397	KFORCE INC COMMON STOCK USD.01	0.004%	91.684%
4398	RATIONAL	0.004%	91.688%
4399	FIRST NATIONAL	0.004%	91.692%
4400	KARDEMIR KARABU	0.004%	91.695%
4401	ENCE ENERGIA	0.004%	91.699%
4402	BANK DANAMON PT	0.004%	91.703%
4403	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.004%	91.707%
4404	KANEMATSU CORP	0.004%	91.710%
4405	PIGEON CORP	0.004%	91.714%
4406	H2O RETAILING C	0.004%	91.718%
4407	ITEQ CORP	0.004%	91.721%
4408	FUJITSU GENERAL	0.004%	91.725%
4409	EDION CORP	0.004%	91.729%
4410	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.004%	91.733%
4411	KUEHNE & NAGEL	0.004%	91.736%
4412	KOREAN REINSURA	0.004%	91.740%
4413	EXTERRAN CORP COMMON STOCK USD.01	0.004%	91.744%
4414	KINTETSU CORP	0.004%	91.747%
4415	NIHON UNISYS	0.004%	91.751%
4416	LG+E AND KU ENERGY LLC SR UNSECURED 11/20 3.75	0.004%	91.755%
4417	APA GROUP	0.004%	91.758%
4418	FULLSHARE HOLDI	0.004%	91.762%
4419	ST JOE CO/THE COMMON STOCK	0.004%	91.766%
4420	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01	0.004%	91.770%
4421	TOYOTA BOSHOKU	0.004%	91.773%
4422	SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001	0.004%	91.777%
4423	COCA-COLA WEST	0.004%	91.781%
4424	ENDEAVOUR SILVE	0.004%	91.784%
4425	C & C GROUP PLC	0.004%	91.788%
4426	WACKER CONSTRUC	0.004%	91.792%
4427	FRONTERA ENERGY	0.004%	91.795%
4428	PNM RESOURCES I	0.004%	91.799%
4429	SYNNEX TECH INT	0.004%	91.803%
4430	AMERISAFE INC COMMON STOCK USD.01	0.004%	91.806%
4431	KADANT INC COMMON STOCK USD.01	0.004%	91.810%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4432	CHINA EVERBRIGH	0.004%	91.814%
4433	STRATASYS LTD	0.004%	91.817%
4434	FRUTAROM	0.004%	91.821%
4435	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.004%	91.825%
4436	SKYFAME REALTY	0.004%	91.829%
4437	COMTECH TELE CO	0.004%	91.832%
4438	EDELWEISS FIN S	0.004%	91.836%
4439	ASANKO GOLD INC	0.004%	91.840%
4440	CITIC SECURITIE	0.004%	91.843%
4441	WALSIN LIHWA CO	0.004%	91.847%
4442	KEIYO BANK	0.004%	91.851%
4443	BREMBO SPA	0.004%	91.854%
4444	LENDINGCLUB CORP COMMON STOCK USD.01	0.004%	91.858%
4445	YAMATO KOGYO CO	0.004%	91.862%
4446	CyberAgent, Inc	0.004%	91.865%
4447	CHICAGO BRIDGE	0.004%	91.869%
4448	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.004%	91.872%
4449	SIAM COMMERCIAL	0.004%	91.876%
4450	TOKYO ELEC POWE	0.004%	91.880%
4451	SCHWEITER TECH	0.004%	91.883%
4452	RECORDATI SPA	0.004%	91.887%
4453	ITAU UNIBANCO H	0.004%	91.891%
4454	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.004%	91.894%
4455	NORTHGATE	0.004%	91.898%
4456	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.004%	91.902%
4457	DIAMOND OFFSHOR	0.004%	91.905%
4458	REALTEK SEMICON	0.004%	91.909%
4459	LCY CHEMICAL CO	0.004%	91.913%
4460	MANDO CORPORATI	0.004%	91.916%
4461	L&T FINANCE HOL	0.004%	91.920%
4462	MABUCHI MOTOR C	0.004%	91.924%
4463	TF ADNUBUSTRADO	0.004%	91.927%
4464	DISCOVERY COMMU	0.004%	91.931%
4465	ENTERCOM COMMUN	0.004%	91.934%
4466	ORKLA ASA	0.004%	91.938%
4467	SHOPPING CENTRE	0.004%	91.942%
4468	EICHER MOTORS	0.004%	91.945%
4469	LAKELAND FINANCIAL CORP COMMON STOCK	0.004%	91.949%
4470	COMSYS HOLDINGS	0.004%	91.953%
4471	ROLLINS INC	0.004%	91.956%
4472	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.004%	91.960%
4473	SEMPRA ENERGY	0.004%	91.963%
4474	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.004%	91.967%
4475	TOTVS SA	0.004%	91.971%
4476	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.004%	91.974%
4477	DIPLOMAT PHARMACY INC COMMON STOCK	0.004%	91.978%
4478	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.004%	91.982%
4479	JIAYUAN INTERNA	0.004%	91.985%
4480	ITAU CORPBANCA	0.004%	91.989%
4481	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.004%	91.992%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4482	CHINA RESOURCES	0.004%	91.996%
4483	BOINGO WIRELESS INC COMMON STOCK	0.004%	92.000%
4484	FORMOSA TAFFETA	0.004%	92.003%
4485	PFEIFFER VAC TE	0.004%	92.007%
4486	NATIONAL STORAGE AFFILIATES REIT USD.01	0.004%	92.010%
4487	WESTAMERICA BANCORPORATION COMMON STOCK	0.004%	92.014%
4488	COLOPLAST AS	0.004%	92.018%
4489	SAFESTORE HOLDI	0.004%	92.021%
4490	REGIS RESOURCES	0.004%	92.025%
4491	RELIANCE INDS-S	0.004%	92.028%
4492	AMUNDI SA	0.004%	92.032%
4493	BIC CAMERA INC.	0.004%	92.036%
4494	CARNIVAL PLC	0.004%	92.039%
4495	TAIWAN HON CHUA	0.004%	92.043%
4496	OTTER TAIL CORP COMMON STOCK USD5.0	0.004%	92.046%
4497	FCC CO LTD	0.004%	92.050%
4498	MERCK & CO INC	0.004%	92.053%
4499	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.004%	92.057%
4500	BECHTLE AG	0.004%	92.061%
4501	MRV ENGENHARIA	0.004%	92.064%
4502	PICK'N PAY STOR	0.004%	92.068%
4503	AUSNET SERVICES	0.004%	92.071%
4504	LANCASHIRE HLDG	0.004%	92.075%
4505	EBRO FOODS SA	0.004%	92.079%
4506	DISTRIBUIDORA I	0.004%	92.082%
4507	TELECOM ITALIA	0.004%	92.086%
4508	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.004%	92.089%
4509	INDUSTRIAL & IN	0.004%	92.093%
4510	SAMSUNG C&T COR	0.004%	92.096%
4511	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.004%	92.100%
4512	BARRATT DEVEL	0.004%	92.104%
4513	KUREHA CHEM IND	0.004%	92.107%
4514	Z ENERGY LTD	0.004%	92.111%
4515	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.004%	92.114%
4516	MARSHALLS PLC	0.004%	92.118%
4517	ASAHI INTECC CO	0.004%	92.121%
4518	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.004%	92.125%
4519	MERIDIAN BANCORP INC COMMON STOCK	0.004%	92.128%
4520	ONWARD KASHIYAM	0.004%	92.132%
4521	BALFOUR BEATTY	0.004%	92.136%
4522	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.004%	92.139%
4523	RMR GROUP INC/THE A COMMON STOCK	0.004%	92.143%
4524	GLATFELTER(PH)C	0.004%	92.146%
4525	TAURON POLSKA E	0.004%	92.150%
4526	ESCORTS LTD	0.004%	92.153%
4527	SOCIETE TELEVIS	0.004%	92.157%
4528	ITC LTD	0.004%	92.160%
4529	SOHGO SECURITY	0.004%	92.164%
4530	SUMITOMO METAL	0.004%	92.167%
4531	VECTOR GROUP LTD COMMON STOCK USD.1	0.004%	92.171%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4532	SUMMIT HOTEL PROPERTIES INC REIT	0.004%	92.175%
4533	NICHIAS CORP	0.004%	92.178%
4534	QUALYS INC COMMON STOCK USD.001	0.004%	92.182%
4535	MIZRAHI TEFAHOT	0.004%	92.185%
4536	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.004%	92.189%
4537	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.004%	92.192%
4538	KELLER GROUP	0.004%	92.196%
4539	GLOVIS	0.004%	92.199%
4540	MILLENNIUM&COPT	0.004%	92.203%
4541	CHINA ZHONGWANG	0.004%	92.206%
4542	JUST ENERGY GROUP INC COMMON STOCK	0.004%	92.210%
4543	ASSECO POLAND S	0.004%	92.213%
4544	TOKAI TOKYO SEC	0.004%	92.217%
4545	HINDUSTAN LEVER	0.004%	92.220%
4546	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.004%	92.224%
4547	OKASAN SECURITI	0.004%	92.227%
4548	AUROBINDO PHARM	0.004%	92.231%
4549	JAMES RIVER GRO	0.004%	92.234%
4550	GRANGES AB	0.004%	92.238%
4551	CATHAY PACIFIC	0.004%	92.241%
4552	LTC PROPERTIES	0.004%	92.245%
4553	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.004%	92.248%
4554	KITE REALTY GROUP TRUST REIT USD.01	0.004%	92.252%
4555	ATEA ASA	0.004%	92.255%
4556	VALOR CO LTD	0.004%	92.259%
4557	HARGREAVES LANS	0.004%	92.262%
4558	TFS FINANCIAL CORP COMMON STOCK USD.01	0.004%	92.266%
4559	CHINA EVERBRIGH	0.004%	92.269%
4560	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.004%	92.273%
4561	INDIA INFOLINE	0.003%	92.276%
4562	KOREA ZINC	0.003%	92.280%
4563	HEXPOL AB	0.003%	92.283%
4564	UTD STATES CELL	0.003%	92.287%
4565	IOCHPE-MAXION	0.003%	92.290%
4566	SHANGHAI PHARMA	0.003%	92.294%
4567	HYAKUGO BANK(10	0.003%	92.297%
4568	AEROVIRONMENT I	0.003%	92.301%
4569	ORANGE SPON ADR ADR	0.003%	92.304%
4570	PERFICIENT INC COMMON STOCK USD.001	0.003%	92.308%
4571	NAGASE & CO	0.003%	92.311%
4572	FAIRFAX MEDIA L	0.003%	92.315%
4573	ADVANCED INFO S	0.003%	92.318%
4574	RINGKJOEBING LA	0.003%	92.322%
4575	KANDENKO CO	0.003%	92.325%
4576	BRIGGS & STRATT	0.003%	92.329%
4577	BCO CREDITO INV	0.003%	92.332%
4578	RYOHIN KEIKAKU	0.003%	92.336%
4579	SELECT INCOME REIT REIT USD.01	0.003%	92.339%
4580	EDP RENOVAVEIS	0.003%	92.343%
4581	JAPAN LIFELINE	0.003%	92.346%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4582	ASTRAL FOODS	0.003%	92.350%
4583	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.003%	92.353%
4584	CROCS INC COMMON STOCK USD.001	0.003%	92.356%
4585	POTLATCHDELTAIC CORP REIT USD1.0	0.003%	92.360%
4586	BARCO(NEW)	0.003%	92.363%
4587	MODINE MFG CO	0.003%	92.367%
4588	ENEA SA	0.003%	92.370%
4589	KOMERI CO	0.003%	92.374%
4590	BOMBARDIER INC	0.003%	92.377%
4591	DAOU TECHNOLOGY	0.003%	92.381%
4592	ALLEGION PLC	0.003%	92.384%
4593	BYD ELECTRONIC	0.003%	92.387%
4594	AIRTAC INTERNAT	0.003%	92.391%
4595	CHINA REINSURAN	0.003%	92.394%
4596	WALSIN TECHNOLO	0.003%	92.398%
4597	SANYO DENKI CO	0.003%	92.401%
4598	BOBST GROUP AG	0.003%	92.405%
4599	KING'S TOWN BAN	0.003%	92.408%
4600	STORNOWAY DIAMO	0.003%	92.412%
4601	INTERCONTINENTAL HOTELS ADR ADR	0.003%	92.415%
4602	COSAN SA INDUST	0.003%	92.418%
4603	ODAKYU ELEC RLW	0.003%	92.422%
4604	EURONAV SA	0.003%	92.425%
4605	SUMMERSET GROUP	0.003%	92.429%
4606	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.003%	92.432%
4607	YIT OYJ	0.003%	92.436%
4608	HIWIN TECH CORP	0.003%	92.439%
4609	UNIPRES CORP.	0.003%	92.442%
4610	SEKISUI HOUSE R	0.003%	92.446%
4611	NORTH PACIFIC B	0.003%	92.449%
4612	HOKKOKU BANK	0.003%	92.453%
4613	DAINIPPON PHARM	0.003%	92.456%
4614	TADANO	0.003%	92.459%
4615	BARITO PAC TBK	0.003%	92.463%
4616	INDO TAMBANGRAY	0.003%	92.466%
4617	OLYMPUS OPTICAL	0.003%	92.470%
4618	KIYO BANK	0.003%	92.473%
4619	OWENS + MINOR INC COMMON STOCK USD2.0	0.003%	92.476%
4620	NATIONAL BANK HOLD CL A COMMON STOCK	0.003%	92.480%
4621	SIAM CEMENT PCL	0.003%	92.483%
4622	BANG & OLUFSEN	0.003%	92.487%
4623	CFE	0.003%	92.490%
4624	ASM PACIFIC TEC	0.003%	92.493%
4625	EL PASO ELECTRIC CO COMMON STOCK	0.003%	92.497%
4626	TURKIYE VAKIFLA	0.003%	92.500%
4627	SAMSUNG FINE CH	0.003%	92.503%
4628	PREMIER INVESTM	0.003%	92.507%
4629	GENESCO INC COMMON STOCK USD1.0	0.003%	92.510%
4630	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.003%	92.514%
4631	ANSELL LTD	0.003%	92.517%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4632	CHINA LESSO GRO	0.003%	92.520%
4633	DERICHEBOURG	0.003%	92.524%
4634	SYSTEMAX INC COMMON STOCK USD.01	0.003%	92.527%
4635	FOXCONN TECHNOL	0.003%	92.530%
4636	TOHOKU ELEC POW	0.003%	92.534%
4637	LARGAN PRECISIO	0.003%	92.537%
4638	GMP CAPITAL COR	0.003%	92.541%
4639	AMOREPACIFIC GR	0.003%	92.544%
4640	DAILY MAIL&GEN	0.003%	92.547%
4641	FERREXPO PLC	0.003%	92.551%
4642	C.P. ALL PCL-FG	0.003%	92.554%
4643	SHUI ON LAND LT	0.003%	92.557%
4644	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.003%	92.561%
4645	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.003%	92.564%
4646	ABC-MART INC	0.003%	92.567%
4647	ALEXANDERS INC	0.003%	92.571%
4648	ROUND ONE CORP	0.003%	92.574%
4649	LONG CHEN PAPER	0.003%	92.577%
4650	SANFIRE RESOURC	0.003%	92.581%
4651	FABRINET	0.003%	92.584%
4652	K WAH INTL HLDG	0.003%	92.587%
4653	ARCA CONTINEN	0.003%	92.591%
4654	WEIR GROUP	0.003%	92.594%
4655	FENNER	0.003%	92.597%
4656	JAPAN RENTAL HO	0.003%	92.601%
4657	BRICKWORKS	0.003%	92.604%
4658	CHINA OILFIELD	0.003%	92.607%
4659	TRUEBLUE INC COMMON STOCK	0.003%	92.611%
4660	Rocky Mountain	0.003%	92.614%
4661	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.003%	92.617%
4662	CCR SA	0.003%	92.620%
4663	CHENG SHIN RUBB	0.003%	92.624%
4664	CA IMMOBILIEN A	0.003%	92.627%
4665	ENTERPRISE INNS	0.003%	92.630%
4666	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.003%	92.634%
4667	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.003%	92.637%
4668	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	92.640%
4669	OKINAWA BANK	0.003%	92.644%
4670	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.003%	92.647%
4671	PPC LTD	0.003%	92.650%
4672	STARTS CORP INC	0.003%	92.653%
4673	KOENIG & BAUER	0.003%	92.657%
4674	TOYO INK MFG CO	0.003%	92.660%
4675	NOBLE CORP PLC	0.003%	92.663%
4676	SUMITOMO MITSUI	0.003%	92.667%
4677	GIANT MFG CO	0.003%	92.670%
4678	AXON ENTERPRISE INC COMMON STOCK USD.00001	0.003%	92.673%
4679	NEOPOST	0.003%	92.676%
4680	PETKIM	0.003%	92.680%
4681	REUNERT	0.003%	92.683%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4682	DAH SING FINANC	0.003%	92.686%
4683	ANALOGIC CORP	0.003%	92.690%
4684	RINNAI CORP	0.003%	92.693%
4685	MONEYSUPERMARKE	0.003%	92.696%
4686	SEIBU HOLDINGS	0.003%	92.699%
4687	VOCUS COMMUN LT	0.003%	92.703%
4688	OGAKI KYORITSU	0.003%	92.706%
4689	MAKALOT INDUSTR	0.003%	92.709%
4690	DOMINO'S PIZZA	0.003%	92.713%
4691	TOMRA SYSTEMS A	0.003%	92.716%
4692	BERKSHIRE HAT E	0.003%	92.719%
4693	CORE-MARK HLDG	0.003%	92.722%
4694	MANHATTAN ASSOC	0.003%	92.726%
4695	PRESIDENT CHAIN	0.003%	92.729%
4696	CERVED INFORMAT	0.003%	92.732%
4697	ALS LTD	0.003%	92.735%
4698	BANK NEGARA IND	0.003%	92.739%
4699	STONERIDGE INC COMMON STOCK	0.003%	92.742%
4700	NATUS MEDICAL INC COMMON STOCK USD.001	0.003%	92.745%
4701	NIC INC COMMON STOCK	0.003%	92.748%
4702	IREN SPA	0.003%	92.752%
4703	SEABRIDGE GOLD INC COMMON STOCK	0.003%	92.755%
4704	UTD DRUG	0.003%	92.758%
4705	BRINKER INTL IN	0.003%	92.761%
4706	UTD ENGINEERS	0.003%	92.765%
4707	ALM. BRAND	0.003%	92.768%
4708	GARTNER GROUP I	0.003%	92.771%
4709	NORTHWESTERN CORP COMMON STOCK USD.01	0.003%	92.774%
4710	MPHASIS LTD	0.003%	92.778%
4711	IMPALA PLATINUM	0.003%	92.781%
4712	WR GRACE + CO COMMON STOCK USD.01	0.003%	92.784%
4713	BEIERSDORF AG	0.003%	92.787%
4714	PETROCHINA COMP	0.003%	92.791%
4715	TPK HOLDINGS CO	0.003%	92.794%
4716	JG SUMMIT HLDGS	0.003%	92.797%
4717	FINNAIR	0.003%	92.800%
4718	MUSASHINO BANK	0.003%	92.804%
4719	PACIFIC GAS & E	0.003%	92.807%
4720	AUTONEUM HOLDIN	0.003%	92.810%
4721	CGN POWER CO LT	0.003%	92.813%
4722	MERCIALYS	0.003%	92.816%
4723	KNOLL INC COMMON STOCK USD.01	0.003%	92.820%
4724	MISUMI CORPORAT	0.003%	92.823%
4725	NIPPON SEIKI CO	0.003%	92.826%
4726	GREEN BANCORP INC COMMON STOCK USD.01	0.003%	92.829%
4727	HIGH LINER FOOD	0.003%	92.833%
4728	EPISTAR CORP	0.003%	92.836%
4729	NET ONE SYSTEMS	0.003%	92.839%
4730	ASTRONICS CORP COMMON STOCK USD.01	0.003%	92.842%
4731	NACHI-FUJIKOSHI	0.003%	92.845%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4732	AIRBOSS OF AMER	0.003%	92.849%
4733	DEAN FOODS CO COMMON STOCK USD.01	0.003%	92.852%
4734	NEOGEN CORP COMMON STOCK USD.16	0.003%	92.855%
4735	RICHTER GEDEON	0.003%	92.858%
4736	KMG CHEMICALS INC COMMON STOCK USD.01	0.003%	92.861%
4737	SQUARE INC A COMMON STOCK USD.000001	0.003%	92.865%
4738	UPC TECHNOLOGY	0.003%	92.868%
4739	ANSALDO STS SPA	0.003%	92.871%
4740	LAKELAND BANCORP INC COMMON STOCK	0.003%	92.874%
4741	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.003%	92.877%
4742	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.003%	92.881%
4743	SMILES FIDELIDA	0.003%	92.884%
4744	NOMURA HOLDINGS INC SPON ADR ADR	0.003%	92.887%
4745	COCOKARA FINE H	0.003%	92.890%
4746	CALIFORNIA WATE	0.003%	92.893%
4747	GO-AHEAD GROUP	0.003%	92.897%
4748	KAKEN PHARM	0.003%	92.900%
4749	NCC LTD/INDIA	0.003%	92.903%
4750	ORTHOFIX INTL N	0.003%	92.906%
4751	HTC CORP COMMON	0.003%	92.909%
4752	DOOSAN CORP	0.003%	92.913%
4753	PIONEER FOODS L	0.003%	92.916%
4754	VISTA OUTDOOR INC COMMON STOCK USD.01	0.003%	92.919%
4755	OSISKO MINING I	0.003%	92.922%
4756	SARACEN MINERAL	0.003%	92.925%
4757	MGM GROWTH PROPERTIES LLC A REIT	0.003%	92.928%
4758	SUPERGROUP PLC	0.003%	92.932%
4759	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.003%	92.935%
4760	CHINASOFT INTER	0.003%	92.938%
4761	BANRISUL	0.003%	92.941%
4762	STOCK YARDS BANCORP INC COMMON STOCK	0.003%	92.944%
4763	DUSKIN CO LTD	0.003%	92.948%
4764	INVERSIONES AGU	0.003%	92.951%
4765	COMPUTACENTER P	0.003%	92.954%
4766	FAES FARMA SA	0.003%	92.957%
4767	ALIOR BANK SA	0.003%	92.960%
4768	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.003%	92.963%
4769	KONINKLIJKE BAM	0.003%	92.967%
4770	M3 INC	0.003%	92.970%
4771	ADTRAN INC	0.003%	92.973%
4772	SHIMADZU CORP	0.003%	92.976%
4773	AMERICAN ASSETS TRUST INC REIT USD.01	0.003%	92.979%
4774	CEAT LTD	0.003%	92.982%
4775	SUMMIT INDUSTRI	0.003%	92.986%
4776	U-BLOX AG	0.003%	92.989%
4777	SKYWORTH DIGITA	0.003%	92.992%
4778	FOMENTO ECON ME	0.003%	92.995%
4779	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.003%	92.998%
4780	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.003%	93.001%
4781	WASHINGTON PRIME GROUP INC REIT USD.0001	0.003%	93.004%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4782	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.003%	93.008%
4783	STUART OLSON IN	0.003%	93.011%
4784	DULUXGROUP LTD	0.003%	93.014%
4785	58.COM INC ADR ADR	0.003%	93.017%
4786	HOSHINO RESORTS	0.003%	93.020%
4787	BEFIMMO SCA	0.003%	93.023%
4788	TOKYO DOME CORP	0.003%	93.027%
4789	BHARAT HEAVY EL	0.003%	93.030%
4790	GUANGZHOU AUTOM	0.003%	93.033%
4791	INDUSTRIAS CH S	0.003%	93.036%
4792	KAYABA INDUSTRY	0.003%	93.039%
4793	ACADIAN TIMBER	0.003%	93.042%
4794	ITALGAS SPA	0.003%	93.045%
4795	ARCHROCK INC COMMON STOCK USD.01	0.003%	93.049%
4796	WT MICROELECTRO	0.003%	93.052%
4797	TSOGO SUN HOLDI	0.003%	93.055%
4798	FIRST PACIFIC C	0.003%	93.058%
4799	FLEXIUM INTERCO	0.003%	93.061%
4800	LYDALL INC COMMON STOCK USD.1	0.003%	93.064%
4801	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.003%	93.067%
4802	FIBRIA CELULOSE	0.003%	93.070%
4803	TOWER SEMICONDU	0.003%	93.074%
4804	DCM JAPAN HOLDI	0.003%	93.077%
4805	MERCER INTL INC	0.003%	93.080%
4806	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.003%	93.083%
4807	JB HI-FI	0.003%	93.086%
4808	INTERCONTINENTA	0.003%	93.089%
4809	DAEWOO INTERNAT	0.003%	93.092%
4810	EVOLENT HEALTH INC A COMMON STOCK USD.01	0.003%	93.095%
4811	BAJAJ AUTO	0.003%	93.099%
4812	EFG INTERNATION	0.003%	93.102%
4813	ACACIA MINING	0.003%	93.105%
4814	MAKINO MILLING	0.003%	93.108%
4815	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.003%	93.111%
4816	ROHTO PHARM	0.003%	93.114%
4817	BK MANDIRI	0.003%	93.117%
4818	EXIDE INDUSTRIE	0.003%	93.120%
4819	POLY HONG KONG	0.003%	93.123%
4820	FINCANTIERI SPA	0.003%	93.127%
4821	COLGATE-PALM (I	0.003%	93.130%
4822	ALFRESA HOLDING	0.003%	93.133%
4823	HEIWA CORP	0.003%	93.136%
4824	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.003%	93.139%
4825	GRIFFON CORP COMMON STOCK USD.25	0.003%	93.142%
4826	OPUS BANK	0.003%	93.145%
4827	DH EUROPE FINAN	0.003%	93.148%
4828	IMMOFINANZ IMMO	0.003%	93.151%
4829	EREGLI DEMIR CE	0.003%	93.154%
4830	RAMSAY HEALTH C	0.003%	93.157%
4831	EXEDY CORP	0.003%	93.161%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4832	MAYORA INDAH	0.003%	93.164%
4833	PAZ OIL CO LTD	0.003%	93.167%
4834	CHINA GEN PLAST	0.003%	93.170%
4835	GIMV NV	0.003%	93.173%
4836	PTC INC COMMON STOCK USD.01	0.003%	93.176%
4837	KENEDIX RETAIL	0.003%	93.179%
4838	KRONES AG	0.003%	93.182%
4839	BANCA IFIS	0.003%	93.185%
4840	CHINA TRAVEL IN	0.003%	93.188%
4841	CHEUNG KONG INF	0.003%	93.191%
4842	ATKORE INTERNATIONAL GROUP I COMMON STOCK USD.01	0.003%	93.195%
4843	TOKYO SEIMITSU	0.003%	93.198%
4844	MATCH GROUP INC COMMON STOCK USD.001	0.003%	93.201%
4845	NORWEGIAN AIR S	0.003%	93.204%
4846	SEMBCORP MARINE	0.003%	93.207%
4847	KOSE	0.003%	93.210%
4848	DNO INTERNATION	0.003%	93.213%
4849	INTL FCSTONE INC COMMON STOCK USD.01	0.003%	93.216%
4850	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.003%	93.219%
4851	SENSHU IKEDA HL	0.003%	93.222%
4852	SINO LAND CO	0.003%	93.225%
4853	TATA POWER CO L	0.003%	93.228%
4854	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.003%	93.231%
4855	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.003%	93.234%
4856	TECO ELEC&MACHI	0.003%	93.238%
4857	NIPPON STEEL	0.003%	93.241%
4858	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.003%	93.244%
4859	INDORAMA VENTUR	0.003%	93.247%
4860	FIELMANN AG	0.003%	93.250%
4861	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.003%	93.253%
4862	RATOS AB-B SHS	0.003%	93.256%
4863	FISHER (JAMES)	0.003%	93.259%
4864	SINOTRUK HONG K	0.003%	93.262%
4865	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.003%	93.265%
4866	AKORN INC COMMON STOCK	0.003%	93.268%
4867	HYSAN DEVELOPME	0.003%	93.271%
4868	BANPU PUBLIC CO	0.003%	93.274%
4869	CENTRAL GARDEN&	0.003%	93.277%
4870	PORTO SEGURO SA	0.003%	93.280%
4871	LI NING CO. LTD	0.003%	93.283%
4872	MEIKO ELECTRONI	0.003%	93.286%
4873	AIRASIA BHD	0.003%	93.290%
4874	PHILIPS LIGHTIN	0.003%	93.293%
4875	YAMADA DENKI CO	0.003%	93.296%
4876	CAR INC	0.003%	93.299%
4877	SCHNITZER STEEL	0.003%	93.302%
4878	LUNDIN PERTOLEU	0.003%	93.305%
4879	FIRST INTER BK	0.003%	93.308%
4880	SPAR NORD BANK	0.003%	93.311%
4881	OCLARO INC COMMON STOCK USD.01	0.003%	93.314%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4882	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.003%	93.317%
4883	TUPRAS-TURKIYE	0.003%	93.320%
4884	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.003%	93.323%
4885	SUGI HOLDINGS C	0.003%	93.326%
4886	MATSUMOTOKIYOSH	0.003%	93.329%
4887	FERROTEC CORP	0.003%	93.332%
4888	MARUICHI STL TU	0.003%	93.335%
4889	WAGeworks INC COMMON STOCK USD.001	0.003%	93.338%
4890	TAIWAN COOPERAT	0.003%	93.341%
4891	SKC CO	0.003%	93.344%
4892	A.P. MOLLER-MAE	0.003%	93.347%
4893	ECONOCOM GROUP	0.003%	93.350%
4894	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.003%	93.353%
4895	COCA-COLA AMATI	0.003%	93.356%
4896	SCORPIO TANKERS	0.003%	93.359%
4897	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.003%	93.362%
4898	MAHINDRA & MAHI	0.003%	93.365%
4899	CHINA EASTERN A	0.003%	93.368%
4900	LINDT & SPRUENG	0.003%	93.371%
4901	MITIE GROUP	0.003%	93.374%
4902	INNOVIVA INC COMMON STOCK	0.003%	93.377%
4903	SHIKOKU ELEC PO	0.003%	93.380%
4904	APPLUS SERVICES	0.003%	93.383%
4905	TOYOTA INDUSTRI	0.003%	93.387%
4906	NISSHIN SEIFUN	0.003%	93.390%
4907	DAIWABO CO LTD	0.003%	93.393%
4908	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.003%	93.396%
4909	SINOTRANS LIMIT	0.003%	93.399%
4910	BANKINTER SA	0.003%	93.402%
4911	TRAVELPORT WORL	0.003%	93.405%
4912	KERRY LOGISTICS	0.003%	93.408%
4913	SIHUAN PHARMACE	0.003%	93.411%
4914	MYERS INDUSTRIES INC COMMON STOCK	0.003%	93.414%
4915	SPX CORP COMMON STOCK USD.01	0.003%	93.417%
4916	LEAGOLD MINING	0.003%	93.420%
4917	MURPHY OIL CORP SR UNSECURED 06/22 4	0.003%	93.423%
4918	AVEXIS INC COMMON STOCK USD.0001	0.003%	93.426%
4919	TOKAI HOLDINGS	0.003%	93.429%
4920	CORONATION FUND	0.003%	93.431%
4921	NAVIGANT CONSUL	0.003%	93.434%
4922	LOTTE SHOPPING	0.003%	93.437%
4923	GPO CARSO SA DE	0.003%	93.440%
4924	COMFORIA RESIDE	0.003%	93.443%
4925	TRICO BANCSHARES COMMON STOCK	0.003%	93.446%
4926	PRADA SPA	0.003%	93.449%
4927	DOOSAN HEAVY IN	0.003%	93.452%
4928	LIECHTENSTEINIS	0.003%	93.455%
4929	PAYLOCITY HOLDING CORP COMMON STOCK USD.001	0.003%	93.458%
4930	KAISA GROUP HLD	0.003%	93.461%
4931	HERITAGE FINANCIAL CORP COMMON STOCK	0.003%	93.464%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4932	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.003%	93.467%
4933	OBARA CORP	0.003%	93.470%
4934	DIRTT ENVIRONME	0.003%	93.473%
4935	TOD'S SPA	0.003%	93.476%
4936	KIWI PROPERTY G	0.003%	93.479%
4937	TAIWAN SEMICOND	0.003%	93.482%
4938	ANGIODYNAMICS INC COMMON STOCK USD.01	0.003%	93.485%
4939	JAIN IRRIGATION	0.003%	93.488%
4940	ESSO (THAILAND)	0.003%	93.491%
4941	PAN OCEAN CO	0.003%	93.494%
4942	POLYPIPE GROUP	0.003%	93.497%
4943	NIPPON FLOUR MI	0.003%	93.500%
4944	BRAIT SA	0.003%	93.503%
4945	TURK SISE VE CA	0.003%	93.506%
4946	FUKUYAMA TRANSP	0.003%	93.509%
4947	CKD CORP	0.003%	93.512%
4948	AMERICAN STATES WATER CO COMMON STOCK	0.003%	93.515%
4949	CHINA SYNTH RUB	0.003%	93.518%
4950	LUYE PHARMA GRO	0.003%	93.521%
4951	AXFOOD AB	0.003%	93.524%
4952	CHINA LIFE INSU	0.003%	93.527%
4953	KIMBERLY CLARK	0.003%	93.530%
4954	UNI-PRESIDENT C	0.003%	93.533%
4955	Meritz Fire & M	0.003%	93.535%
4956	CHORUS LIMITED	0.003%	93.538%
4957	TOBU RAILWAY CO	0.003%	93.541%
4958	MY EG SERVICES	0.003%	93.544%
4959	SODEXHO ALLIANC	0.003%	93.547%
4960	LASERTEC CORP	0.003%	93.550%
4961	ELLIE MAE INC COMMON STOCK USD.0001	0.003%	93.553%
4962	WELBILT INC COMMON STOCK USD.01	0.003%	93.556%
4963	NH HOTELES	0.003%	93.559%
4964	SAMSUNG SDS CO	0.003%	93.562%
4965	PROVIDENT FINAN	0.003%	93.565%
4966	3SBIO INC	0.003%	93.568%
4967	SEVERSTAL GDR REG S GDR	0.003%	93.571%
4968	DIALOG GROUP BH	0.003%	93.574%
4969	RUMO SA	0.003%	93.577%
4970	BWP TRUST	0.003%	93.580%
4971	HONG KONG LAND	0.003%	93.583%
4972	DEUTZ AG	0.003%	93.585%
4973	TIM PARTICIPA	0.003%	93.588%
4974	HIBERNIA REIT P	0.003%	93.591%
4975	FRESNILLO PLC	0.003%	93.594%
4976	UNIMICRON TECHN	0.003%	93.597%
4977	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.003%	93.600%
4978	TONGAAT-HULETT	0.003%	93.603%
4979	MAINFREIGHT LTD	0.003%	93.606%
4980	PARK 24 CO	0.003%	93.609%
4981	DELPHI ENERGY C	0.003%	93.612%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4982	EMAMI LTD	0.003%	93.615%
4983	US CONCRETE INC COMMON STOCK USD.001	0.003%	93.618%
4984	HOUSE FOODS COR	0.003%	93.620%
4985	CHINA COAL ENER	0.003%	93.623%
4986	TOHO GAS CO	0.003%	93.626%
4987	TELENET GROUP H	0.003%	93.629%
4988	UTD INTEGRATION	0.003%	93.632%
4989	ZENSHO CO LTD	0.003%	93.635%
4990	SALFACORP SA	0.003%	93.638%
4991	NORTHAM PLATINU	0.003%	93.641%
4992	ROXGOLD INC	0.003%	93.644%
4993	HAKUHODO DY HLD	0.003%	93.647%
4994	DONGYUE GROUP	0.003%	93.649%
4995	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.003%	93.652%
4996	ACCTON	0.003%	93.655%
4997	WIN SEMICONDUCT	0.003%	93.658%
4998	SEIREN CO	0.003%	93.661%
4999	GREEN REIT PLC	0.003%	93.664%
5000	BONDUELLE SCA	0.003%	93.667%
5001	NANKAI ELEC RAI	0.003%	93.670%
5002	DAIRY CREST GRO	0.003%	93.673%
5003	BRASKEM SA	0.003%	93.675%
5004	DAETWYLER HOLDI	0.003%	93.678%
5005	MONOTARO CO.LTD	0.003%	93.681%
5006	HITACHI ZOSEN C	0.003%	93.684%
5007	SIMPLO TECHNOLO	0.003%	93.687%
5008	INTERROLL HOLDI	0.003%	93.690%
5009	NEWRIVER REIT P	0.003%	93.693%
5010	FENG TAY ENTRPR	0.003%	93.696%
5011	POSTNL	0.003%	93.698%
5012	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.003%	93.701%
5013	DAEWOO SHIPBUIL	0.003%	93.704%
5014	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.003%	93.707%
5015	CHENG LOONG	0.003%	93.710%
5016	NIKON CORP	0.003%	93.713%
5017	HOLMEN AB	0.003%	93.716%
5018	CTS CORP COMMON STOCK	0.003%	93.718%
5019	JAPAN POST HOLD	0.003%	93.721%
5020	UACJ CORP	0.003%	93.724%
5021	ADVANTEST	0.003%	93.727%
5022	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.003%	93.730%
5023	HOKUETSU KISHU	0.003%	93.733%
5024	BAJAJ AUTO LTD	0.003%	93.736%
5025	CROWN LTD.	0.003%	93.738%
5026	NEMETSCHEK AG	0.003%	93.741%
5027	KYUSHU ELEC POW	0.003%	93.744%
5028	MAANSHAN IRON &	0.003%	93.747%
5029	REV GROUP INC COMMON STOCK USD.001	0.003%	93.750%
5030	FUFENG GROUP LT	0.003%	93.753%
5031	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.003%	93.756%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5032	ARCS CO LTD	0.003%	93.758%
5033	DIEBOLD INC	0.003%	93.761%
5034	CANON MARKETING	0.003%	93.764%
5035	RELO HOLDINGS I	0.003%	93.767%
5036	HOMESTREET INC COMMON STOCK	0.003%	93.770%
5037	AU OPTRONICS CORP SPON ADR ADR	0.003%	93.773%
5038	HAMBORNER AG	0.003%	93.776%
5039	SHUTTERSTOCK INC COMMON STOCK USD.01	0.003%	93.778%
5040	TOHO BANK	0.003%	93.781%
5041	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01	0.003%	93.784%
5042	NICHIHA CORP	0.003%	93.787%
5043	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.003%	93.790%
5044	SITC INTERNATIO	0.003%	93.793%
5045	FUKUOKA REIT CO	0.003%	93.795%
5046	HEALTHCARE SERV	0.003%	93.798%
5047	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.003%	93.801%
5048	NAN YA PRINTED	0.003%	93.804%
5049	FUGRO NV-CVA	0.003%	93.807%
5050	MIXI INC	0.003%	93.810%
5051	THE NISSHIN OIL	0.003%	93.812%
5052	ACEA SPA	0.003%	93.815%
5053	ARCADIS NV	0.003%	93.818%
5054	GUNZE	0.003%	93.821%
5055	AUSDRILL LIMITE	0.003%	93.824%
5056	INNOPHOS HOLDINGS INC COMMON STOCK USD.001	0.003%	93.827%
5057	TOMTOM NV	0.003%	93.829%
5058	MELEXIS	0.003%	93.832%
5059	DAVIDE CAMPARI-	0.003%	93.835%
5060	EZCORP INC CL A COMMON STOCK USD.01	0.003%	93.838%
5061	TOMY CO LTD	0.003%	93.841%
5062	SWIRE PACIFIC	0.003%	93.843%
5063	VASTNED RETAIL	0.003%	93.846%
5064	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.003%	93.849%
5065	TEC CORPORATION	0.003%	93.852%
5066	BW OFFSHORE LTD	0.003%	93.855%
5067	SHOWA CORP	0.003%	93.858%
5068	CAPITAL & COUNT	0.003%	93.860%
5069	ORIFLAME HOLDIN	0.003%	93.863%
5070	GOLD FIELDS LTD	0.003%	93.866%
5071	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.003%	93.869%
5072	PALTAC CORP	0.003%	93.872%
5073	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.003%	93.874%
5074	CIPUTRA DEVELOP	0.003%	93.877%
5075	YUHAN CORP	0.003%	93.880%
5076	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.003%	93.883%
5077	PZU GR	0.003%	93.886%
5078	LUKOIL PJSC- SP	0.003%	93.888%
5079	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.003%	93.891%
5080	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.003%	93.894%
5081	CENTRAL GLASS C	0.003%	93.897%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5082	AMERICA MOVIL SPN ADR CL L ADR	0.003%	93.900%
5083	PRIMARY HEALTH	0.003%	93.902%
5084	INFICON HOLDING	0.003%	93.905%
5085	LASALLE LOGIPOR	0.003%	93.908%
5086	SIBANYE GOLD LT	0.003%	93.911%
5087	ITO EN	0.003%	93.914%
5088	DLF LIMITED	0.003%	93.916%
5089	TRADE ME LTD	0.003%	93.919%
5090	SENKO CO	0.003%	93.922%
5091	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.925%
5092	MAXLINEAR INC COMMON STOCK	0.003%	93.927%
5093	AFG ARBONIA-FOR	0.003%	93.930%
5094	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.003%	93.933%
5095	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.003%	93.936%
5096	ZZZSAN-AI OIL C	0.003%	93.939%
5097	CONNECTONE BANCORP INC COMMON STOCK	0.003%	93.941%
5098	INVESTMENT TECH	0.003%	93.944%
5099	ROBINSONS LAND	0.003%	93.947%
5100	AKER SOLUTIONS	0.003%	93.950%
5101	INDS BACHOCO SA	0.003%	93.952%
5102	BURCKHARDT COMP	0.003%	93.955%
5103	YOOX NET-A-PORT	0.003%	93.958%
5104	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.003%	93.961%
5105	NEW CHINA LIFE	0.003%	93.963%
5106	PROSEGUR CIA DE	0.003%	93.966%
5107	MACQUARIE KOREA	0.003%	93.969%
5108	COHU INC COMMON STOCK USD1.0	0.003%	93.972%
5109	HEMFOSA FASTIGH	0.003%	93.975%
5110	KEIHIN CORP	0.003%	93.977%
5111	EXACT SCIENCES	0.003%	93.980%
5112	LIBERBANK SA	0.003%	93.983%
5113	EXPRESS INC COMMON STOCK	0.003%	93.986%
5114	TAIWAN PAIHO	0.003%	93.988%
5115	TODA CORP	0.003%	93.991%
5116	COSCO HOLDINGS	0.003%	93.994%
5117	SCANSOURCE INC COMMON STOCK	0.003%	93.997%
5118	LINDSAY CORP COMMON STOCK USD1.0	0.003%	93.999%
5119	PAPA JOHN'S INT	0.003%	94.002%
5120	TITAN INDUSTRIE	0.003%	94.005%
5121	JUST EAT PLC	0.003%	94.007%
5122	NICE SYSTEMS	0.003%	94.010%
5123	USS CO. LTD.	0.003%	94.013%
5124	CHINA SCE PROPE	0.003%	94.016%
5125	HEXAWARE TECHNO	0.003%	94.018%
5126	KINGDEE INTERNA	0.003%	94.021%
5127	JGC CORP	0.003%	94.024%
5128	PATRIZIA IMMO A	0.003%	94.027%
5129	SQUARE ENIX HOL	0.003%	94.029%
5130	FUJI MACHINE MF	0.003%	94.032%
5131	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.003%	94.035%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5132	SYDNEY AIRPORT	0.003%	94.038%
5133	FISKARS OYJ	0.003%	94.040%
5134	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.003%	94.043%
5135	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.003%	94.046%
5136	TONG REN TANG T	0.003%	94.048%
5137	HYUNDAI WIA COR	0.003%	94.051%
5138	PREMIER OIL	0.003%	94.054%
5139	ALIBABA PICTURE	0.003%	94.057%
5140	MORGUARD CORP	0.003%	94.059%
5141	INVACARE CORP	0.003%	94.062%
5142	JAPAN AVIATN EL	0.003%	94.065%
5143	MONMOUTH REAL E	0.003%	94.067%
5144	ILIAD	0.003%	94.070%
5145	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.003%	94.073%
5146	GIGABYTE TECHNO	0.003%	94.076%
5147	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.003%	94.078%
5148	INV LA CONSTRUC	0.003%	94.081%
5149	ALLIED GROUP LT	0.003%	94.084%
5150	GUARANTY BANCORP COMMON STOCK USD.001	0.003%	94.086%
5151	GREEN PLAINS INC COMMON STOCK USD.001	0.003%	94.089%
5152	CORVEL CORP COMMON STOCK USD.0001	0.003%	94.092%
5153	HEIWA REAL ESTA	0.003%	94.095%
5154	MUTHOOT FINANCE	0.003%	94.097%
5155	SERIA CO LTD	0.003%	94.100%
5156	CHINA SHIPPING	0.003%	94.103%
5157	SHIMANO INC	0.003%	94.105%
5158	SOL MELIA SA	0.003%	94.108%
5159	SP PLUS CORP COMMON STOCK USD.001	0.003%	94.111%
5160	SOCIETE BIC SA	0.003%	94.113%
5161	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.003%	94.116%
5162	GAZTRANSPORT ET	0.003%	94.119%
5163	AGL ENERGY LTD	0.003%	94.121%
5164	LUMINEX CORP COMMON STOCK USD.001	0.003%	94.124%
5165	NIHON KOHDEN CO	0.003%	94.127%
5166	HARMONY GOLD MN	0.003%	94.130%
5167	KONINKLIJKE WES	0.003%	94.132%
5168	TELECOM PLUS	0.003%	94.135%
5169	PARADE TECHNOLO	0.003%	94.138%
5170	NS SOLUTIONS CO	0.003%	94.140%
5171	KEIHIN ELEC EXP	0.003%	94.143%
5172	PEGASYSTEMS INC COMMON STOCK USD.01	0.003%	94.146%
5173	ASSORE	0.003%	94.148%
5174	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.003%	94.151%
5175	KINPO ELECTRONI	0.003%	94.154%
5176	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.003%	94.156%
5177	SIBANYE GOLD LTD SPONS ADR ADR	0.003%	94.159%
5178	PARMALAT S.P.A	0.003%	94.162%
5179	KOC HOLDING AS	0.003%	94.164%
5180	KOLON INDUSTRIE	0.003%	94.167%
5181	MIRAIT HLDG COR	0.003%	94.170%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5182	EXTRACTION OIL + GAS INC COMMON STOCK	0.003%	94.172%
5183	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.003%	94.175%
5184	ULTRAPAR PARTIC	0.003%	94.178%
5185	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.003%	94.180%
5186	MID REIT INC	0.003%	94.183%
5187	SCANA CORP COMMON STOCK	0.003%	94.186%
5188	K-BRO LINEN INC	0.003%	94.188%
5189	BIOTELEMETRY INC COMMON STOCK USD.001	0.003%	94.191%
5190	KEPPEL DC REIT	0.003%	94.194%
5191	BARR(A.G.)	0.003%	94.196%
5192	GREAT WALL ENTE	0.003%	94.199%
5193	NWS HOLDINGS LT	0.003%	94.202%
5194	PREMIER INVESTM	0.003%	94.204%
5195	BORREGAARD ASA	0.003%	94.207%
5196	CRAMO OYJ B SHS	0.003%	94.209%
5197	YELLOW PAGES LT	0.003%	94.212%
5198	AFRICA OIL CORP	0.003%	94.215%
5199	Ayala Land Inc	0.003%	94.217%
5200	SLATE RETAIL RE	0.003%	94.220%
5201	KEIO CORP	0.003%	94.223%
5202	TURKIYE HALK	0.003%	94.225%
5203	GPO DE INVERSIO	0.003%	94.228%
5204	LIBERTY BROADBAND A COMMON STOCK USD.01	0.003%	94.231%
5205	ANGANG NEW STEE	0.003%	94.233%
5206	POWER FINANCE C	0.003%	94.236%
5207	SHIP FINANCE IN	0.003%	94.239%
5208	AMBEV SA ADR ADR	0.003%	94.241%
5209	JUST RETIREMENT	0.003%	94.244%
5210	CARETRUST REIT INC REIT USD.01	0.003%	94.246%
5211	TOKYO OHKA KOGY	0.003%	94.249%
5212	DEXCOM INC COMMON STOCK USD.001	0.003%	94.252%
5213	IMP DEL DES Y E	0.003%	94.254%
5214	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.003%	94.257%
5215	ARGAN INC COMMON STOCK USD.15	0.003%	94.260%
5216	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.003%	94.262%
5217	BONAVA AB - B S	0.003%	94.265%
5218	KRUNG THAI BNK	0.003%	94.267%
5219	CONSOL ENERGY INC COMMON STOCK USD.01	0.003%	94.270%
5220	BB SEGURIDADE P	0.003%	94.273%
5221	JERONIMO MARTIN	0.003%	94.275%
5222	NIPPON REIT INV	0.003%	94.278%
5223	HINDUSTAN PETRO	0.003%	94.281%
5224	AMOREPACIFIC-NE	0.003%	94.283%
5225	FORMFACTOR INC COMMON STOCK USD.001	0.003%	94.286%
5226	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.003%	94.289%
5227	PC CONNECTION	0.003%	94.291%
5228	BERNER KTBK	0.003%	94.294%
5229	SEIKO CORPORATI	0.003%	94.296%
5230	KYORIN CO LTD.	0.003%	94.299%
5231	CHAMPION REAL E	0.003%	94.302%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5232	OAD GAZPROM	0.003%	94.304%
5233	HANNSTAR DISPLA	0.003%	94.307%
5234	COPPER MTN MNG	0.003%	94.309%
5235	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.003%	94.312%
5236	MGE ENERGY INC COMMON STOCK USD1.0	0.003%	94.315%
5237	PANALPINA WELT	0.003%	94.317%
5238	OTSUKA CORP	0.003%	94.320%
5239	CHARGEURS SA	0.003%	94.323%
5240	WESTPAC BANKING	0.003%	94.325%
5241	CHARTER HALL	0.003%	94.328%
5242	REGIS CORP COMMON STOCK USD.05	0.003%	94.330%
5243	GENTING INTERNA	0.003%	94.333%
5244	MYCRONIC AB	0.003%	94.336%
5245	GS RETAIL CO LT	0.003%	94.338%
5246	KANAMOTO CO LTD	0.003%	94.341%
5247	TOKYO TY FINANC	0.003%	94.343%
5248	YAMANASHI CHUO	0.003%	94.346%
5249	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.003%	94.349%
5250	GENSCRIPT BIOTE	0.003%	94.351%
5251	SANTAM	0.003%	94.354%
5252	BELLAMY'S AUSTR	0.003%	94.356%
5253	RECTICEL	0.003%	94.359%
5254	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.003%	94.362%
5255	TOKYU CONST	0.003%	94.364%
5256	GPO IND BIMBO	0.003%	94.367%
5257	FAR EAST INTL B	0.003%	94.369%
5258	HYAKUJUSHI BANK	0.003%	94.372%
5259	PRIMAX ELECTRON	0.003%	94.375%
5260	AGRITRADE RESOU	0.003%	94.377%
5261	WARRIOR MET COAL INC COMMON STOCK USD.01	0.003%	94.380%
5262	ASCOM HOLDING A	0.003%	94.382%
5263	RUENTEX INDUSTR	0.003%	94.385%
5264	TAKEUCHI MANUFA	0.003%	94.388%
5265	JC DECAUX SA	0.003%	94.390%
5266	SEMAPA SOC INVE	0.003%	94.393%
5267	SLC AGRICOLA SA	0.003%	94.395%
5268	CHINA OVERASEA	0.003%	94.398%
5269	NEXON CO LTD	0.003%	94.401%
5270	MERSEN SA	0.003%	94.403%
5271	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.003%	94.406%
5272	VIACOM INC SR UNSECURED 12/19 2.75	0.003%	94.408%
5273	GREENCORE GROUP	0.003%	94.411%
5274	TOMONY HOLDINGS	0.003%	94.414%
5275	JM FINANCIAL	0.003%	94.416%
5276	F E CONSORTM IN	0.003%	94.419%
5277	LONZA GROUP AG	0.003%	94.421%
5278	KATO SANGYO CO	0.003%	94.424%
5279	CHALLENGER FIN	0.003%	94.427%
5280	SCRIPPS(EW)CO(N	0.003%	94.429%
5281	DEUTSCHE EUROSH	0.003%	94.432%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5282	CHINA TELECOM CORP LTD ADR ADR	0.003%	94.434%
5283	LATAM AIRLINES	0.003%	94.437%
5284	ZHEN DING TECHN	0.003%	94.439%
5285	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	94.442%
5286	INTL METAL SERV	0.003%	94.445%
5287	WD 40 CO COMMON STOCK USD.001	0.003%	94.447%
5288	CIA SANEAMENTO	0.003%	94.450%
5289	CJ E&M CORPORAT	0.003%	94.452%
5290	VEON LTD ADR	0.003%	94.455%
5291	HYUNDAI ELEVATO	0.003%	94.457%
5292	UNITED LABORATO	0.003%	94.460%
5293	HUA HONG SEMICO	0.003%	94.463%
5294	NANTO BANK	0.003%	94.465%
5295	MITSUBISHI TANA	0.003%	94.468%
5296	SERCOMM CORP	0.003%	94.470%
5297	SHANGRI-LA ASIA	0.003%	94.473%
5298	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.003%	94.476%
5299	REITMANS (CANADA) LTD A COMMON STOCK	0.003%	94.478%
5300	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.003%	94.481%
5301	SSAB SVENSKT ST	0.003%	94.483%
5302	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.003%	94.486%
5303	MORGUARD REAL E	0.003%	94.488%
5304	PLDT INC	0.003%	94.491%
5305	RUTH'S HOSPITAL	0.003%	94.493%
5306	TRAVELSKY TECHN	0.003%	94.496%
5307	THANACHART CAPI	0.003%	94.499%
5308	HAITONG INTL SE	0.003%	94.501%
5309	BRISTOW GROUP INC COMMON STOCK USD.01	0.003%	94.504%
5310	GEO CO LTD	0.003%	94.506%
5311	RYMAN HEALTHCAR	0.003%	94.509%
5312	MEDIPAL HOLDING	0.003%	94.511%
5313	ALPINE ELECTRON	0.003%	94.514%
5314	HAREL INSURANCE	0.003%	94.516%
5315	JUMBO SA	0.003%	94.519%
5316	LAR ESPANA REAL	0.003%	94.522%
5317	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.003%	94.524%
5318	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.003%	94.527%
5319	DAH SING BANKIN	0.003%	94.529%
5320	GRUPO ELEKTRA(N	0.003%	94.532%
5321	EMEMORY TECHNOL	0.003%	94.534%
5322	FIBRIA CELULOSE SA SPON ADR ADR	0.003%	94.537%
5323	GROUPON INC COMMON STOCK USD.0001	0.003%	94.539%
5324	NOBIA AB NEW	0.003%	94.542%
5325	HEIWADO CO LTD	0.003%	94.544%
5326	FUJITEC CO	0.003%	94.547%
5327	HELICAL BAR PLC	0.003%	94.550%
5328	CHINA DONGXIANG	0.003%	94.552%
5329	NANYA TECHNOLOG	0.003%	94.555%
5330	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.003%	94.557%
5331	CROMWELL PROPER	0.003%	94.560%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5332	FREEMAN FINANCI	0.003%	94.562%
5333	GRAPHITE INDIA	0.003%	94.565%
5334	SUNDRUG CO LTD	0.003%	94.567%
5335	MACQUARIE MEXIC	0.003%	94.570%
5336	TLG IMMOBILIEN	0.003%	94.572%
5337	EXELON CORP SR UNSECURED 12/20 5.15	0.003%	94.575%
5338	RIB SOFTWARE AG	0.003%	94.577%
5339	IOOF HOLDINGS L	0.003%	94.580%
5340	DAIHEN CORP	0.003%	94.582%
5341	HAYNES INTL INC	0.003%	94.585%
5342	LUXOTTICA GROUP	0.003%	94.588%
5343	GRIEG SEAFOOD A	0.003%	94.590%
5344	IRISO ELECTRONI	0.003%	94.593%
5345	BBMG CORPORATIO	0.003%	94.595%
5346	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.003%	94.598%
5347	HIGHWEALTH CONS	0.003%	94.600%
5348	BOC AVIATION LT	0.003%	94.603%
5349	ELEC POWER DEV	0.003%	94.605%
5350	HULIC CO LTD	0.003%	94.608%
5351	HOTA INDUSTRIAL	0.003%	94.610%
5352	TOWER INTL INC	0.003%	94.613%
5353	ENTERTAINMENT O	0.003%	94.615%
5354	FURUKAWA CO	0.003%	94.618%
5355	MTS SYSTEMS CORP COMMON STOCK USD.25	0.003%	94.620%
5356	SAN-A CO LTD	0.003%	94.623%
5357	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.003%	94.625%
5358	CHOICE PROPERTI	0.003%	94.628%
5359	HITACHI MAXELL	0.003%	94.630%
5360	SA CORP REAL ES	0.003%	94.633%
5361	CAMDEN NATIONAL CORP COMMON STOCK	0.003%	94.635%
5362	IBJ LEASING CO	0.003%	94.638%
5363	CLOETTA AB B SH	0.003%	94.640%
5364	AVEVA GROUP PLC	0.002%	94.643%
5365	LG INDL SYSTEMS	0.002%	94.645%
5366	TRANSPORT INTL	0.002%	94.648%
5367	HUATAI SECURITI	0.002%	94.650%
5368	VITASOY INTL	0.002%	94.653%
5369	JOHN LAING GROU	0.002%	94.655%
5370	INVESCO OFFICE	0.002%	94.658%
5371	TACHI-S CO	0.002%	94.660%
5372	OLAM INTERNATIO	0.002%	94.663%
5373	JAPAN SECS FINA	0.002%	94.665%
5374	S&T AG	0.002%	94.668%
5375	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.002%	94.670%
5376	KARDEX	0.002%	94.673%
5377	PITNEY BOWES INC COMMON STOCK USD1.0	0.002%	94.675%
5378	INTERCONEXION E	0.002%	94.678%
5379	PACIFIC INDUSTR	0.002%	94.680%
5380	THAI UNION GROU	0.002%	94.683%
5381	NISSAN SHATAI C	0.002%	94.685%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5382	AOZORA BANK	0.002%	94.688%
5383	VANGUARD INTL S	0.002%	94.690%
5384	AEON DELIGHT	0.002%	94.693%
5385	SAMSUNG CARD	0.002%	94.695%
5386	ENQUEST PLC	0.002%	94.698%
5387	ZAKLADY METALI	0.002%	94.700%
5388	CHOW TAI FOOK J	0.002%	94.703%
5389	AGFA GEVAERT NV	0.002%	94.705%
5390	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.002%	94.708%
5391	KERNEL HOLDING	0.002%	94.710%
5392	AUTOGRILL SPA	0.002%	94.712%
5393	PANDOX AB	0.002%	94.715%
5394	UNITED ARROWS L	0.002%	94.717%
5395	GPO TELEVISA	0.002%	94.720%
5396	INDUTRADE AB	0.002%	94.722%
5397	M/I HOMES INC COMMON STOCK USD.01	0.002%	94.725%
5398	CHIPBOND TECHNO	0.002%	94.727%
5399	HYUNDAI MIPO DO	0.002%	94.730%
5400	NIB HOLDINGS LT	0.002%	94.732%
5401	APOLLO HOSPITAL	0.002%	94.735%
5402	KENEDIX RESIDEN	0.002%	94.737%
5403	ROCHE HOLDING A	0.002%	94.740%
5404	ALL NIPPON AIRW	0.002%	94.742%
5405	TONG YANG INDUS	0.002%	94.745%
5406	RYOBI	0.002%	94.747%
5407	PORTUCEL EMPRES	0.002%	94.749%
5408	NKT HOLDING A/S	0.002%	94.752%
5409	COCA-COLA FEMSA	0.002%	94.754%
5410	LASSONDE INDS INC CLASS A COMMON STOCK	0.002%	94.757%
5411	KOMORI CORPORAT	0.002%	94.759%
5412	METROPOLE TV-(M	0.002%	94.762%
5413	KAKAKU.COM INC	0.002%	94.764%
5414	AEGION CORP COMMON STOCK USD.01	0.002%	94.767%
5415	ELIS SA	0.002%	94.769%
5416	BANGCHAK CORP P	0.002%	94.772%
5417	MARCUS CORP	0.002%	94.774%
5418	WESTERN AREAS N	0.002%	94.777%
5419	YAKO CO	0.002%	94.779%
5420	MEDY-TOX INC	0.002%	94.781%
5421	SINGAPORE POST	0.002%	94.784%
5422	GETAC TECHNOLOG	0.002%	94.786%
5423	ENGIE BRASIL SA	0.002%	94.789%
5424	HANJIN KAL CORP	0.002%	94.791%
5425	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.002%	94.794%
5426	ZUGER KANTONALB	0.002%	94.796%
5427	DONGBU HITEK CO	0.002%	94.799%
5428	ZCL COMPOSITES	0.002%	94.801%
5429	IZUMI CO	0.002%	94.803%
5430	GERMAN AMERICAN BANCORP COMMON STOCK	0.002%	94.806%
5431	SSANGYONG CEMEN	0.002%	94.808%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5432	BANCA GENERALI	0.002%	94.811%
5433	ST BARBARA MINE	0.002%	94.813%
5434	CJ O SHOPPING C	0.002%	94.816%
5435	DIGI.COM BHD	0.002%	94.818%
5436	NINTENDO CO	0.002%	94.820%
5437	IRPC PUBLIC CO	0.002%	94.823%
5438	RESORTTRUST INC	0.002%	94.825%
5439	SUNAC CHINA HLD	0.002%	94.828%
5440	MAGELLAN FINANC	0.002%	94.830%
5441	GLAXOSMITHKLINE	0.002%	94.833%
5442	OKINAWA ELEC PO	0.002%	94.835%
5443	SELECT ENERGY SERVICES INC A COMMON STOCK USD.01	0.002%	94.837%
5444	GOLDEN STAR RES	0.002%	94.840%
5445	NIKKISO CO	0.002%	94.842%
5446	RATHBONE BROTHE	0.002%	94.845%
5447	VTECH HLDGS	0.002%	94.847%
5448	RUENTEX DEVELOP	0.002%	94.850%
5449	JSW ENERGY LTD	0.002%	94.852%
5450	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.002%	94.854%
5451	RIETER HLDGS AG	0.002%	94.857%
5452	DE'LONGHI SPA	0.002%	94.859%
5453	INVESQUE INC	0.002%	94.862%
5454	TOAGOSEI CO LTD	0.002%	94.864%
5455	TRUSCO NAKAYAMA	0.002%	94.866%
5456	AOMORI BANK	0.002%	94.869%
5457	TAILORED BRANDS INC COMMON STOCK USD.01	0.002%	94.871%
5458	AOKI INTL	0.002%	94.874%
5459	ANADOLU EFES BI	0.002%	94.876%
5460	CDL HOSPITALITY	0.002%	94.879%
5461	HOCHSCHILD MINI	0.002%	94.881%
5462	Mobistar SA	0.002%	94.883%
5463	GJENSIDIGE FORS	0.002%	94.886%
5464	PZ CUSSONS PLC	0.002%	94.888%
5465	SAGAMI RAILWAY	0.002%	94.891%
5466	CHOW SANG SANG	0.002%	94.893%
5467	FASTIGHETS AB B	0.002%	94.895%
5468	ANGLOGOLD LTD	0.002%	94.898%
5469	PETRONAS CHEMIC	0.002%	94.900%
5470	SKYLARK CO LTD	0.002%	94.903%
5471	BENI STABILI IT	0.002%	94.905%
5472	KITZ CORPORATIO	0.002%	94.907%
5473	ECHO GLOBAL LOG	0.002%	94.910%
5474	FARMER BROS CO COMMON STOCK USD1.0	0.002%	94.912%
5475	TAICHUNG	0.002%	94.915%
5476	SHANDONG WEIGAO	0.002%	94.917%
5477	LG PHILIPS LCD	0.002%	94.919%
5478	RESOLUTE FOREST	0.002%	94.922%
5479	TSI HOLDINGS CO	0.002%	94.924%
5480	LAWSON	0.002%	94.927%
5481	TRANSGLOBE ENERGY CORP COMMON STOCK	0.002%	94.929%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5482	HOPSON DEVELOPM	0.002%	94.931%
5483	FIDELITY SOUTHERN CORP COMMON STOCK	0.002%	94.934%
5484	ZZZPRIMA MEAT P	0.002%	94.936%
5485	MACQUARIE LEISU	0.002%	94.938%
5486	ARCADYAN TECHNO	0.002%	94.941%
5487	MBANK	0.002%	94.943%
5488	GUNGHO ONLINE E	0.002%	94.946%
5489	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.002%	94.948%
5490	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.002%	94.950%
5491	KIER GROUP	0.002%	94.953%
5492	FENG HSIN IRON&	0.002%	94.955%
5493	SELECT HARVESTS	0.002%	94.958%
5494	AEON MALL CO LT	0.002%	94.960%
5495	TEMP HOLDINGS C	0.002%	94.962%
5496	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.002%	94.965%
5497	ITOHAM YONEKYU	0.002%	94.967%
5498	NEKTAR THERAPEUTICS COMMON STOCK USD.0001	0.002%	94.969%
5499	CONSORT MEDICAL	0.002%	94.972%
5500	SINGAPORE EXCHA	0.002%	94.974%
5501	MAN WAH HOLDING	0.002%	94.977%
5502	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.002%	94.979%
5503	CREDITO EMILIAN	0.002%	94.981%
5504	POLSKIE GORNICT	0.002%	94.984%
5505	TAIWAN FERTILIZ	0.002%	94.986%
5506	SOMFY SA	0.002%	94.988%
5507	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.002%	94.991%
5508	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.002%	94.993%
5509	TULLETT PREBON	0.002%	94.995%
5510	UNITED SUPER MA	0.002%	94.998%
5511	ALSO HOLDING-RE	0.002%	95.000%
5512	SUPERVALU INC COMMON STOCK USD.01	0.002%	95.003%
5513	TOP GLOVE CORP	0.002%	95.005%
5514	ABACUS PROPERTY	0.002%	95.007%
5515	ONESAVINGS BANK	0.002%	95.010%
5516	V TECHNOLOGY	0.002%	95.012%
5517	NORTH AMERICAN CONSTRUCTION COMMON STOCK	0.002%	95.014%
5518	PILOT CORP (NEW	0.002%	95.017%
5519	LISI	0.002%	95.019%
5520	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.002%	95.021%
5521	SANFILIPPO(JOHN	0.002%	95.024%
5522	NIPPON DENSETSU	0.002%	95.026%
5523	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.002%	95.028%
5524	NICHI-IKO PHARM	0.002%	95.031%
5525	HIKARI TSUSHIN	0.002%	95.033%
5526	RETROPHIN INC COMMON STOCK USD.0001	0.002%	95.035%
5527	WORKDAY INC CLASS A COMMON STOCK USD.001	0.002%	95.038%
5528	ZARDOYA-OTIS	0.002%	95.040%
5529	JAPAN AIRPORT T	0.002%	95.042%
5530	HONG LEONG CRED	0.002%	95.045%
5531	ULTIMATE	0.002%	95.047%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5532	OUTSOURCING INC	0.002%	95.050%
5533	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.002%	95.052%
5534	GENTERA SAB DE	0.002%	95.054%
5535	ATRION CORPORATION COMMON STOCK USD.1	0.002%	95.057%
5536	HAILIANG EDUCAT	0.002%	95.059%
5537	CRA INTERNATIONAL INC COMMON STOCK	0.002%	95.061%
5538	TISCO FINANCIAL	0.002%	95.064%
5539	GOODMAN PROPERT	0.002%	95.066%
5540	BANCORP INC/THE COMMON STOCK USD1.0	0.002%	95.068%
5541	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.002%	95.071%
5542	SUPER RETAIL GR	0.002%	95.073%
5543	POWERLONG REAL	0.002%	95.075%
5544	SRF LTD	0.002%	95.078%
5545	MARICO LTD	0.002%	95.080%
5546	EVERGREEN MARIN	0.002%	95.082%
5547	CAHYA MATA SARA	0.002%	95.084%
5548	ESPRIT HOLDINGS	0.002%	95.087%
5549	HALOZYME THERAPEUTICS INC COMMON STOCK USD.001	0.002%	95.089%
5550	TAKKT AG	0.002%	95.091%
5551	XCERRA CORP COMMON STOCK USD.05	0.002%	95.094%
5552	DAIFUKU CO	0.002%	95.096%
5553	COMPUGROUP HOLD	0.002%	95.098%
5554	SEKISUI HOUSE	0.002%	95.101%
5555	IGG INC	0.002%	95.103%
5556	DAIHO CONSTRUCT	0.002%	95.105%
5557	RETAIL ESTATES	0.002%	95.108%
5558	BEAZER HOMES USA INC COMMON STOCK USD.001	0.002%	95.110%
5559	GPO CATALANA OC	0.002%	95.112%
5560	FUTABA CORP	0.002%	95.115%
5561	HOSIDEN CORP	0.002%	95.117%
5562	LATECOERE	0.002%	95.119%
5563	OKUMURA CORP	0.002%	95.122%
5564	FRASERS CENTREP	0.002%	95.124%
5565	BELLUNA CO.LTD	0.002%	95.126%
5566	INABATA & CO	0.002%	95.128%
5567	PIPER JAFFRAY COS COMMON STOCK USD.01	0.002%	95.131%
5568	ENERGY FUELS INC COMMON STOCK	0.002%	95.133%
5569	LG INTL CORP	0.002%	95.135%
5570	GUOCO GROUP	0.002%	95.138%
5571	EZAKI GLICO CO	0.002%	95.140%
5572	XINJIANG GOLDWI	0.002%	95.142%
5573	AIMIA INC	0.002%	95.145%
5574	HERITAGE COMMERCE CORP COMMON STOCK	0.002%	95.147%
5575	GAMESA CORP TEC	0.002%	95.149%
5576	LOTTE CONFECT	0.002%	95.151%
5577	SINGAPORE TECH	0.002%	95.154%
5578	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.002%	95.156%
5579	SUPALAI PUBLIC	0.002%	95.158%
5580	MEIDENSHA CORP	0.002%	95.161%
5581	IINO KAIUN KAIS	0.002%	95.163%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5582	EMBOTELLA ANDIN	0.002%	95.165%
5583	CORETRONICS COR	0.002%	95.168%
5584	NISHI NIPPON RR	0.002%	95.170%
5585	GRAINGER TRUST	0.002%	95.172%
5586	KUNGSLEDEN AB N	0.002%	95.174%
5587	BEIJER REF AB	0.002%	95.177%
5588	CUMMINS INDIA	0.002%	95.179%
5589	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.002%	95.181%
5590	NIIT TECHNOLOGI	0.002%	95.184%
5591	RITEK INC	0.002%	95.186%
5592	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.002%	95.188%
5593	EBOS GROUP LTD	0.002%	95.190%
5594	ERCROS SA	0.002%	95.193%
5595	JOWA HLDGS CO L	0.002%	95.195%
5596	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.002%	95.197%
5597	INTERNATIONAL P	0.002%	95.200%
5598	KOMAX HOLDING A	0.002%	95.202%
5599	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.002%	95.204%
5600	ECOPETROL SA	0.002%	95.206%
5601	PEOPLES BANCORP INC COMMON STOCK	0.002%	95.209%
5602	OKI ELECTRIC IN	0.002%	95.211%
5603	SAO MARTINHO SA	0.002%	95.213%
5604	MICRO-STAR INTL	0.002%	95.216%
5605	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.002%	95.218%
5606	UTD O/S LAND	0.002%	95.220%
5607	DAIKYO INC	0.002%	95.222%
5608	GETTY PETROLEUM	0.002%	95.225%
5609	SAMSUNG TECHWIN	0.002%	95.227%
5610	ASCOTT RESIDENC	0.002%	95.229%
5611	SANKEN ELECTRIC	0.002%	95.231%
5612	MOCHIDA PHARM C	0.002%	95.234%
5613	PARAMOUNT BED H	0.002%	95.236%
5614	HANSTEEN HOLDIN	0.002%	95.238%
5615	WORLD ACCEPTANCE CORP COMMON STOCK	0.002%	95.241%
5616	GRAMMER AG	0.002%	95.243%
5617	TIMKENSTEEL CORP COMMON STOCK	0.002%	95.245%
5618	GIORDANO INTL L	0.002%	95.247%
5619	KABU.COM SECURI	0.002%	95.250%
5620	PAN JIT INTERNA	0.002%	95.252%
5621	ENGINEERS INDIA	0.002%	95.254%
5622	CYFROWY POLSAT	0.002%	95.256%
5623	WHARF(HLDGS)	0.002%	95.259%
5624	JIANGSU EXPRESS	0.002%	95.261%
5625	SHINKO ELEC IND	0.002%	95.263%
5626	MAIDEN HLDGS LT	0.002%	95.265%
5627	JB FINANCIAL GR	0.002%	95.268%
5628	NOJIMA CORP	0.002%	95.270%
5629	INDRA SISTEMAS	0.002%	95.272%
5630	PT ANEKA TAMBAN	0.002%	95.275%
5631	RIPLEY CORP SA	0.002%	95.277%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5632	ASX LTD	0.002%	95.279%
5633	EASTERLY GOVERNMENT PROPERTI REIT USD.01	0.002%	95.281%
5634	ZEE ENTERTAIN E	0.002%	95.284%
5635	WIHLBORGS FASTI	0.002%	95.286%
5636	AUTOMOTIVE HOLD	0.002%	95.288%
5637	GUOTAI JUNAN IN	0.002%	95.290%
5638	KRUK SA	0.002%	95.293%
5639	SK NETWORKS CO	0.002%	95.295%
5640	DAH-CHI KOGYO	0.002%	95.297%
5641	JOLLIBEE FOODS	0.002%	95.299%
5642	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.002%	95.302%
5643	AMERICAN PUBLIC	0.002%	95.304%
5644	DIALOG SEMICOND	0.002%	95.306%
5645	STURM RUGER + CO INC COMMON STOCK USD1.0	0.002%	95.308%
5646	JINRO LTD	0.002%	95.311%
5647	ORION CORP	0.002%	95.313%
5648	RPS GROUP PLC	0.002%	95.315%
5649	ASE INDUSTRIAL HLDG ADR ADR	0.002%	95.317%
5650	FORMOSA PETROCH	0.002%	95.319%
5651	EI TOWERS SPA	0.002%	95.322%
5652	ORGANIZACI SORI	0.002%	95.324%
5653	WEST CHINA CEME	0.002%	95.326%
5654	RHONE-KLINIKUM	0.002%	95.328%
5655	SEED CO LTD/TOK	0.002%	95.331%
5656	SPLUNK INC COMMON STOCK USD.001	0.002%	95.333%
5657	RING ENERGY INC COMMON STOCK USD.001	0.002%	95.335%
5658	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.002%	95.337%
5659	ATLANTICA YIELD	0.002%	95.340%
5660	KOHNAN SHOJI	0.002%	95.342%
5661	WING TAI HOLDIN	0.002%	95.344%
5662	VUKILE PROPERTY	0.002%	95.346%
5663	HUBER & SUHNER	0.002%	95.349%
5664	HUNG SHENG CONS	0.002%	95.351%
5665	OBRASCON HUAR L	0.002%	95.353%
5666	MEDPACE HOLDINGS INC COMMON STOCK USD.01	0.002%	95.355%
5667	KANGWON LAND IN	0.002%	95.357%
5668	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.002%	95.360%
5669	KOREA EXPRESS C	0.002%	95.362%
5670	BINCK NV	0.002%	95.364%
5671	BCO ABC BRASIL	0.002%	95.366%
5672	SHINOKEN GROUP	0.002%	95.369%
5673	ESURE GROUP PLC	0.002%	95.371%
5674	GEAR ENERGY LTD	0.002%	95.373%
5675	MUSASHI SEIMITS	0.002%	95.375%
5676	EUROPAC PAPELES	0.002%	95.377%
5677	J.C. PENNEY CO INC COMMON STOCK USD.5	0.002%	95.380%
5678	SINBON ELECTRON	0.002%	95.382%
5679	HIGHPOINT RESOURCES CORP COMMON STOCK USD.001	0.002%	95.384%
5680	ITOCHU TECHNO S	0.002%	95.386%
5681	NISHIO RENT ALL	0.002%	95.389%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5682	SEMEN GRESIK	0.002%	95.391%
5683	SPARTANNASH CO COMMON STOCK	0.002%	95.393%
5684	IBSTOCK PLC	0.002%	95.395%
5685	HYUNDAI MERCH M	0.002%	95.397%
5686	RAMCO-GERSHENSO	0.002%	95.400%
5687	YUEN FOONG YU M	0.002%	95.402%
5688	RAMIRENT OYJ	0.002%	95.404%
5689	TELEFONICA DEUT	0.002%	95.406%
5690	PACIFIC BASIN S	0.002%	95.408%
5691	DIGITAL CHINA H	0.002%	95.411%
5692	FUSHAN INTL ENE	0.002%	95.413%
5693	DATATEC	0.002%	95.415%
5694	IMA(IND MACC AU	0.002%	95.417%
5695	HALCON RESOURCES CORP COMMON STOCK USD.0001	0.002%	95.419%
5696	MORGUARD NORTH	0.002%	95.422%
5697	GRUPO AEROPORTU	0.002%	95.424%
5698	FU SHOU YUAN IN	0.002%	95.426%
5699	TATA CHEMICALS	0.002%	95.428%
5700	SKY PERFECT JSA	0.002%	95.430%
5701	NHN ENTERTAINME	0.002%	95.433%
5702	TOKEN CORP	0.002%	95.435%
5703	CHUNGHWA TELECO	0.002%	95.437%
5704	TARKETT SA	0.002%	95.439%
5705	PACIFIC METALS	0.002%	95.441%
5706	ALBIOMA	0.002%	95.444%
5707	K12 INC COMMON STOCK USD.0001	0.002%	95.446%
5708	TOEI CO	0.002%	95.448%
5709	RED STAR MACALL	0.002%	95.450%
5710	FRESENIUS MEDIC	0.002%	95.452%
5711	IS DONGSEO CO L	0.002%	95.455%
5712	GORMAN-RUPP CO	0.002%	95.457%
5713	PARKWAY LIFE RE	0.002%	95.459%
5714	CROMPTON GREAVE	0.002%	95.461%
5715	BANCO SANTANDER	0.002%	95.463%
5716	CHUNGHWA TELECOM LT SPON ADR ADR	0.002%	95.466%
5717	ELDORADO RESORTS INC COMMON STOCK	0.002%	95.468%
5718	TOPCO SCIENTIFI	0.002%	95.470%
5719	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.002%	95.472%
5720	SWISSQUOTE GP H	0.002%	95.474%
5721	SALMAR ASA	0.002%	95.477%
5722	MEITEC CORPORAT	0.002%	95.479%
5723	OPHIR ENERGY PL	0.002%	95.481%
5724	CHATHAM LODGING	0.002%	95.483%
5725	GENMAB A/S	0.002%	95.485%
5726	FUTABA INDUSTRI	0.002%	95.487%
5727	VISUAL PHOTONIC	0.002%	95.490%
5728	ALTAREA SCA	0.002%	95.492%
5729	YODOGAWA STEEL	0.002%	95.494%
5730	ASIA OPTICAL CO	0.002%	95.496%
5731	VEDANTA RESOURC	0.002%	95.498%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5732	DXP ENTERPRISES	0.002%	95.501%
5733	RHB Capital	0.002%	95.503%
5734	PER AARSLEFF A/	0.002%	95.505%
5735	NN INC COMMON STOCK USD.01	0.002%	95.507%
5736	TUNG HO STEEL E	0.002%	95.509%
5737	BURE INVESTMENT	0.002%	95.511%
5738	GUDANG GARAM(PE	0.002%	95.514%
5739	XENCOR INC COMMON STOCK USD.01	0.002%	95.516%
5740	JAPAN WOOL TEXT	0.002%	95.518%
5741	HORIZON BANCORP INDIANA COMMON STOCK	0.002%	95.520%
5742	SHUN TAK HLDGS	0.002%	95.522%
5743	JOSHIN DENKI CO	0.002%	95.524%
5744	MANTRA GROUP LT	0.002%	95.527%
5745	OMNIA HOLDINGS	0.002%	95.529%
5746	MERRY ELECTRONI	0.002%	95.531%
5747	CSR CORP	0.002%	95.533%
5748	TRANSM ALIANCA	0.002%	95.535%
5749	CHINA ORIENTAL	0.002%	95.537%
5750	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.002%	95.540%
5751	TIME WARNER INC	0.002%	95.542%
5752	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.002%	95.544%
5753	NAMPAK LTD.	0.002%	95.546%
5754	NIPPON SODA CO	0.002%	95.548%
5755	SPARKASSEN IMMO	0.002%	95.550%
5756	MOTOR OIL SA	0.002%	95.553%
5757	REALESTATE.COM.	0.002%	95.555%
5758	JUROKU BANK	0.002%	95.557%
5759	NITTO BOSEKI CO	0.002%	95.559%
5760	KYOKUTO KAIHATS	0.002%	95.561%
5761	GEA GROUP AG	0.002%	95.563%
5762	GWA GROUP LTD	0.002%	95.566%
5763	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.002%	95.568%
5764	EVENT HOSPITALI	0.002%	95.570%
5765	DOMINOS PIZZA E	0.002%	95.572%
5766	RONSHINE CHINA	0.002%	95.574%
5767	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.002%	95.576%
5768	TONGDA GROUP HL	0.002%	95.578%
5769	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.002%	95.581%
5770	JACCS CO	0.002%	95.583%
5771	TAISHO PHARMACE	0.002%	95.585%
5772	CHINA BLUECHEMI	0.002%	95.587%
5773	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.002%	95.589%
5774	SPEEDWAY MOTORS	0.002%	95.591%
5775	CHINA MOTOR CO	0.002%	95.593%
5776	BUMI ARMADA BER	0.002%	95.596%
5777	S FOODS INC	0.002%	95.598%
5778	KOREA PETROCHEM	0.002%	95.600%
5779	TAIWAN STYRENE	0.002%	95.602%
5780	CHICONY ELECTRO	0.002%	95.604%
5781	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.002%	95.606%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5782	CHINA AGRI-INDU	0.002%	95.608%
5783	CITI TRENDS INC COMMON STOCK USD.01	0.002%	95.611%
5784	SUDAMERICANA VA	0.002%	95.613%
5785	HEIWA REAL ESTA	0.002%	95.615%
5786	DAIBIRU CORP	0.002%	95.617%
5787	ETERNAL CHEMICA	0.002%	95.619%
5788	START TODAY CO	0.002%	95.621%
5789	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.002%	95.623%
5790	PAB K TJIWI KIM	0.002%	95.626%
5791	SYNCMOLD ENTERP	0.002%	95.628%
5792	CONSTRUCCIONES	0.002%	95.630%
5793	SM PRIME HLDGS	0.002%	95.632%
5794	KINGSTON COMM(H	0.002%	95.634%
5795	ALGOMA CENTRAL	0.002%	95.636%
5796	INDIAN HOTELS	0.002%	95.638%
5797	CORBY SPIRIT AN	0.002%	95.640%
5798	CHUDENKO CORP	0.002%	95.643%
5799	DENNY S CORP COMMON STOCK USD.01	0.002%	95.645%
5800	MARINEMAX INC COMMON STOCK USD.001	0.002%	95.647%
5801	BRF SA ADR ADR	0.002%	95.649%
5802	VTG AG	0.002%	95.651%
5803	SAINT MARC HLDG	0.002%	95.653%
5804	TRAKYA CAM SANA	0.002%	95.655%
5805	KIATNAKIN FIN&S	0.002%	95.657%
5806	TV18 BROADCAST	0.002%	95.660%
5807	ASR NEDERLAND N	0.002%	95.662%
5808	BPOST SA	0.002%	95.664%
5809	JARDINE CYCLE	0.002%	95.666%
5810	EMS-CHEMIE HLDG	0.002%	95.668%
5811	CT REAL ESTATE	0.002%	95.670%
5812	INFOMART CORP	0.002%	95.672%
5813	KOTAK MAHINDRA	0.002%	95.674%
5814	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0	0.002%	95.676%
5815	ODONTOPREV SA	0.002%	95.679%
5816	MOELIS + CO CLASS A COMMON STOCK USD.01	0.002%	95.681%
5817	INTREPID POTASH INC COMMON STOCK USD.001	0.002%	95.683%
5818	GROUP COMERCIAL	0.002%	95.685%
5819	BOLSA MEXICANA	0.002%	95.687%
5820	BAYWA AG (BAYER	0.002%	95.689%
5821	NEW WAVE GROUP	0.002%	95.691%
5822	VERITIV CORP COMMON STOCK USD.01	0.002%	95.693%
5823	GRINDROD LIMITE	0.002%	95.696%
5824	21VIANET GROUP INC ADR ADR USD.00001	0.002%	95.698%
5825	HUFVUDSTADEN AB	0.002%	95.700%
5826	YAMAGATA BANK	0.002%	95.702%
5827	HUTCHISON TEL-H	0.002%	95.704%
5828	REDES ENERGETIC	0.002%	95.706%
5829	NATURA COSMETIC	0.002%	95.708%
5830	POWER GRID CORP	0.002%	95.710%
5831	AK STEEL HOLDIN	0.002%	95.712%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5832	STAGECOACH GROU	0.002%	95.714%
5833	INDIABULL REAL	0.002%	95.717%
5834	SINOPEC KANTONS	0.002%	95.719%
5835	TAIWAN BUSINESS	0.002%	95.721%
5836	TAKARA STANDARD	0.002%	95.723%
5837	BIZLINK HOLDING	0.002%	95.725%
5838	JAPFA COMFEED I	0.002%	95.727%
5839	CENTRL PLAZA HO	0.002%	95.729%
5840	HERO HONDA	0.002%	95.731%
5841	ORIENTAL UNION	0.002%	95.733%
5842	EVN AG	0.002%	95.735%
5843	UNITED ENERGY G	0.002%	95.737%
5844	KENDRION NV	0.002%	95.740%
5845	WESTROCK RKT CO COMPANY GUAR 03/20 3.5	0.002%	95.742%
5846	IP GROUP	0.002%	95.744%
5847	GREENLAND HONG	0.002%	95.746%
5848	TASSAL GROUP	0.002%	95.748%
5849	KYUSHU RAILWAY	0.002%	95.750%
5850	CRYOLIFE INC	0.002%	95.752%
5851	TIER REIT INC REIT USD.0001	0.002%	95.754%
5852	KOREA ELEC POWE	0.002%	95.756%
5853	TEXTAINER GROUP	0.002%	95.758%
5854	TELEKOM AUSTRIA	0.002%	95.760%
5855	SONY FINANCIAL	0.002%	95.762%
5856	VST HLDGS	0.002%	95.765%
5857	HANIL CEMENT MF	0.002%	95.767%
5858	ZUMIEZ INC COMMON STOCK	0.002%	95.769%
5859	MERCANTILE BANK CORP COMMON STOCK	0.002%	95.771%
5860	FORTUNE R/EST I	0.002%	95.773%
5861	GRUMA SA DE CV	0.002%	95.775%
5862	FELDA GLOBAL VE	0.002%	95.777%
5863	IMAX CHINA HOLD	0.002%	95.779%
5864	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.002%	95.781%
5865	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.002%	95.783%
5866	MISC BERHAD	0.002%	95.785%
5867	AIA ENGINEERING	0.002%	95.787%
5868	PHISON ELECTRON	0.002%	95.789%
5869	RTL GROUP SA	0.002%	95.791%
5870	TENARIS S.A.	0.002%	95.793%
5871	HEALTHSTREAM INC COMMON STOCK	0.002%	95.796%
5872	PIOLAX CO	0.002%	95.798%
5873	CEWE COLOR HLDG	0.002%	95.800%
5874	KUNG LONG BATTE	0.002%	95.802%
5875	SUMITOMO DENSET	0.002%	95.804%
5876	PUBLICIS GROUPE	0.002%	95.806%
5877	TAKARA LEBEN CO	0.002%	95.808%
5878	PHH CORP COMMON STOCK USD.01	0.002%	95.810%
5879	POONGSAN CORP(N	0.002%	95.812%
5880	ELRINGKLINGER	0.002%	95.814%
5881	FRASERS LOGISTI	0.002%	95.816%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5882	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.002%	95.818%
5883	BOJANGLES INC COMMON STOCK USD.01	0.002%	95.820%
5884	BUKIT SEMBAWNG	0.002%	95.822%
5885	SAUL CENTERS INC REIT USD.01	0.002%	95.824%
5886	GREIF INC CL B COMMON STOCK	0.002%	95.826%
5887	RENEWABLE ENEREG	0.002%	95.828%
5888	ELIA SYS OPERAT	0.002%	95.830%
5889	CAPITARETAIL CH	0.002%	95.832%
5890	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.002%	95.834%
5891	VSE CORP COMMON STOCK USD.05	0.002%	95.836%
5892	TOPPAN FORMS	0.002%	95.838%
5893	MARR SPA	0.002%	95.840%
5894	CRH MEDICAL COR	0.002%	95.843%
5895	SUMITOMO WAREHO	0.002%	95.845%
5896	KUMHO TIRE CO	0.002%	95.847%
5897	JCU CORP	0.002%	95.849%
5898	GOLDEN RESORTS	0.002%	95.851%
5899	LUNDIN GOLD INC	0.002%	95.853%
5900	PRECINT PRO	0.002%	95.855%
5901	SAPURAKENCANA P	0.002%	95.857%
5902	HOKURIKU ELEC P	0.002%	95.859%
5903	CHINA SHINEWAY	0.002%	95.861%
5904	SANYO SPEC STEE	0.002%	95.863%
5905	OESTERREICHISCH	0.002%	95.865%
5906	AXCELIS TECHNOL	0.002%	95.867%
5907	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.002%	95.869%
5908	TAEYOUNG ENGINE	0.002%	95.871%
5909	LIVE OAK BANCSHARES INC COMMON STOCK	0.002%	95.873%
5910	HOGY MEDICAL CO	0.002%	95.875%
5911	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.002%	95.877%
5912	G8 EDUCATION LT	0.002%	95.879%
5913	DAISEKI CO LTD	0.002%	95.881%
5914	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.002%	95.883%
5915	FB FINANCIAL CORP COMMON STOCK USD1.0	0.002%	95.885%
5916	HUAKU DEVELOPME	0.002%	95.887%
5917	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.002%	95.889%
5918	HONGKONG&SHANG	0.002%	95.891%
5919	PRINCE HOUSING	0.002%	95.893%
5920	IWATE(BANK OF)	0.002%	95.895%
5921	KLAB INC	0.002%	95.897%
5922	UNIBAIL-RODAMCO	0.002%	95.899%
5923	ORIOR AG	0.002%	95.901%
5924	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.002%	95.903%
5925	XTEP INTERNATIO	0.002%	95.905%
5926	BANK OF BARODA	0.002%	95.907%
5927	CAROLINA FINANCIAL CORP COMMON STOCK	0.002%	95.909%
5928	RENESAS ELECTRO	0.002%	95.911%
5929	ROYAL CO	0.002%	95.913%
5930	EMC INS GROUP INC COMMON STOCK USD1.0	0.002%	95.915%
5931	METLIFECARE LTD	0.002%	95.917%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5932	ALKERMES PLC	0.002%	95.919%
5933	CHINA POWER INT	0.002%	95.921%
5934	INSTEEL INDUSTRIES INC COMMON STOCK	0.002%	95.923%
5935	EXTREME NETWORKS INC COMMON STOCK USD.001	0.002%	95.925%
5936	ARC LAND SAKAMO	0.002%	95.927%
5937	CHIN-POON INDL	0.002%	95.929%
5938	ECOPETROL SA SPONSORED ADR ADR	0.002%	95.931%
5939	DOMETIC GROUP A	0.002%	95.933%
5940	TVS MOTOR CO	0.002%	95.935%
5941	RESOLUTE MINING	0.002%	95.937%
5942	NAKANISHI INC	0.002%	95.939%
5943	STONE ENERGY CORP COMMON STOCK USD.01	0.002%	95.941%
5944	FINISH LINE INC	0.002%	95.943%
5945	Alliance Global	0.002%	95.945%
5946	SEOUL SEMICONDU	0.002%	95.947%
5947	HANA TOUR SERVI	0.002%	95.949%
5948	YUEXIU REAL ES	0.002%	95.951%
5949	CIA ENERGETICA	0.002%	95.953%
5950	CASHBUILD LTD	0.002%	95.955%
5951	UNIFI INC	0.002%	95.957%
5952	ICHIGO REAL EST	0.002%	95.959%
5953	HOSHIZAKI ELECT	0.002%	95.961%
5954	WUESTENROT & WU	0.002%	95.963%
5955	IDBI BANK LTD	0.002%	95.965%
5956	RESTAURANT GROU	0.002%	95.967%
5957	SUPREME ELECTRO	0.002%	95.969%
5958	BANCO SANTANDER	0.002%	95.971%
5959	NISSIN KOGYO	0.002%	95.973%
5960	AK HOLDINGS INC	0.002%	95.975%
5961	CAFE DE CORAL H	0.002%	95.977%
5962	KISSEI PHARM CO	0.002%	95.979%
5963	GMO INTERNET IN	0.002%	95.981%
5964	ITOCHU FUEL COR	0.002%	95.983%
5965	SATO CORP	0.002%	95.985%
5966	HONG LEONG BANK	0.002%	95.987%
5967	ALK-ABELLO A/S	0.002%	95.989%
5968	RICARDO	0.002%	95.991%
5969	TOHO ZINC CO LT	0.002%	95.993%
5970	AMPLIFON SPA NE	0.002%	95.995%
5971	PETS AT HOME GR	0.002%	95.997%
5972	FUCHS PETRO AG	0.002%	95.999%
5973	SPARTAN MOTORS INC COMMON STOCK USD.01	0.002%	96.001%
5974	ZENKOKU HOSHO C	0.002%	96.002%
5975	NSD CO LTD	0.002%	96.004%
5976	RAMCO CEMENTS	0.002%	96.006%
5977	SKS MICROFINANC	0.002%	96.008%
5978	TAIWAN GLASS	0.002%	96.010%
5979	RYOSAN CO	0.002%	96.012%
5980	AMERICAN RAILCA	0.002%	96.014%
5981	FIRST FOUNDATION INC COMMON STOCK USD.001	0.002%	96.016%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5982	CJ CGV	0.002%	96.018%
5983	CYBG PLC	0.002%	96.020%
5984	AUSTRIA TECHNOL	0.002%	96.022%
5985	REDCO PROPRTIE	0.002%	96.024%
5986	SALVATORE FERRA	0.002%	96.026%
5987	NISSIN ELECTRIC	0.002%	96.028%
5988	PENN VIRGINIA CORP COMMON STOCK	0.002%	96.030%
5989	LINDAB INTL AB	0.002%	96.032%
5990	DIVERS RES BHD	0.002%	96.034%
5991	KINTETSU WORLD	0.002%	96.036%
5992	SHANKS GROUP PL	0.002%	96.038%
5993	D/S NORDEN	0.002%	96.040%
5994	EVERLIGHT ELECT	0.002%	96.041%
5995	PARQUE ARAUCO S	0.002%	96.043%
5996	KANSAI PAINT CO	0.002%	96.045%
5997	COLOWIDE CO LTD	0.002%	96.047%
5998	MIZUNO CORP	0.002%	96.049%
5999	SANGETSU CO	0.002%	96.051%
6000	MALLINCKRODT PL	0.002%	96.053%
6001	RAIN INDUSTRIES	0.002%	96.055%
6002	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.002%	96.057%
6003	ECLIPX GROUP LT	0.002%	96.059%
6004	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.002%	96.061%
6005	CHINA SOUTH CIT	0.002%	96.063%
6006	DEVELOPMENT CRE	0.002%	96.065%
6007	KADOKAWA DWANGO	0.002%	96.067%
6008	HCI GROUP INC COMMON STOCK	0.002%	96.069%
6009	QUIMICA Y MINER	0.002%	96.071%
6010	IOI CORPORATION	0.002%	96.073%
6011	CHUGOKU MAR PAI	0.002%	96.074%
6012	THERATECHNOLOGI	0.002%	96.076%
6013	PACIFIC TEXTILE	0.002%	96.078%
6014	ACCELL GROUP	0.002%	96.080%
6015	CHEMRING GROUP	0.002%	96.082%
6016	GPO FIN INTERAC	0.002%	96.084%
6017	NISSHIN STEEL H	0.002%	96.086%
6018	INTERNET INITIA	0.002%	96.088%
6019	NOVOLIPET STEEL	0.002%	96.090%
6020	TOKYO STEEL MFG	0.002%	96.092%
6021	LUXOFT HOLDING	0.002%	96.094%
6022	RAJESH EXPORTS	0.002%	96.096%
6023	SPIRE HEALTHCAR	0.002%	96.098%
6024	PERLIS PLANTATI	0.002%	96.100%
6025	NSI NV	0.002%	96.101%
6026	IRESS MARKET TE	0.002%	96.103%
6027	BEIJING CAP LAN	0.002%	96.105%
6028	MIRATI THERAPEU	0.002%	96.107%
6029	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.002%	96.109%
6030	JVC KENWOOD HLD	0.002%	96.111%
6031	LASSILA & TIKAN	0.002%	96.113%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6032	TAIWAN ACCEPTAN	0.002%	96.115%
6033	ANGLO AMERICAN	0.002%	96.117%
6034	SLATE OFFICE RE	0.002%	96.119%
6035	TAV HAVALIMANLA	0.002%	96.121%
6036	COSTAIN GROUP P	0.002%	96.123%
6037	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.002%	96.124%
6038	IRB INFRASTRUCT	0.002%	96.126%
6039	EUGENE CORP	0.002%	96.128%
6040	BETSSON AB	0.002%	96.130%
6041	METALL ZUG AG	0.002%	96.132%
6042	STEADFAST GROUP	0.002%	96.134%
6043	ADVANCED MICRO	0.002%	96.136%
6044	CP POKPHAND CO	0.002%	96.138%
6045	QINGDAO PORT IN	0.002%	96.140%
6046	PLAZA RETAIL RE	0.002%	96.142%
6047	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.002%	96.144%
6048	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.002%	96.145%
6049	QCR HOLDINGS INC COMMON STOCK USD1.0	0.002%	96.147%
6050	CIECH SA	0.002%	96.149%
6051	FLEXIGROUP LIMI	0.002%	96.151%
6052	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.002%	96.153%
6053	MENZIES(JOHN)	0.002%	96.155%
6054	MSG NETWORKS INC A COMMON STOCK USD.01	0.002%	96.157%
6055	FLEURY SA	0.002%	96.159%
6056	BT INVESTMENT M	0.002%	96.161%
6057	ENNIS INC COMMON STOCK USD2.5	0.002%	96.162%
6058	INABA DENKISANG	0.002%	96.164%
6059	DYDO DRINCO INC	0.002%	96.166%
6060	NIPPON SHEET GL	0.002%	96.168%
6061	PAZ CORP SA	0.002%	96.170%
6062	GLOBAL ONE REAL	0.002%	96.172%
6063	ANHEUSER BUSCH INBEV SPN ADR ADR	0.002%	96.174%
6064	TXC CORPN	0.002%	96.176%
6065	KEISEI ELEC RY	0.002%	96.178%
6066	ADVANCED DISPOSAL SERVICES I COMMON STOCK USD.01	0.002%	96.179%
6067	WATERLAND FIN H	0.002%	96.181%
6068	SWIRE PROPERTIE	0.002%	96.183%
6069	SHANGHAI ELECTR	0.002%	96.185%
6070	SHOWA SANGYO CO	0.002%	96.187%
6071	PIONEER CORP JP	0.002%	96.189%
6072	SUPREME INDUSTR	0.002%	96.191%
6073	CHINA SHIPPING	0.002%	96.193%
6074	FOXCONN INTERNA	0.002%	96.195%
6075	TEJON RANCH CO	0.002%	96.196%
6076	TSURUHA HOLDING	0.002%	96.198%
6077	DAINICHISEIKA C	0.002%	96.200%
6078	NORITZ CORP	0.002%	96.202%
6079	TEIKOKU PISTON	0.002%	96.204%
6080	BIM BIRLESIK MA	0.002%	96.206%
6081	YUNG TAY ENGINE	0.002%	96.208%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6082	CHINA PETROLEUM	0.002%	96.209%
6083	NEW SENIOR INVESTMENT GROUP REIT	0.002%	96.211%
6084	CARBONITE INC COMMON STOCK USD.01	0.002%	96.213%
6085	TECHTARGET COMMON STOCK USD.001	0.002%	96.215%
6086	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.002%	96.217%
6087	JENOPTIK AG	0.002%	96.219%
6088	BK ZACHODNI WBK	0.002%	96.221%
6089	SIAMGAS AND PET	0.002%	96.222%
6090	OIL REFINERIES	0.002%	96.224%
6091	FORTIS HLTH (IN	0.002%	96.226%
6092	ILUKA RESOURCES	0.002%	96.228%
6093	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.002%	96.230%
6094	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.002%	96.232%
6095	MARFRIG GLOBAL	0.002%	96.234%
6096	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.002%	96.235%
6097	PLAYA HOTELS &	0.002%	96.237%
6098	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.002%	96.239%
6099	ORIENT CORP	0.002%	96.241%
6100	MENICON CO LTD	0.002%	96.243%
6101	CHESSWOOD GROUP	0.002%	96.245%
6102	VAUDOISE ASSURA	0.002%	96.247%
6103	TITAN INTERNATIONAL INC COMMON STOCK	0.002%	96.248%
6104	LIFESTYLE INTER	0.002%	96.250%
6105	ABSOLUTE SOFTWA	0.002%	96.252%
6106	THAI AIRWAYS IN	0.002%	96.254%
6107	GLOBAL INDEMNIT	0.002%	96.256%
6108	MARCOPOLO SA	0.002%	96.258%
6109	EISAI CO	0.002%	96.260%
6110	ZHAOJIN MINING	0.002%	96.261%
6111	LG HAUSYS LTD	0.002%	96.263%
6112	TELEFONICA DE E	0.002%	96.265%
6113	REDEFINE INTERN	0.002%	96.267%
6114	SHINDENGEN ELEC	0.002%	96.269%
6115	SAIZERIYA COMPA	0.002%	96.271%
6116	DONGKUK STEEL M	0.002%	96.272%
6117	CHINA HARMONY N	0.002%	96.274%
6118	GENERAL INTERFA	0.002%	96.276%
6119	ADVTECH LTD	0.002%	96.278%
6120	PT BUMI SERPONG	0.002%	96.280%
6121	888 HOLDINGS	0.002%	96.282%
6122	SALINI IMPREGIL	0.002%	96.283%
6123	SHIMA SEIKI MFG	0.002%	96.285%
6124	PUREGOLD PRICE	0.002%	96.287%
6125	SIRTEX MEDICAL	0.002%	96.289%
6126	BOOT BARN HOLDINGS INC COMMON STOCK	0.002%	96.291%
6127	PHOTRONICS INC COMMON STOCK USD.01	0.002%	96.293%
6128	SJW GROUP COMMON STOCK USD.001	0.002%	96.294%
6129	POLA ORBIS HLDG	0.002%	96.296%
6130	CONSTRUTORA TEN	0.002%	96.298%
6131	EN-JAPAN INC.	0.002%	96.300%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6132	CAPITAL ONE BAN	0.002%	96.302%
6133	CONTACT ENERGY	0.002%	96.304%
6134	CHENG UEI PRECI	0.002%	96.305%
6135	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.002%	96.307%
6136	ALPIQ HOLDING A	0.002%	96.309%
6137	D.A. CONSORTIUM	0.002%	96.311%
6138	RPX CORP COMMON STOCK USD.0001	0.002%	96.313%
6139	ITE GROUP	0.002%	96.315%
6140	GT CAPITAL HOLD	0.002%	96.316%
6141	CACHE LOGISTICS	0.002%	96.318%
6142	BILIA AB	0.002%	96.320%
6143	NORTHSTAR REALTY EUROPE CORP REIT USD.01	0.002%	96.322%
6144	MITSUBA CORP	0.002%	96.324%
6145	TRISURA GROUP L	0.002%	96.325%
6146	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.002%	96.327%
6147	VINA CONCHA Y T	0.002%	96.329%
6148	TAIWAN MOBILE	0.002%	96.331%
6149	ASIA PACIFIC TE	0.002%	96.333%
6150	DAEWOO ENGINEER	0.002%	96.335%
6151	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.002%	96.336%
6152	MYOB GROUP LTD	0.002%	96.338%
6153	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.002%	96.340%
6154	UNIVERSAL MEDIC	0.002%	96.342%
6155	CHINA HIGH SPEE	0.002%	96.344%
6156	SHANGHAI JIN JI	0.002%	96.345%
6157	HUONS CO LTD	0.002%	96.347%
6158	THAI MILITARY B	0.002%	96.349%
6159	MASTERLINK SECS	0.002%	96.351%
6160	JUKI CORP	0.002%	96.353%
6161	STEEL AUTHORITY	0.002%	96.354%
6162	NIPPON SIGNAL C	0.002%	96.356%
6163	SONIC CORP	0.002%	96.358%
6164	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.002%	96.360%
6165	SPIRENT COMMUNI	0.002%	96.362%
6166	CHINA FOOD LTD	0.002%	96.363%
6167	CALIAN GROUP LT	0.002%	96.365%
6168	KOKUYO CO	0.002%	96.367%
6169	ZHEJIANG EXPRES	0.002%	96.369%
6170	TOHO CO	0.002%	96.371%
6171	MIGDAL INSURAN	0.002%	96.372%
6172	YICHANG HEC CHA	0.002%	96.374%
6173	CEBU AIR INC	0.002%	96.376%
6174	CITIC RESOURCES	0.002%	96.378%
6175	BERTRANDT AG	0.002%	96.380%
6176	CITIC 1616 HLDG	0.002%	96.381%
6177	MERCURIES LIFE	0.002%	96.383%
6178	SONDA S.A.	0.002%	96.385%
6179	ALPEN CO LTD	0.002%	96.387%
6180	NYRSTAR NV	0.002%	96.389%
6181	BML INC	0.002%	96.390%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6182	NIPPON VALQUA I	0.002%	96.392%
6183	OTE(HELLENIC TL	0.002%	96.394%
6184	YANGTZE OPT FIB	0.002%	96.396%
6185	COSMOS PHARMACE	0.002%	96.398%
6186	LUPIN LTD	0.002%	96.399%
6187	TOKYOTOKEIBA CO	0.002%	96.401%
6188	GRUPO HERDEZ SA	0.002%	96.403%
6189	PATTERN ENERGY GROUP INC A COMMON STOCK USD.01	0.002%	96.405%
6190	FIVE PRIME THER	0.002%	96.407%
6191	TAMURA CORP	0.002%	96.408%
6192	VISTA LAND & LI	0.002%	96.410%
6193	ALCONIX CORPORA	0.002%	96.412%
6194	CIA HERING	0.002%	96.414%
6195	BLUEPRINT MEDICINES CORP COMMON STOCK USD.001	0.002%	96.415%
6196	TOOTSIE ROLL IN	0.002%	96.417%
6197	CONEXIO CORP	0.002%	96.419%
6198	YIRENDAI LTD AD	0.002%	96.421%
6199	PAGE INDUSTRIES	0.002%	96.423%
6200	YULON MOTOR	0.002%	96.424%
6201	AKITA BANK	0.002%	96.426%
6202	HYUNDAI DS,OLD	0.002%	96.428%
6203	BANCOLOMBIA SA	0.002%	96.430%
6204	JASTRZEBSKA SPO	0.002%	96.431%
6205	OPKO HEALTH INC COMMON STOCK USD.01	0.002%	96.433%
6206	ELMOS SEMICONDU	0.002%	96.435%
6207	KENKO MAYONNAIS	0.002%	96.437%
6208	CASTROL INDIA L	0.002%	96.439%
6209	PERPETUAL TST A	0.002%	96.440%
6210	RICOH LEASING	0.002%	96.442%
6211	SIIX CORPORATIO	0.002%	96.444%
6212	VEIDEKKE ASA	0.002%	96.446%
6213	MAGNESITA REFRA	0.002%	96.447%
6214	ATLASSIAN CORP	0.002%	96.449%
6215	BENETEAU	0.002%	96.451%
6216	SUNLIGHT REAL E	0.002%	96.453%
6217	RENT A CENTER INC COMMON STOCK USD.01	0.002%	96.455%
6218	HYUNDAI HOME SH	0.002%	96.456%
6219	WINGSTOP INC COMMON STOCK USD.01	0.002%	96.458%
6220	SCHAEFFLER AG P	0.002%	96.460%
6221	ACUSHNET HOLDINGS CORP COMMON STOCK USD.001	0.002%	96.462%
6222	EARTH CHEMICAL	0.002%	96.463%
6223	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.002%	96.465%
6224	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.002%	96.467%
6225	BHARAT PETROL C	0.002%	96.469%
6226	AMADA HOLDINGS	0.002%	96.470%
6227	MANULIFE US REA	0.002%	96.472%
6228	PETMED EXPRESS INC COMMON STOCK USD.001	0.002%	96.474%
6229	VP BANK AG	0.002%	96.476%
6230	TTY BIPHARM CO	0.002%	96.478%
6231	YAHOO JAPAN COR	0.002%	96.479%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6232	SHIKOKU BANK	0.002%	96.481%
6233	HAMBURGER HAFEN	0.002%	96.483%
6234	KCE ELECTRONICS	0.002%	96.485%
6235	WAKITA & CO	0.002%	96.486%
6236	ALTICE NV CLAS	0.002%	96.488%
6237	OFG BANCORP COMMON STOCK USD1.0	0.002%	96.490%
6238	CHINA TELECOM C	0.002%	96.492%
6239	WESDOME GOLD MINES LTD COMMON STOCK	0.002%	96.493%
6240	FUJI MEDIA HOLD	0.002%	96.495%
6241	INVESTEC PROP F	0.002%	96.497%
6242	DEL TACO RESTAURANTS INC COMMON STOCK	0.002%	96.499%
6243	TV ASAHI CORP	0.002%	96.500%
6244	BEIJING ENTERPR	0.002%	96.502%
6245	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.002%	96.504%
6246	FUKUSHIMA IND C	0.002%	96.506%
6247	REED ELSEVIER P	0.002%	96.507%
6248	DMCI HLDGS INC	0.002%	96.509%
6249	CHAROEN POKPHAN	0.002%	96.511%
6250	ST SHINE OPTICA	0.002%	96.513%
6251	KUALA LUMPUR KE	0.002%	96.514%
6252	DEXERIALS CORP	0.002%	96.516%
6253	FUJIMORI KOGYO	0.002%	96.518%
6254	HUANENG POWER I	0.002%	96.520%
6255	VECTOR INC	0.002%	96.521%
6256	BLOOMBERRY RESO	0.002%	96.523%
6257	DIAGEO PLC	0.002%	96.525%
6258	FUYAO GLASS IND	0.002%	96.526%
6259	SITRONIX TECHNO	0.002%	96.528%
6260	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	96.530%
6261	UTD COMMUNITY F	0.002%	96.532%
6262	TED BAKER PLC	0.002%	96.533%
6263	MIYAZAKI BANK	0.002%	96.535%
6264	ASHFORD HOSPITALITY TRUST REIT USD.01	0.002%	96.537%
6265	ABRAXAS PETROLEUM CORP COMMON STOCK USD.01	0.002%	96.539%
6266	CONCENTRIC AB	0.002%	96.540%
6267	CELLNEX TELECOM	0.002%	96.542%
6268	STRIDES ARCOLAB	0.002%	96.544%
6269	INDIAN BANK	0.002%	96.546%
6270	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.002%	96.547%
6271	MITRA ADIPERKAS	0.002%	96.549%
6272	KARUR VYSYA BAN	0.002%	96.551%
6273	FUTUREFUEL CORP COMMON STOCK USD.0001	0.002%	96.552%
6274	GPO DE INVERSIO	0.002%	96.554%
6275	MONADELPHOUS GR	0.002%	96.556%
6276	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.002%	96.558%
6277	TSRC CORP	0.002%	96.559%
6278	TIBET WATER RES	0.002%	96.561%
6279	SANSHIN ELECTRO	0.002%	96.563%
6280	FAR EAST DEPT	0.002%	96.565%
6281	DAISHIN SECURIT	0.002%	96.566%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6282	MORITA HOLDINGS	0.002%	96.568%
6283	SHANGHAI PETROC	0.002%	96.570%
6284	JOEL-JERUSALEM	0.002%	96.571%
6285	WILSON BAYLY HO	0.002%	96.573%
6286	TAYCA CORP	0.002%	96.575%
6287	STARHILL GLOBAL	0.002%	96.577%
6288	BANCO DE CHILE ADR ADR	0.002%	96.578%
6289	SEMICONDUCTOR M	0.002%	96.580%
6290	HESKA CORP	0.002%	96.582%
6291	TOYO KOHAN CO	0.002%	96.583%
6292	COMMERCIAL INTE	0.002%	96.585%
6293	DALMIA BHARAT L	0.002%	96.587%
6294	TANSEISHA CO	0.002%	96.589%
6295	KOREA ELEC POWER CORP SP ADR ADR	0.002%	96.590%
6296	DESCENTE LTD.	0.002%	96.592%
6297	MOUNTAIN PROVIN	0.002%	96.594%
6298	BANGKOK AIRWAYS	0.002%	96.595%
6299	KIMBALL ELECTRONICS INC COMMON STOCK	0.002%	96.597%
6300	BARNES & NOBLE	0.002%	96.599%
6301	PEREGRINE HLDGS	0.002%	96.601%
6302	CARNIVAL PLC	0.002%	96.602%
6303	DMC GLOBAL INC COMMON STOCK USD.05	0.002%	96.604%
6304	CHINA MAPLE LEA	0.002%	96.606%
6305	YOKOGAWA BRIDGE	0.002%	96.607%
6306	LINK ADMINISTRA	0.002%	96.609%
6307	AVEO GROUP	0.002%	96.611%
6308	1ST PHILIPPINE	0.002%	96.612%
6309	SINOTRANS SHIPP	0.002%	96.614%
6310	GINKO INTERNATI	0.002%	96.616%
6311	TATSUTA ELEC WI	0.002%	96.618%
6312	KINSUS INTERCON	0.002%	96.619%
6313	SOUTHERN CROSS	0.002%	96.621%
6314	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.002%	96.623%
6315	GENWORTH MORTGA	0.002%	96.624%
6316	UNITIKA	0.002%	96.626%
6317	KPJ HEALTHCARE	0.002%	96.628%
6318	CARD FACTORY PL	0.002%	96.629%
6319	PAO DE ACUCAR C	0.002%	96.631%
6320	DAIKYONISHIKAWA	0.002%	96.633%
6321	CHEIL WORLDWIDE	0.002%	96.635%
6322	KOREA LINE CORP	0.002%	96.636%
6323	PROLOGIS PROPER	0.002%	96.638%
6324	DEVOTEAM SA	0.002%	96.640%
6325	RELIANCE POWER	0.002%	96.641%
6326	CONSUN PHARMACE	0.002%	96.643%
6327	SODICK CO	0.002%	96.645%
6328	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.002%	96.646%
6329	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.002%	96.648%
6330	AMERIGO RESOURC	0.002%	96.650%
6331	AUSNUTRIA DAIRY	0.002%	96.651%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6332	FUKUI BANK	0.002%	96.653%
6333	NIPPON CHEMI-CO	0.002%	96.655%
6334	ORBCOMM INC COMMON STOCK USD.001	0.002%	96.656%
6335	CHESNARA PLC	0.002%	96.658%
6336	PORT OF TAURANG	0.002%	96.660%
6337	CHINA MACHINERY	0.002%	96.661%
6338	TOWA PHARM CO L	0.002%	96.663%
6339	WALLENSTAM AB	0.002%	96.665%
6340	GRUPO ARGOS S.A	0.002%	96.667%
6341	O/SEAS UNION EN	0.002%	96.668%
6342	INNERWORKINGS INC COMMON STOCK USD.0001	0.002%	96.670%
6343	PI INDUSTRIES L	0.002%	96.672%
6344	SOHU.COM INC	0.002%	96.673%
6345	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.002%	96.675%
6346	SBS HOLDINGS IN	0.002%	96.677%
6347	DABUR INDIA LTD	0.002%	96.678%
6348	SCHINDLER-HDLG	0.002%	96.680%
6349	HERSHA HOSPITALITY TRUST REIT USD.01	0.002%	96.682%
6350	DAIDO METAL CO	0.002%	96.683%
6351	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.002%	96.685%
6352	SAF-HOLLAND SA	0.002%	96.687%
6353	SANYO CHEMICAL	0.002%	96.688%
6354	UMS HLDGS LTD	0.002%	96.690%
6355	PRESS METAL ALU	0.002%	96.692%
6356	QOL CO LTD	0.002%	96.693%
6357	LEYOU TECHNOLOG	0.002%	96.695%
6358	CHINA WATER AFF	0.002%	96.697%
6359	INTL NICKEL IND	0.002%	96.698%
6360	FIRST RESOURCES	0.002%	96.700%
6361	AGIOS PHARMACEU	0.002%	96.702%
6362	NIPPON KOEI CO	0.002%	96.703%
6363	AMERICA S CAR MART INC COMMON STOCK USD.01	0.002%	96.705%
6364	CHINA INTL MARI	0.002%	96.707%
6365	GLOBE TELECOM I	0.002%	96.708%
6366	BANK OF MARIN BANCORP/CA COMMON STOCK	0.002%	96.710%
6367	STRABAG SE	0.002%	96.712%
6368	NANOMETRICS	0.002%	96.713%
6369	FRASERS CENTREP	0.002%	96.715%
6370	TRANSCEND INFOR	0.002%	96.717%
6371	CROMPTON GREAVE	0.002%	96.718%
6372	HYUNDAI ROTEM C	0.002%	96.720%
6373	HANSON INTL TBK	0.002%	96.722%
6374	ASIAN PAINTS LT	0.002%	96.723%
6375	HOTEL SHILLA	0.002%	96.725%
6376	T.HASEGAWA CO	0.002%	96.727%
6377	BANGKOK LAND PC	0.002%	96.728%
6378	SHOEI FOODS COR	0.002%	96.730%
6379	DEVRO	0.002%	96.732%
6380	GEMDALE PROPERT	0.002%	96.733%
6381	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01	0.002%	96.735%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6382	NITTO ELECTRIC	0.002%	96.737%
6383	PRESS KOGYO CO	0.002%	96.738%
6384	ARATA CORP	0.002%	96.740%
6385	TSUKUI CORP	0.002%	96.742%
6386	SAREPTA THERAPEUTICS INC COMMON STOCK USD.0001	0.002%	96.743%
6387	J TRUST CO. LTD	0.002%	96.745%
6388	BOIRON	0.002%	96.746%
6389	CHN INTL CAP (H	0.002%	96.748%
6390	J-OIL MILLS INC	0.002%	96.750%
6391	REPLY SPA	0.002%	96.751%
6392	TA CHEN STAINLE	0.002%	96.753%
6393	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.002%	96.755%
6394	NISSEI BUILD KO	0.002%	96.756%
6395	AV HOMES INC COMMON STOCK USD1.0	0.002%	96.758%
6396	GF SECURITIES C	0.002%	96.760%
6397	BRIDGE BANCORP INC COMMON STOCK USD.01	0.002%	96.761%
6398	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.002%	96.763%
6399	SANOFI INDIA LT	0.002%	96.765%
6400	LENDINGTREE INC COMMON STOCK USD.01	0.002%	96.766%
6401	RECHI PRECISION	0.002%	96.768%
6402	VIRBAC	0.002%	96.770%
6403	S.A.C.I. FALABE	0.002%	96.771%
6404	NOBINA AB	0.002%	96.773%
6405	YANG MING MARIN	0.002%	96.774%
6406	HALLA HOLDINGS	0.002%	96.776%
6407	ONO PHARMACEUTI	0.002%	96.778%
6408	SOUTH INDIA BAN	0.002%	96.779%
6409	NV5 GLOBAL INC COMMON STOCK USD.01	0.002%	96.781%
6410	MATSUI SECURITI	0.002%	96.783%
6411	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.002%	96.784%
6412	ADVANTECH CO LT	0.002%	96.786%
6413	CONTAINER CORP	0.002%	96.788%
6414	BQE NATL BELGIQ	0.002%	96.789%
6415	CHOFU SEISAKUSH	0.002%	96.791%
6416	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.002%	96.792%
6417	DIXONS CARPHONE	0.002%	96.794%
6418	BK OF RYUKYUS	0.002%	96.796%
6419	JIH SUN FINANCI	0.002%	96.797%
6420	JELD WEN HOLDING INC COMMON STOCK USD.01	0.002%	96.799%
6421	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.002%	96.801%
6422	TAIWAN TEA CORP	0.002%	96.802%
6423	KOMBASSAN HOLDI	0.002%	96.804%
6424	IRISH RESIDENTI	0.002%	96.805%
6425	ENDURANCE INTERNATIONAL GROU COMMON STOCK USD.0001	0.002%	96.807%
6426	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.002%	96.809%
6427	ECLAT TEXTILE C	0.002%	96.810%
6428	CHUBU SHIRYO CO	0.002%	96.812%
6429	HAVELLS INDIA L	0.002%	96.814%
6430	ICL-ISRAEL CHEM	0.002%	96.815%
6431	SIME DARBY PLAN	0.002%	96.817%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6432	CIR-COMPAGNIE I	0.002%	96.819%
6433	INVESTORS REAL ESTATE TRUST REIT	0.002%	96.820%
6434	BLACK DIAMOND G	0.002%	96.822%
6435	DUCOMMUN INC COMMON STOCK USD.01	0.002%	96.823%
6436	CHINA ZHEGTONG	0.002%	96.825%
6437	ATEN INTERNATIO	0.002%	96.827%
6438	MARUDAI FOOD CO	0.002%	96.828%
6439	BEGA CHEESE LTD	0.002%	96.830%
6440	BEZEQ ISRAEL TE	0.002%	96.831%
6441	NEUROCRINE BIOS	0.002%	96.833%
6442	DAH CHONG HONG	0.002%	96.835%
6443	PAX GLOBAL TECH	0.002%	96.836%
6444	HOOSIERS HOLDIN	0.002%	96.838%
6445	ALPEK SAB	0.002%	96.840%
6446	THULE GROUP AB/	0.002%	96.841%
6447	VEDANTA LTD ADR ADR	0.002%	96.843%
6448	TAIYO INK MFG C	0.002%	96.844%
6449	QL RESOURCES BH	0.002%	96.846%
6450	NICHICON CORP	0.002%	96.848%
6451	CARL ZEISS MEDI	0.002%	96.849%
6452	RESTAURANT BRAN	0.002%	96.851%
6453	SA SA INTL HLDG	0.002%	96.853%
6454	KIKUCHI CO LTD	0.002%	96.854%
6455	MAYR-MELNHOF KA	0.002%	96.856%
6456	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.002%	96.857%
6457	SCHRODERS(NEW)	0.002%	96.859%
6458	CIA TRANSM ENER	0.002%	96.861%
6459	URSTADT BIDDLE	0.002%	96.862%
6460	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.002%	96.864%
6461	SAO PAU ALPARGA	0.002%	96.865%
6462	NICE-SYSTEMS LT	0.002%	96.867%
6463	TOSEI CORP	0.002%	96.869%
6464	CIMC ENRIC HOLD	0.002%	96.870%
6465	KUMIAI CHEM IND	0.002%	96.872%
6466	LE NOBLE AGE	0.002%	96.873%
6467	HEARTLAND NEW Z	0.002%	96.875%
6468	SUNWAY BHD	0.002%	96.877%
6469	MIZUHO FINL GP	0.002%	96.878%
6470	TREDEGAR CORP COMMON STOCK	0.002%	96.880%
6471	HANKYU REIT INC	0.002%	96.881%
6472	CERVUS EQUIPMEN	0.002%	96.883%
6473	FOSTER ELECTRIC	0.002%	96.885%
6474	TELEVISION BROA	0.002%	96.886%
6475	ELITE MATERIAL	0.002%	96.888%
6476	YOKOHAMA REITO	0.002%	96.889%
6477	CBL & ASSOC PRO	0.002%	96.891%
6478	SALA CORPORATIO	0.002%	96.893%
6479	SOULBRAIN CO LT	0.002%	96.894%
6480	MAGYAR TELEKOM	0.002%	96.896%
6481	NONG SHIM CO	0.002%	96.897%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6482	DAESANG CORP	0.002%	96.899%
6483	EZ TEC EMPREEND	0.002%	96.900%
6484	TOPY INDUSTRIES	0.002%	96.902%
6485	HOSOKAWA MICRON	0.002%	96.904%
6486	CIMIC GROUP LTD	0.002%	96.905%
6487	ENERGIAS DO BRA	0.002%	96.907%
6488	CAPITAL SECURIT	0.002%	96.908%
6489	CITYCON OYJ	0.002%	96.910%
6490	MESA LABORATORIES INC COMMON STOCK	0.002%	96.912%
6491	LT GROUP INC	0.002%	96.913%
6492	GRANITE OIL COR	0.002%	96.915%
6493	FARADAY TECHNOL	0.002%	96.916%
6494	SCHOELLER BLECK	0.002%	96.918%
6495	INARI AMERTRON	0.002%	96.919%
6496	VECTURA GROUP	0.002%	96.921%
6497	MALAYSIAN RES C	0.002%	96.923%
6498	STELLA CHEMIFA	0.002%	96.924%
6499	KOA CORPORATION	0.002%	96.926%
6500	AICHI STEEL WOR	0.002%	96.927%
6501	CLEANAWAY CO LT	0.002%	96.929%
6502	JSR CORPORATION	0.002%	96.931%
6503	BAVARIAN NORDIC	0.002%	96.932%
6504	OBIC	0.002%	96.934%
6505	DE LA RUE	0.002%	96.935%
6506	ADANI ENTERPRIS	0.002%	96.937%
6507	COVENANT TRANSP	0.002%	96.938%
6508	HIRATA CORP	0.002%	96.940%
6509	AEON FANTASY CO	0.002%	96.942%
6510	GREENTOWN SERVI	0.002%	96.943%
6511	UKC HOLDINGS CO	0.002%	96.945%
6512	AMBARELLA INC	0.002%	96.946%
6513	TAKUMA CO	0.002%	96.948%
6514	MISTRAS GROUP INC COMMON STOCK USD.01	0.002%	96.949%
6515	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.002%	96.951%
6516	KINEPOLIS GROUP	0.002%	96.953%
6517	CORP MOCTEZUMA	0.002%	96.954%
6518	C C LAND HOLDIN	0.002%	96.956%
6519	XO GROUP INC COMMON STOCK USD.01	0.002%	96.957%
6520	CLAIRVEST GROUP INC COMMON STOCK	0.002%	96.959%
6521	BCO BILBAO VIZC	0.002%	96.960%
6522	BUNKA SHUTTER C	0.002%	96.962%
6523	SAVENCIA SA	0.002%	96.964%
6524	HAMAMATSU PHOTO	0.002%	96.965%
6525	CONN S INC COMMON STOCK USD.01	0.002%	96.967%
6526	WAN HAI LINES	0.002%	96.968%
6527	MEDRELEAF CORP	0.002%	96.970%
6528	EMIRA PROPERTY	0.002%	96.971%
6529	HAWKINS INC COMMON STOCK USD.05	0.002%	96.973%
6530	EPS CO LTD	0.002%	96.974%
6531	CUTERA INC COMMON STOCK USD.001	0.002%	96.976%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6532	TORSTAR CORP CL	0.002%	96.978%
6533	AVON PRODUCTS I	0.002%	96.979%
6534	CLAL INSURANCE	0.002%	96.981%
6535	ZENRIN CO LTD	0.002%	96.982%
6536	ADASTRIA HOLDI	0.002%	96.984%
6537	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	96.985%
6538	WISTRON NEWEB C	0.002%	96.987%
6539	TAINAN SPINNING	0.002%	96.988%
6540	UNIPAR UNIAO DE	0.002%	96.990%
6541	KVAERNER ASA	0.002%	96.991%
6542	ARDENTEC CORP	0.002%	96.993%
6543	TENARIS S.A.	0.002%	96.995%
6544	L'OCCITANE INTE	0.002%	96.996%
6545	BANGKOK EXPRESS	0.002%	96.998%
6546	ARROW GLOBAL GR	0.002%	96.999%
6547	KONOIKE TRANSP	0.002%	97.001%
6548	KANTO DENKA KOG	0.002%	97.002%
6549	AIXTRON AG	0.002%	97.004%
6550	GRAPE KING INC	0.002%	97.005%
6551	FANTASIA HOLDIN	0.002%	97.007%
6552	MOTA ENGIL SGPS	0.002%	97.008%
6553	MCJ CO LTD	0.002%	97.010%
6554	TAIWAN COGENERA	0.002%	97.012%
6555	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.002%	97.013%
6556	REDINGTON INDIA	0.002%	97.015%
6557	ASAHI DIAMOND I	0.002%	97.016%
6558	MELCOR DEVS LTD	0.002%	97.018%
6559	SIGMA PHARMACEU	0.002%	97.019%
6560	HIGH ARCTIC ENE	0.002%	97.021%
6561	TOKYO BROADCAST	0.002%	97.022%
6562	BASIC ENERGY SERVICES INC COMMON STOCK USD.01	0.002%	97.024%
6563	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.002%	97.025%
6564	DEL FRISCOS RES	0.002%	97.027%
6565	TKC CORPORATION	0.002%	97.028%
6566	CEVA INC COMMON STOCK USD.001	0.002%	97.030%
6567	DEUTSCHE BETEI	0.002%	97.032%
6568	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.002%	97.033%
6569	KEPPEL INFRASTR	0.002%	97.035%
6570	TOX FREE SOLUTI	0.002%	97.036%
6571	VECTRUS INC COMMON STOCK USD.01	0.002%	97.038%
6572	TORII PHARM CO	0.002%	97.039%
6573	HIBBETT SPORTS INC COMMON STOCK USD.01	0.002%	97.041%
6574	PRESTIGE ESTATE	0.002%	97.042%
6575	FUKUDA DENSHI C	0.002%	97.044%
6576	OCI MATERIALS C	0.002%	97.045%
6577	GREENCROSS LTD	0.002%	97.047%
6578	TOCALO CO LTD	0.002%	97.048%
6579	IMMOBILIARE GRA	0.002%	97.050%
6580	AVANZA BANK HOL	0.002%	97.051%
6581	CMK CORP	0.002%	97.053%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6582	TURKCELL ILETIS	0.002%	97.054%
6583	CHINA LILANG LT	0.002%	97.056%
6584	AGELLAN COMMERC	0.002%	97.058%
6585	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.002%	97.059%
6586	LG HOME SHOPPIN	0.002%	97.061%
6587	MATAS AS	0.002%	97.062%
6588	XEBIO CO	0.002%	97.064%
6589	MUHIBBAH ENGINE	0.002%	97.065%
6590	OSSTEM IMPLANT	0.002%	97.067%
6591	CALIFORNIA AMPL	0.002%	97.068%
6592	PEMBANGUNAN P	0.002%	97.070%
6593	STEF-TFE NEW	0.002%	97.071%
6594	EASY BIO INC	0.002%	97.073%
6595	METROPOLITAN BA	0.002%	97.074%
6596	EPSILON ENERGY	0.002%	97.076%
6597	SKISTAR AB	0.002%	97.077%
6598	HAMAKYOREX CO L	0.002%	97.079%
6599	TI FINANCIAL HO	0.002%	97.080%
6600	INCYTE PHARMACE	0.002%	97.082%
6601	GRUPO NUTRESA S	0.002%	97.083%
6602	ISHIHARA SANGYO	0.002%	97.085%
6603	ELITE ADVANCED	0.002%	97.086%
6604	SUN FRONTIER FU	0.002%	97.088%
6605	UPONOR OYJ	0.002%	97.089%
6606	BKW ENERGIE AG	0.002%	97.091%
6607	DOMAIN HOLDINGS	0.002%	97.092%
6608	FUJI KYUKO CO L	0.002%	97.094%
6609	ROCK FIELD CO	0.002%	97.095%
6610	PENN REAL ESTATE INVEST TST REIT USD1.0	0.002%	97.097%
6611	DELTA ELECTRONI	0.002%	97.098%
6612	RAMAYANA LESTAR	0.002%	97.100%
6613	ARAKAWA CHEMICA	0.002%	97.101%
6614	RANDON SA IMPLE	0.002%	97.103%
6615	QGEP PARTICIPAC	0.002%	97.104%
6616	SEVEN WEST MEDI	0.002%	97.106%
6617	ZOJIRUSHI CORP	0.002%	97.107%
6618	RALLYE	0.002%	97.109%
6619	AROUNDTOWN SA	0.002%	97.110%
6620	GLOW ENERGY	0.002%	97.112%
6621	STELLA INTERNAT	0.002%	97.113%
6622	SAETA YIELD SA	0.002%	97.115%
6623	MGM CHINA HLDGS	0.002%	97.116%
6624	PETRA DIAMONDS	0.002%	97.118%
6625	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.001%	97.119%
6626	WYNN MACAU LTD	0.001%	97.121%
6627	MATAHARI DEPART	0.001%	97.122%
6628	TAIHEI DENGYO	0.001%	97.124%
6629	DRAEGERWERK AG	0.001%	97.125%
6630	DATA COMMUNICAT	0.001%	97.127%
6631	ABOITIZ EQUITY	0.001%	97.128%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6632	GLOBANT SA	0.001%	97.130%
6633	AMERICAS SILVER	0.001%	97.131%
6634	SHIZUOKAGAS CO	0.001%	97.133%
6635	IDFC BANK LTD	0.001%	97.134%
6636	KPIT TECHNOLOGI	0.001%	97.136%
6637	NESTLE INDIA	0.001%	97.137%
6638	DAIKI ALUMINIUM	0.001%	97.139%
6639	INFRASTRUCTURE	0.001%	97.140%
6640	SHIBAURA ELECTR	0.001%	97.142%
6641	SK SECURITIES C	0.001%	97.143%
6642	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.001%	97.145%
6643	NORITSU KOKI CO	0.001%	97.146%
6644	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.001%	97.148%
6645	BANK OF PHILIPP	0.001%	97.149%
6646	BK OF NAGOYA	0.001%	97.151%
6647	USI CORPORATION	0.001%	97.152%
6648	SANKI ENGINEERI	0.001%	97.154%
6649	TORRENT PHARM	0.001%	97.155%
6650	NIDEC CORPORATI	0.001%	97.157%
6651	HAVERTY FURNITURE COMMON STOCK USD1.0	0.001%	97.158%
6652	BIOTEST AG	0.001%	97.160%
6653	BURSA MALAYSIA	0.001%	97.161%
6654	CHEETAH MOBILE INC ADR ADR USD.000025	0.001%	97.163%
6655	FRANK'S INTERNA	0.001%	97.164%
6656	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.001%	97.166%
6657	SK GAS	0.001%	97.167%
6658	mitsui FUDOSAN	0.001%	97.169%
6659	GAMEHOST INC	0.001%	97.170%
6660	RAISIO YHTYMA O	0.001%	97.171%
6661	VETROPACK HOLDI	0.001%	97.173%
6662	GLENMARK PHARM	0.001%	97.174%
6663	CADENCE BANCORP COMMON STOCK	0.001%	97.176%
6664	LIPPO KARAWACI	0.001%	97.177%
6665	SAMYANG HOLDING	0.001%	97.179%
6666	JAPAN DISPLAY I	0.001%	97.180%
6667	PT TIMAH TBK	0.001%	97.182%
6668	OSAKI ELECTRIC	0.001%	97.183%
6669	KENDA RUBBER IN	0.001%	97.185%
6670	YAPI VE KREDI B	0.001%	97.186%
6671	LG FASHION CORP	0.001%	97.188%
6672	PRUKSA HOLDING	0.001%	97.189%
6673	PSK INC	0.001%	97.191%
6674	METRO AG	0.001%	97.192%
6675	ELETROPAULO MET	0.001%	97.194%
6676	NORITAKE CO	0.001%	97.195%
6677	KT CORPORATION	0.001%	97.196%
6678	EMERALD EXPOSIT	0.001%	97.198%
6679	BLACKMORES LTD	0.001%	97.199%
6680	YAMAICHI ELECTR	0.001%	97.201%
6681	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.001%	97.202%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6682	GROUPE CRIT	0.001%	97.204%
6683	OBEROI REALTY L	0.001%	97.205%
6684	SHOE CARNIVAL INC COMMON STOCK USD.01	0.001%	97.207%
6685	CANARA BANK	0.001%	97.208%
6686	ITALMOBILIARE S	0.001%	97.210%
6687	GROWTHPOINT PRO	0.001%	97.211%
6688	KOREA AEROSPACE	0.001%	97.213%
6689	MATRIX SERVICE CO COMMON STOCK USD.01	0.001%	97.214%
6690	BLUE LABEL TELE	0.001%	97.215%
6691	ROBERT WALTERS	0.001%	97.217%
6692	CHOLAMANDALAM I	0.001%	97.218%
6693	GENOMMA LAB INT	0.001%	97.220%
6694	51JOB INC ADR ADR USD.0001	0.001%	97.221%
6695	CHINA MOLYBDENU	0.001%	97.223%
6696	NATIONAL ALUMIN	0.001%	97.224%
6697	PRESSANCE CORPO	0.001%	97.226%
6698	SPEEDCAST INTL	0.001%	97.227%
6699	AVEX GROUP HOLD	0.001%	97.229%
6700	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.001%	97.230%
6701	HONGHUA GROUP L	0.001%	97.232%
6702	HU LANE ASSOCIA	0.001%	97.233%
6703	QUALITAS CONTOL	0.001%	97.234%
6704	TOYO ENG CORP	0.001%	97.236%
6705	ASAHI CO LTD	0.001%	97.237%
6706	XL AXIATA TBK P	0.001%	97.239%
6707	WASHTEC AG	0.001%	97.240%
6708	IPCA LABORATORI	0.001%	97.242%
6709	HUBSPOT INC COMMON STOCK USD.001	0.001%	97.243%
6710	VESTEL ELECTRON	0.001%	97.245%
6711	LONKING HOLDING	0.001%	97.246%
6712	AKKA TECHNOLOGI	0.001%	97.248%
6713	IMPERIAL METALS	0.001%	97.249%
6714	GOLDEN EAGLE RE	0.001%	97.250%
6715	HK ELECTRIC INV	0.001%	97.252%
6716	BANK PEKAO	0.001%	97.253%
6717	HARASHIN CO LTD	0.001%	97.255%
6718	TALK TALK TELEC	0.001%	97.256%
6719	TV TOKYO HLDG C	0.001%	97.258%
6720	SYRAH RESOURCES	0.001%	97.259%
6721	WOWPRIME CORP	0.001%	97.261%
6722	SAS AB	0.001%	97.262%
6723	KONGSBERG AUTOM	0.001%	97.263%
6724	SEIKAGAKU CORP	0.001%	97.265%
6725	SAGE THERAPEUTI	0.001%	97.266%
6726	AGRANA BETEILIG	0.001%	97.268%
6727	KOTOBUKI SPIRIT	0.001%	97.269%
6728	CANON INC SPONS ADR ADR	0.001%	97.271%
6729	INDOCEMENT TUNG	0.001%	97.272%
6730	SMS CO LTD	0.001%	97.274%
6731	SYSTEX CORPORAT	0.001%	97.275%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6732	VILLEROY & BOCH	0.001%	97.276%
6733	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	0.001%	97.278%
6734	TOTETSU KOGYO C	0.001%	97.279%
6735	SONG WON IND	0.001%	97.281%
6736	KANSAI MIRAI FI	0.001%	97.282%
6737	NEWALTA INC	0.001%	97.284%
6738	INFRATIL LTD	0.001%	97.285%
6739	KARDEMIR KARABU	0.001%	97.286%
6740	BREVILLE GROUP	0.001%	97.288%
6741	TALGO SA	0.001%	97.289%
6742	ADANI POWER LTD	0.001%	97.291%
6743	GMO PAYMENT GAT	0.001%	97.292%
6744	LENNAR CORP B SHS COMMON STOCK USD.1	0.001%	97.294%
6745	EUROPCAR GROUPE	0.001%	97.295%
6746	CLOUD PEAK ENERGY INC COMMON STOCK USD.01	0.001%	97.296%
6747	ARCELIK AS	0.001%	97.298%
6748	NOEVIR HOLDINGS	0.001%	97.299%
6749	CHINA SUNTIEN G	0.001%	97.301%
6750	5N PLUS INC.	0.001%	97.302%
6751	STABILUS SA	0.001%	97.304%
6752	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.001%	97.305%
6753	UNID CO LTD	0.001%	97.307%
6754	NATIONAL STORAG	0.001%	97.308%
6755	ACANDO AB	0.001%	97.309%
6756	SODA SANAYII	0.001%	97.311%
6757	NIPPON DENKO CO	0.001%	97.312%
6758	ZAKL AZOT W	0.001%	97.314%
6759	AI HOLDINGS COR	0.001%	97.315%
6760	HIQ INTERNATION	0.001%	97.317%
6761	BIOGAIA AB	0.001%	97.318%
6762	YELLOW HAT LTD.	0.001%	97.319%
6763	TAKASAGO THML E	0.001%	97.321%
6764	CLARKSON(HORACE	0.001%	97.322%
6765	CALLIDUS CAPITA	0.001%	97.324%
6766	WARABEYA NICHII	0.001%	97.325%
6767	STOBART GROUP L	0.001%	97.327%
6768	MASON FINANCIAL	0.001%	97.328%
6769	SEATTLE GENETICS INC COMMON STOCK USD.001	0.001%	97.329%
6770	VS INDUSTRY BHD	0.001%	97.331%
6771	SUMITOMO TITANI	0.001%	97.332%
6772	ARJO AB	0.001%	97.334%
6773	PROTECTOR FORSI	0.001%	97.335%
6774	YOROZU CORP	0.001%	97.336%
6775	GUANGZHOU PHARM	0.001%	97.338%
6776	FBD HLDGS	0.001%	97.339%
6777	VITTORIA ASSICU	0.001%	97.341%
6778	CHROMA ATE INC	0.001%	97.342%
6779	RIKEN CORP	0.001%	97.344%
6780	MARCO POLO DEV	0.001%	97.345%
6781	GLOBERIDE INC	0.001%	97.346%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6782	SURTECO SE	0.001%	97.348%
6783	NORDEX AG	0.001%	97.349%
6784	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.001%	97.351%
6785	NAUTILUS GROUP	0.001%	97.352%
6786	GURIT HOLDING A	0.001%	97.353%
6787	YIEH PHUI ENTS	0.001%	97.355%
6788	BANDO CHEMICAL	0.001%	97.356%
6789	DAKTRONICS INC COMMON STOCK	0.001%	97.358%
6790	CENT PATTANA PU	0.001%	97.359%
6791	KOSSAN RUBBER I	0.001%	97.361%
6792	TOWA BANK	0.001%	97.362%
6793	LOOKERS PLC	0.001%	97.363%
6794	DONG-A ST CO LT	0.001%	97.365%
6795	INVOCARE LTD	0.001%	97.366%
6796	FUKUDA CORP	0.001%	97.368%
6797	NOVA MEASURING	0.001%	97.369%
6798	ARB CORP LTD	0.001%	97.370%
6799	ASANUMA CORP	0.001%	97.372%
6800	SOL SPA	0.001%	97.373%
6801	SINFONIA TECHNO	0.001%	97.375%
6802	EIZO NANA O CORP	0.001%	97.376%
6803	DANIELI & CO CO	0.001%	97.377%
6804	TRENCOR	0.001%	97.379%
6805	TRINITY MIRROR	0.001%	97.380%
6806	HI-LEX CORP	0.001%	97.382%
6807	INDIA CEMENTS	0.001%	97.383%
6808	PETRONAS DAGANG	0.001%	97.384%
6809	METRO HOLDINGS	0.001%	97.386%
6810	SFA ENGINEERING	0.001%	97.387%
6811	FRASERS COMMERC	0.001%	97.389%
6812	IRISH CONTINENT	0.001%	97.390%
6813	MULTIPLAN EMPRE	0.001%	97.391%
6814	NISSHA PRINTING	0.001%	97.393%
6815	WELCIA HOLDINGS	0.001%	97.394%
6816	DR.CHILABO CO L	0.001%	97.396%
6817	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.001%	97.397%
6818	BRODRENE HARTMA	0.001%	97.398%
6819	ALTUM LTD	0.001%	97.400%
6820	PRECIOUS SHIPPI	0.001%	97.401%
6821	DIGNITY PLC	0.001%	97.403%
6822	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	97.404%
6823	TRONC INC COMMON STOCK USD.01	0.001%	97.405%
6824	SCHIBSTED ASA	0.001%	97.407%
6825	INDIAN OIL CORP	0.001%	97.408%
6826	HOKUETSU BANK	0.001%	97.410%
6827	CASETEK HOLDING	0.001%	97.411%
6828	BTG PLC	0.001%	97.412%
6829	LANDEC CORP	0.001%	97.414%
6830	HC INTERNATIONAL	0.001%	97.415%
6831	AICHI BANK	0.001%	97.416%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6832	RADICO KHAITAN	0.001%	97.418%
6833	SHIBUYA KOGYO C	0.001%	97.419%
6834	GRUPO SIMEC S.A	0.001%	97.421%
6835	JOYFUL HONDA CO	0.001%	97.422%
6836	SOITEC	0.001%	97.423%
6837	ARN MONDADORI E	0.001%	97.425%
6838	SKANSKA AB	0.001%	97.426%
6839	MOTHERSON SUMI	0.001%	97.428%
6840	EMPEROR INTL HL	0.001%	97.429%
6841	CESC	0.001%	97.430%
6842	OKAMOTO INDUSTR	0.001%	97.432%
6843	JAPAN PETROLEUM	0.001%	97.433%
6844	HANWHA SECS	0.001%	97.434%
6845	ANGLO PACIFIC G	0.001%	97.436%
6846	TON YI CORP	0.001%	97.437%
6847	FACC AG	0.001%	97.439%
6848	MARUWA CO LTD	0.001%	97.440%
6849	GOL LINHAS AERE	0.001%	97.441%
6850	EAGLE INDUSTRY	0.001%	97.443%
6851	CMC MAGNETICS C	0.001%	97.444%
6852	CHAROEN POK PHA	0.001%	97.445%
6853	DIVI'S LABORATO	0.001%	97.447%
6854	SAKAI MOVING SE	0.001%	97.448%
6855	BRIGHTOIL PETRO	0.001%	97.449%
6856	RAITO KOGYO CO	0.001%	97.451%
6857	PTT PUBLIC COMP	0.001%	97.452%
6858	INWIDO AB	0.001%	97.454%
6859	EUROMONEY INST	0.001%	97.455%
6860	GREEN CROSS HLD	0.001%	97.456%
6861	SCHRODER REAL E	0.001%	97.458%
6862	PRESTIGE INTERN	0.001%	97.459%
6863	LEWIS GROUP LTD	0.001%	97.460%
6864	QAD INC A COMMON STOCK	0.001%	97.462%
6865	ICHOR HOLDINGS	0.001%	97.463%
6866	HKR INTL LTD	0.001%	97.464%
6867	DOUTOR NICHIRE	0.001%	97.466%
6868	MINOR INTERNATI	0.001%	97.467%
6869	GENIUS ELECTRON	0.001%	97.469%
6870	AUTOBACS SEVEN	0.001%	97.470%
6871	SUNPLUS TECHNOL	0.001%	97.471%
6872	NEXEN TIRE CORP	0.001%	97.473%
6873	ALTRI SGPS S.A.	0.001%	97.474%
6874	KOREA GAS CORP	0.001%	97.475%
6875	SK CHEMICALS	0.001%	97.477%
6876	CEMENTIR S.p.A.	0.001%	97.478%
6877	NAVITAS LTD	0.001%	97.479%
6878	SIGURD MICROELE	0.001%	97.481%
6879	MAJOR CINEPLEX	0.001%	97.482%
6880	VIRTUS HEALTH L	0.001%	97.484%
6881	OVS SPA	0.001%	97.485%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6882	FAMOUS BRANDS L	0.001%	97.486%
6883	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.001%	97.488%
6884	WISDOM MARINE L	0.001%	97.489%
6885	WIZZ AIR HOLDIN	0.001%	97.490%
6886	WEYCO GROUP INC	0.001%	97.492%
6887	KB FINANCIAL GROUP INC ADR ADR	0.001%	97.493%
6888	ZEHNDER GROUP A	0.001%	97.494%
6889	CULP INC COMMON STOCK USD.05	0.001%	97.496%
6890	DORIAN LPG LTD	0.001%	97.497%
6891	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.001%	97.498%
6892	BR MALLS PARTIC	0.001%	97.500%
6893	TITAN CEMENT CO	0.001%	97.501%
6894	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.001%	97.502%
6895	YAMABIKO CORP	0.001%	97.504%
6896	JAIPRAKASH ASSO	0.001%	97.505%
6897	PSG GROUP LTD	0.001%	97.507%
6898	CORP INMOBILIAR	0.001%	97.508%
6899	KRESNA	0.001%	97.509%
6900	CHINA METAL PRO	0.001%	97.511%
6901	SURUGA CO LTD	0.001%	97.512%
6902	500.COM LTD CLASS A ADR ADR USD.00005	0.001%	97.513%
6903	ACCORDIA GOLF T	0.001%	97.515%
6904	TPI COMPOSITES INC COMMON STOCK USD.01	0.001%	97.516%
6905	LIVZON PHARMACE	0.001%	97.517%
6906	KYOKUYO CO LTD	0.001%	97.519%
6907	NIPPON PILLAR P	0.001%	97.520%
6908	SENEX ENERGY LT	0.001%	97.521%
6909	ACE HARDWARE IN	0.001%	97.523%
6910	SAVARIA CORPORA	0.001%	97.524%
6911	ONE HOSPITALITY	0.001%	97.525%
6912	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.001%	97.527%
6913	TPI POLENE PCL	0.001%	97.528%
6914	SEAH STEEL	0.001%	97.529%
6915	GDI PROPERTY GR	0.001%	97.531%
6916	GREATVIEW ASEPT	0.001%	97.532%
6917	NRG YIELD INC CLASS C COMMON STOCK	0.001%	97.533%
6918	SMARTONE TELECO	0.001%	97.535%
6919	INTL CONTAINER	0.001%	97.536%
6920	OCEAN YIELD ASA	0.001%	97.537%
6921	GALATASARAY SPO	0.001%	97.539%
6922	COMMUNITY HEALT	0.001%	97.540%
6923	ERICSSON (LM) TEL SP ADR ADR	0.001%	97.541%
6924	NISSIN CORP	0.001%	97.543%
6925	DIGI INTL INC	0.001%	97.544%
6926	VZ HOLDING AG	0.001%	97.545%
6927	METALLURGICAL C	0.001%	97.547%
6928	CIA SANEAMENTO	0.001%	97.548%
6929	PLATINUM ASSET	0.001%	97.549%
6930	CATO CORP CLASS A COMMON STOCK USD.033	0.001%	97.551%
6931	SINGAPORE FINAN	0.001%	97.552%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6932	SHINKONG SYNTHE	0.001%	97.553%
6933	SCHMOLZ+BICKENB	0.001%	97.555%
6934	MATSUYA FOODS C	0.001%	97.556%
6935	NEO-CHINA GROUP	0.001%	97.557%
6936	HOKKAIDO ELEC P	0.001%	97.559%
6937	M DIAS BRANCO S	0.001%	97.560%
6938	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.001%	97.561%
6939	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.001%	97.563%
6940	SOILBUILD BUSIN	0.001%	97.564%
6941	KYOEI STEEL LTD	0.001%	97.565%
6942	SUMMARECON AGUN	0.001%	97.567%
6943	KESKO OYJ	0.001%	97.568%
6944	T-GAIA CORP	0.001%	97.569%
6945	CORP COMERCI SA	0.001%	97.571%
6946	BELC CO LTD	0.001%	97.572%
6947	ATUL LTD	0.001%	97.573%
6948	FORHOUSE CORP	0.001%	97.575%
6949	SAN JU SAN FINA	0.001%	97.576%
6950	SP SETIA	0.001%	97.577%
6951	SIME DARBY BHD	0.001%	97.579%
6952	HEADLAM GROUP	0.001%	97.580%
6953	AMOTECH CO LTD	0.001%	97.581%
6954	HOOKER FURNITURE CORP COMMON STOCK	0.001%	97.583%
6955	NUTRISYSTEM INC COMMON STOCK USD.001	0.001%	97.584%
6956	SK TELECOM	0.001%	97.585%
6957	YOUNGWON CORP	0.001%	97.587%
6958	HANSAE	0.001%	97.588%
6959	MIQUEL Y COSTAS	0.001%	97.589%
6960	SAGA PLC	0.001%	97.590%
6961	HURCO COMPANIES INC COMMON STOCK	0.001%	97.592%
6962	SADBHAV ENGINEE	0.001%	97.593%
6963	SK-ELECTRONICS	0.001%	97.594%
6964	SRA HOLDINGS IN	0.001%	97.596%
6965	CLEVO	0.001%	97.597%
6966	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.001%	97.598%
6967	MICHINOKU BANK	0.001%	97.600%
6968	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.001%	97.601%
6969	MAINSTREET EQUI	0.001%	97.602%
6970	PHOENIX MECANO	0.001%	97.604%
6971	PETRON CORP	0.001%	97.605%
6972	PARIS ORLEANS S	0.001%	97.606%
6973	ASTRA AGRO LEST	0.001%	97.608%
6974	FUJICCO CO	0.001%	97.609%
6975	COSTAMARE INC	0.001%	97.610%
6976	PROPERTY FOR IN	0.001%	97.611%
6977	MITANI CORP	0.001%	97.613%
6978	SEASPAN CORP	0.001%	97.614%
6979	PIAGGIO	0.001%	97.615%
6980	VITAL HEALTHCAR	0.001%	97.617%
6981	SINTOKOGIO	0.001%	97.618%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6982	COAL INDIA LTD	0.001%	97.619%
6983	VOSSLOH AG	0.001%	97.621%
6984	SCANDIC HOTELS	0.001%	97.622%
6985	ASSOCD INTL HOT	0.001%	97.623%
6986	SAIBU GAS CO	0.001%	97.625%
6987	AES TIETE ENERG	0.001%	97.626%
6988	SECURITY BANK C	0.001%	97.627%
6989	NATIONAL THERMA	0.001%	97.628%
6990	DALI FOODS GROU	0.001%	97.630%
6991	HOIST FINANCE A	0.001%	97.631%
6992	AIMS AMP CAPITA	0.001%	97.632%
6993	NTT URBAN DEVEL	0.001%	97.634%
6994	TONG YANG INV B	0.001%	97.635%
6995	ESPEC CORP	0.001%	97.636%
6996	BANGKOK DUSIT M	0.001%	97.637%
6997	BELL AG - REG	0.001%	97.639%
6998	JAPAN PULP & PA	0.001%	97.640%
6999	ICHIYOSHI SECS	0.001%	97.641%
7000	KOH YOUNG TECHN	0.001%	97.643%
7001	HARMONIC DRIVE	0.001%	97.644%
7002	FULLTECH FIBER	0.001%	97.645%
7003	ADVA AG	0.001%	97.647%
7004	JAHWA ELECTRONI	0.001%	97.648%
7005	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.001%	97.649%
7006	HOWA MACHINERY	0.001%	97.650%
7007	TOKAI RUBBER IN	0.001%	97.652%
7008	SKY NETWORK TEL	0.001%	97.653%
7009	FIRST REIT	0.001%	97.654%
7010	TIKKURILA OY	0.001%	97.656%
7011	NORDIC SEMICOND	0.001%	97.657%
7012	TT ELECTRONICS	0.001%	97.658%
7013	DAIICHI KIGENSO	0.001%	97.659%
7014	BENEFIT ONE INC	0.001%	97.661%
7015	OIL & NATURAL G	0.001%	97.662%
7016	ROYAL BK SCOT G	0.001%	97.663%
7017	SUMIDA ELECTRIC	0.001%	97.665%
7018	LANDING INTL DE	0.001%	97.666%
7019	FUJIBO HOLDINGS	0.001%	97.667%
7020	TOYO CONSTRUCTI	0.001%	97.668%
7021	DEBENHAMS	0.001%	97.670%
7022	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.001%	97.671%
7023	SHIKOKU CHEMICA	0.001%	97.672%
7024	MITSUBOSHI BELT	0.001%	97.674%
7025	HIMART CO LTD	0.001%	97.675%
7026	STANDARD LIFE I	0.001%	97.676%
7027	ASSET MANAGERS	0.001%	97.677%
7028	GODREJ CONSUMER	0.001%	97.679%
7029	KURABO INDUSTRI	0.001%	97.680%
7030	ESSENTIAL ENERG	0.001%	97.681%
7031	HANSSEM CO	0.001%	97.683%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7032	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.001%	97.684%
7033	GLORIA MATERIAL	0.001%	97.685%
7034	ADITYA BIRLA FA	0.001%	97.686%
7035	CREDITO REAL SA	0.001%	97.688%
7036	TAIWAN LAND DEV	0.001%	97.689%
7037	NIHON NOHYAKU	0.001%	97.690%
7038	EHIME BANK	0.001%	97.691%
7039	ARGOSY PROPERTY	0.001%	97.693%
7040	SANY HEAVY EQUI	0.001%	97.694%
7041	BEIJER ALMA AB	0.001%	97.695%
7042	TRULY INTL HLDG	0.001%	97.697%
7043	GL EVENTS	0.001%	97.698%
7044	FOSSIL GROUP INC COMMON STOCK USD.01	0.001%	97.699%
7045	MERITZ FINANCIA	0.001%	97.700%
7046	BK OF SAGA	0.001%	97.702%
7047	O-NET COMMUNICA	0.001%	97.703%
7048	SANOMA OYJ	0.001%	97.704%
7049	E CL SA	0.001%	97.705%
7050	FILINVEST LAND	0.001%	97.707%
7051	MODEC INC	0.001%	97.708%
7052	NEPI ROCKCASTLE	0.001%	97.709%
7053	ARITZIA INC	0.001%	97.711%
7054	AHLSSELL AB	0.001%	97.712%
7055	BACHEM HLD AG-B	0.001%	97.713%
7056	XING AG	0.001%	97.714%
7057	PREMIER FOODS	0.001%	97.716%
7058	ENZO BIOCHEM INC COMMON STOCK USD.01	0.001%	97.717%
7059	FIAT CHRYSLER A	0.001%	97.718%
7060	STOCK SPIRITS G	0.001%	97.719%
7061	TEKFEN HOLDING	0.001%	97.721%
7062	TEXHONG TEXTILE	0.001%	97.722%
7063	CAWACHI LTD	0.001%	97.723%
7064	CADILA HEALTHCA	0.001%	97.724%
7065	SURMODICS INC COMMON STOCK USD.05	0.001%	97.726%
7066	COGOBUY GROUP	0.001%	97.727%
7067	VAKRANGEE LTD	0.001%	97.728%
7068	TSUKISHIMA KIKA	0.001%	97.730%
7069	CONCORD NEW ENE	0.001%	97.731%
7070	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.001%	97.732%
7071	CONNECTICUT WATER SVC INC COMMON STOCK	0.001%	97.733%
7072	ADCOCK INGRAM H	0.001%	97.735%
7073	STS SEMICONDUCT	0.001%	97.736%
7074	CHAOWEI POWER H	0.001%	97.737%
7075	AKASTOR ASA	0.001%	97.738%
7076	JIN CO.LTD	0.001%	97.740%
7077	COLOPL INC	0.001%	97.741%
7078	GREENHILL + CO INC COMMON STOCK USD.01	0.001%	97.742%
7079	KIKKOMAN CORP	0.001%	97.743%
7080	PUMA AG	0.001%	97.745%
7081	IOI PROPERTIES	0.001%	97.746%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7082	RORZE CORP	0.001%	97.747%
7083	AUSTRALIAN PHAR	0.001%	97.748%
7084	NIEN MADE ENTER	0.001%	97.750%
7085	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.001%	97.751%
7086	DALRADIAN RESOU	0.001%	97.752%
7087	MITSUBISHI STEE	0.001%	97.753%
7088	DOOSAN BOBCAT I	0.001%	97.755%
7089	RADNET INC COMMON STOCK USD.0001	0.001%	97.756%
7090	TEAM INC	0.001%	97.757%
7091	DOGAN HOLDINGS	0.001%	97.758%
7092	TECNICAS REUNID	0.001%	97.760%
7093	TAEKWANG IND CO	0.001%	97.761%
7094	G.U.D. HOLDINGS	0.001%	97.762%
7095	Goldcrest Co.,	0.001%	97.763%
7096	BROWN (N) GROUP	0.001%	97.765%
7097	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.001%	97.766%
7098	NIPPON YUSOKI C	0.001%	97.767%
7099	HEINEKEN MALAYS	0.001%	97.768%
7100	EL PUERTO DE LI	0.001%	97.770%
7101	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.001%	97.771%
7102	AKTIA BANK OYJ	0.001%	97.772%
7103	FIDEA HOLDINGS	0.001%	97.773%
7104	BBX CAPITAL CORP COMMON STOCK USD.01	0.001%	97.775%
7105	MEDIA NUSANTARA	0.001%	97.776%
7106	SCSK CORPORATIO	0.001%	97.777%
7107	SCATEC SOLAR AS	0.001%	97.778%
7108	TRUE NORTH COMM	0.001%	97.779%
7109	TMAC RESOURCES	0.001%	97.781%
7110	COLBUN S.A.	0.001%	97.782%
7111	FRP HOLDINGS INC COMMON STOCK USD.1	0.001%	97.783%
7112	DEPOMED INC COMMON STOCK	0.001%	97.784%
7113	YURTEC CORPORAT	0.001%	97.786%
7114	HO BEE INVESTME	0.001%	97.787%
7115	LINK AND MOTIVA	0.001%	97.788%
7116	DATANG INTL POW	0.001%	97.789%
7117	Y G-1	0.001%	97.791%
7118	FINANCIAL PRODU	0.001%	97.792%
7119	ARROWHEAD PROR	0.001%	97.793%
7120	I.T LIMITED	0.001%	97.794%
7121	ODFJELL DRILLIN	0.001%	97.796%
7122	VILMORIN CLAUSE	0.001%	97.797%
7123	COSMO LADY CHIN	0.001%	97.798%
7124	DOOSAN ENGINE C	0.001%	97.799%
7125	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.001%	97.800%
7126	KH NEOCHEM CO L	0.001%	97.802%
7127	SINOFERT HOLDIN	0.001%	97.803%
7128	ACC LIMITED	0.001%	97.804%
7129	WASKITA KARYA T	0.001%	97.805%
7130	MIRAMAR HTEL &	0.001%	97.807%
7131	GRUPO CEMENTOS	0.001%	97.808%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7132	KT SKYLIFE CO L	0.001%	97.809%
7133	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.001%	97.810%
7134	KOBAYASHI PHARM	0.001%	97.811%
7135	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.001%	97.813%
7136	GUERBET	0.001%	97.814%
7137	JAPARA HEALTHCA	0.001%	97.815%
7138	HIBISCUS PETROL	0.001%	97.816%
7139	FRASERS HOSPITA	0.001%	97.818%
7140	GREAT EASTERN H	0.001%	97.819%
7141	ENERGISA SA	0.001%	97.820%
7142	WEIBO CORP SPON ADR ADR USD.00025	0.001%	97.821%
7143	TAKASAGO INTL C	0.001%	97.822%
7144	TOM TAILOR HOLD	0.001%	97.824%
7145	POU SHENG INTL	0.001%	97.825%
7146	SAKATA INX CORP	0.001%	97.826%
7147	MURRAY & ROBERT	0.001%	97.827%
7148	PROOFPOINT INC COMMON STOCK USD.0001	0.001%	97.829%
7149	BANCO DAVIVIEND	0.001%	97.830%
7150	ORDINA NV	0.001%	97.831%
7151	YUASA TRADING C	0.001%	97.832%
7152	BRUNEL INTL	0.001%	97.833%
7153	NAMHAE CHEMICAL	0.001%	97.835%
7154	GUANGSHEN RAILW	0.001%	97.836%
7155	CIA SANEAMENTO	0.001%	97.837%
7156	WEBJET LTD	0.001%	97.838%
7157	DIGITAL ARTS IN	0.001%	97.839%
7158	STATE STREET CORP SR UNSECURED 08/20 2.55	0.001%	97.841%
7159	HUNG POO CONSTR	0.001%	97.842%
7160	PHOTO-ME INTERN	0.001%	97.843%
7161	THAI VEGETABLE	0.001%	97.844%
7162	MEARS GROUP PLC	0.001%	97.846%
7163	GLU MOBILE INC COMMON STOCK USD.0001	0.001%	97.847%
7164	ROAD KING INFRA	0.001%	97.848%
7165	ISEKI & CO	0.001%	97.849%
7166	SUPERMAX CORPOR	0.001%	97.850%
7167	TIAN GE INTERAC	0.001%	97.852%
7168	WESTERN ENERGY	0.001%	97.853%
7169	MEDCO ENERGI IN	0.001%	97.854%
7170	PERUSAHAAN GAS	0.001%	97.855%
7171	SHIN ZU SHING C	0.001%	97.856%
7172	HAP SENG CONSOL	0.001%	97.858%
7173	TOWNGAS CHINA C	0.001%	97.859%
7174	AMSTERDAM COMMO	0.001%	97.860%
7175	FUSO CHEMICAL C	0.001%	97.861%
7176	CARMILA SA	0.001%	97.862%
7177	IBASE TECHNOLOG	0.001%	97.864%
7178	GLOBAL POWER SY	0.001%	97.865%
7179	ACCESS CO LTD	0.001%	97.866%
7180	INPHI CORP COMMON STOCK	0.001%	97.867%
7181	SRI TRANG AGRO	0.001%	97.868%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7182	HANSOL PAPER CO	0.001%	97.870%
7183	INFRASTRUCTURA	0.001%	97.871%
7184	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.001%	97.872%
7185	MOUNT GIBSON IR	0.001%	97.873%
7186	CHURCHILL DOWNS INC COMMON STOCK	0.001%	97.874%
7187	CVC BRASIL OP A	0.001%	97.876%
7188	SEMIRARA MINING	0.001%	97.877%
7189	ASAHI HOLDINGS	0.001%	97.878%
7190	MALAYSIA BUILD	0.001%	97.879%
7191	KURA CORPORATIO	0.001%	97.880%
7192	TA YA ELEC WIR&	0.001%	97.882%
7193	CANON ELECTRONI	0.001%	97.883%
7194	AEROSPACE INDUS	0.001%	97.884%
7195	SBW	0.001%	97.885%
7196	VT HOLDINGS CO	0.001%	97.886%
7197	BANK OF CHONGQI	0.001%	97.888%
7198	WHAN IN PHARMAC	0.001%	97.889%
7199	SAKAI CHEMICAL	0.001%	97.890%
7200	NEOGENOMICS INC COMMON STOCK USD.001	0.001%	97.891%
7201	SIA REIT INC	0.001%	97.892%
7202	SOLOR A/S	0.001%	97.894%
7203	LEES PHARMACEUT	0.001%	97.895%
7204	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01	0.001%	97.896%
7205	HARMONIC INC	0.001%	97.897%
7206	FOCALTECH SYSTE	0.001%	97.898%
7207	HANDSOME CORP	0.001%	97.899%
7208	VIACOM INC CLASS A COMMON STOCK USD.001	0.001%	97.901%
7209	BROOKFIELD REAL	0.001%	97.902%
7210	PDL BIOPHARMA INC COMMON STOCK USD.01	0.001%	97.903%
7211	BELLATRIX EXPLORATION LTD COMMON STOCK	0.001%	97.904%
7212	ACOM CO	0.001%	97.905%
7213	ZUG ESTATES HLD	0.001%	97.907%
7214	KYOKUTO BOEKI K	0.001%	97.908%
7215	GP STRATEGIES C	0.001%	97.909%
7216	GLADSTONE COMME	0.001%	97.910%
7217	YOSHINOYA D&C C	0.001%	97.911%
7218	VALID SOLUCOES	0.001%	97.913%
7219	MCMILLAN SHAKES	0.001%	97.914%
7220	COROMANDEL INTL	0.001%	97.915%
7221	PRESIDIO INC COMMON STOCK USD.01	0.001%	97.916%
7222	SIERRA BANCORP COMMON STOCK	0.001%	97.917%
7223	OPTO TECH CORPN	0.001%	97.918%
7224	GERDAU SA	0.001%	97.920%
7225	AUCKLAND INTERN	0.001%	97.921%
7226	POLYPLEX THAILA	0.001%	97.922%
7227	YOTAI REF	0.001%	97.923%
7228	H&R GMBH & CO K	0.001%	97.924%
7229	ALUMINUM CORP OF CHINA ADR ADR	0.001%	97.925%
7230	SMI HOLDINGS GR	0.001%	97.927%
7231	KINIK CO	0.001%	97.928%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7232	SWECO AB	0.001%	97.929%
7233	CEMEX LATAM HLD	0.001%	97.930%
7234	BURSON GROUP LT	0.001%	97.931%
7235	JAPAN MEDICAL D	0.001%	97.933%
7236	NISHIMATSUYA CH	0.001%	97.934%
7237	SHINNIHON CORP	0.001%	97.935%
7238	RYOSHOKU LTD	0.001%	97.936%
7239	LAI SUN DEVELOP	0.001%	97.937%
7240	CSI PROPERTIES	0.001%	97.938%
7241	FIRST MINING GO	0.001%	97.940%
7242	RAYMOND LTD	0.001%	97.941%
7243	CALIX INC COMMON STOCK	0.001%	97.942%
7244	ELBIT SYSTEMS L	0.001%	97.943%
7245	SAMTY CO.LTD.	0.001%	97.944%
7246	YUMESHIN HOLDIN	0.001%	97.945%
7247	SUPER-SOL	0.001%	97.947%
7248	PROMOTORA DE IN	0.001%	97.948%
7249	KOREA KOLMAR CO	0.001%	97.949%
7250	R1 RCM INC COMMON STOCK USD.01	0.001%	97.950%
7251	HUNTER DOUGLAS	0.001%	97.951%
7252	COCA-COLA FEMSA	0.001%	97.952%
7253	SANDEN CORP	0.001%	97.954%
7254	SK CHEMICALS CO	0.001%	97.955%
7255	SUPERBLOCK PCL	0.001%	97.956%
7256	GOLDSUN DEV/CON	0.001%	97.957%
7257	TIANJIN PORT DE	0.001%	97.958%
7258	CNA GR PHAR	0.001%	97.959%
7259	XXL ASA	0.001%	97.961%
7260	POLYTEC HOLDING	0.001%	97.962%
7261	ELECTRA	0.001%	97.963%
7262	HOCHDORF HOLDIN	0.001%	97.964%
7263	MAX CO	0.001%	97.965%
7264	CARLSBERG BREWE	0.001%	97.966%
7265	GEOX S.P.A.	0.001%	97.968%
7266	FUJI CO(TOKYO)	0.001%	97.969%
7267	CTI ENGINEERING	0.001%	97.970%
7268	HAKDEX AB	0.001%	97.971%
7269	PENDRAGON PLC	0.001%	97.972%
7270	PHIBRO ANIMAL H	0.001%	97.973%
7271	LING SEN PRECIS	0.001%	97.975%
7272	HANON SYSTEMS	0.001%	97.976%
7273	GEMTEK TECHNOLO	0.001%	97.977%
7274	COMPAGNIE DES A	0.001%	97.978%
7275	DEVELOPMENT SEC	0.001%	97.979%
7276	BRUNELLO CUCINE	0.001%	97.980%
7277	ALONY HETZ	0.001%	97.982%
7278	MERMAID MARINE	0.001%	97.983%
7279	GUOCOLAND LTD	0.001%	97.984%
7280	SYNERGIE	0.001%	97.985%
7281	AEKYUNG PETROCH	0.001%	97.986%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7282	UOA DEVELOPMENT	0.001%	97.987%
7283	JSP CORP	0.001%	97.988%
7284	ERAWAN GROUP	0.001%	97.990%
7285	AP THAILAND PCL	0.001%	97.991%
7286	SIGDO KOPPERS S	0.001%	97.992%
7287	VITAL KSK HOLDI	0.001%	97.993%
7288	DAITO PHARM	0.001%	97.994%
7289	KOWLOON DEVMT	0.001%	97.995%
7290	mitsui soko co	0.001%	97.997%
7291	CENTURIA INDUST	0.001%	97.998%
7292	ALIANSCE SHOPPI	0.001%	97.999%
7293	TRANS COSMOS	0.001%	98.000%
7294	COLOUR LIFE SER	0.001%	98.001%
7295	SIIC ENVIRONMEN	0.001%	98.002%
7296	PAN INTL INDL	0.001%	98.003%
7297	ROKKO BUTTER CO	0.001%	98.005%
7298	CIA DE DIST INT	0.001%	98.006%
7299	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.001%	98.007%
7300	TELEFONICA BRASIL ADR ADR	0.001%	98.008%
7301	DAEHAN FLOUR MI	0.001%	98.009%
7302	Q TECHNOLOGY GR	0.001%	98.010%
7303	CREDIT CORP GRO	0.001%	98.011%
7304	BORUSSIA DORTMU	0.001%	98.013%
7305	ROBINSONS RETAI	0.001%	98.014%
7306	GREATEK ELECTRO	0.001%	98.015%
7307	VERA BRADLEY INC COMMON STOCK	0.001%	98.016%
7308	SUMITOMO SEIKA	0.001%	98.017%
7309	SILICON WORKS	0.001%	98.018%
7310	NITTA CORP	0.001%	98.019%
7311	DEA CAPITAL SPA	0.001%	98.021%
7312	GINTECH ENERGY	0.001%	98.022%
7313	ZAGG INC COMMON STOCK USD.001	0.001%	98.023%
7314	CT ENVIRONMENTA	0.001%	98.024%
7315	NATIONAL GRID P	0.001%	98.025%
7316	MCCARTHY & STON	0.001%	98.026%
7317	SCANDINAVIAN TO	0.001%	98.027%
7318	JUSTSYSTEM	0.001%	98.029%
7319	ASKUL	0.001%	98.030%
7320	BES ENGINEERING	0.001%	98.031%
7321	PUNJAB NATIONAL	0.001%	98.032%
7322	COLTENE HOLDI	0.001%	98.033%
7323	SANSIRI PUBLIC	0.001%	98.034%
7324	TOHO TITANIUM C	0.001%	98.035%
7325	SHIKUN & BINUI	0.001%	98.037%
7326	CTCI CORP	0.001%	98.038%
7327	PIERRE & VACANC	0.001%	98.039%
7328	NVE CORP	0.001%	98.040%
7329	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.001%	98.041%
7330	EIGHTEENTH BANK	0.001%	98.042%
7331	SUN HUNG KAI CO	0.001%	98.043%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7332	CORPORATE TRAVE	0.001%	98.044%
7333	DONGFANG ELECT	0.001%	98.046%
7334	LIPPO MALLS IN	0.001%	98.047%
7335	LIEN HWA INDL	0.001%	98.048%
7336	TIME DOTCOM BHD	0.001%	98.049%
7337	UNITED SPIRITS	0.001%	98.050%
7338	OXFORD INSTRUME	0.001%	98.051%
7339	LINX SA	0.001%	98.052%
7340	NETUREN CO	0.001%	98.053%
7341	AISAN INDUSTRY	0.001%	98.055%
7342	BTB REAL ESTATE	0.001%	98.056%
7343	BAUER AG	0.001%	98.057%
7344	WOCKHARDT LIMIT	0.001%	98.058%
7345	AUSTRALIAN AGRI	0.001%	98.059%
7346	SUESS MICRO TEC	0.001%	98.060%
7347	SMA SOLAR TECHN	0.001%	98.061%
7348	UNITED INTL ENT	0.001%	98.062%
7349	SUNDARAM FINANC	0.001%	98.064%
7350	NCSOFT CORPN	0.001%	98.065%
7351	DAI-DAN CO	0.001%	98.066%
7352	CHINA AIRCRAFT	0.001%	98.067%
7353	IRON BRIDGE RES	0.001%	98.068%
7354	DASSAULT SYSTEM	0.001%	98.069%
7355	ENAV SPA	0.001%	98.070%
7356	PHOENIX HLDGS L	0.001%	98.071%
7357	KASAI KOGYO CO	0.001%	98.073%
7358	GMR INFRASTRUCT	0.001%	98.074%
7359	SURGERY PARTNERS INC COMMON STOCK USD.01	0.001%	98.075%
7360	AUSTAL LTD	0.001%	98.076%
7361	BDO UNIBANK INC	0.001%	98.077%
7362	KUSURI NO AOKI	0.001%	98.078%
7363	AIB GROUP PLC	0.001%	98.079%
7364	YOMIURI LAND CO	0.001%	98.080%
7365	HIBIYA ENGINEER	0.001%	98.081%
7366	PP LONDON SUMAT	0.001%	98.083%
7367	SEWON CELLONTEC	0.001%	98.084%
7368	ASIA CEMENT CO	0.001%	98.085%
7369	VAN LANSCHOT NV	0.001%	98.086%
7370	BERJAYA CORPORA	0.001%	98.087%
7371	JINDAL SAW LTD	0.001%	98.088%
7372	UNITECH PRINTED	0.001%	98.089%
7373	MPACT LIMITED	0.001%	98.090%
7374	SENTUL CITY TBK	0.001%	98.091%
7375	HISAKA WORKS LT	0.001%	98.093%
7376	TONGYANG LIFE I	0.001%	98.094%
7377	PROSPERITY REIT	0.001%	98.095%
7378	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.001%	98.096%
7379	MONTEA SCA	0.001%	98.097%
7380	CNB FINANCIAL CORP/PA COMMON STOCK	0.001%	98.098%
7381	DAE DUCK ELECTR	0.001%	98.099%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7382	NETIA SA	0.001%	98.100%
7383	MIRAE ASSET LIF	0.001%	98.101%
7384	AGUAS ANDINAS S	0.001%	98.103%
7385	QUALITY HOUSES	0.001%	98.104%
7386	MAGNITOGORS SPON GDR REGS DEPOSITORY RECEIPT	0.001%	98.105%
7387	GCL NEW ENERGY	0.001%	98.106%
7388	NITTETSU MINING	0.001%	98.107%
7389	MGI COUTIER	0.001%	98.108%
7390	KEC CORP	0.001%	98.109%
7391	COSAN LOGISTICA	0.001%	98.110%
7392	TAIWAN SECOM	0.001%	98.111%
7393	TOMSON GROUP	0.001%	98.112%
7394	MEDICLINIC INTE	0.001%	98.114%
7395	INVESTORS CLOUD	0.001%	98.115%
7396	WCT HOLDINGS BH	0.001%	98.116%
7397	HOKUTO CORP	0.001%	98.117%
7398	CERVECERIAS UNI	0.001%	98.118%
7399	EIS ECZACIBASI	0.001%	98.119%
7400	TICON INDUSTRIA	0.001%	98.120%
7401	CRAFT BREWERS A	0.001%	98.121%
7402	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.001%	98.122%
7403	YINSON HOLDINGS	0.001%	98.123%
7404	TRANCOM CO, LTD	0.001%	98.125%
7405	HOTELES CITY EX	0.001%	98.126%
7406	LC CORP S.A.	0.001%	98.127%
7407	C.BANNER INTERN	0.001%	98.128%
7408	PASONA GROUP IN	0.001%	98.129%
7409	TOKAI CORP/GIFU	0.001%	98.130%
7410	GPO AEROPORTUAR	0.001%	98.131%
7411	NICE INFORMATIO	0.001%	98.132%
7412	LPP SA	0.001%	98.133%
7413	TITAN MACHINERY INC COMMON STOCK USD.00001	0.001%	98.134%
7414	ECOPRO CO LTD	0.001%	98.136%
7415	TURKIYE SINAI K	0.001%	98.137%
7416	ISRA VISION AG	0.001%	98.138%
7417	INOVALON HOLDINGS INC A COMMON STOCK USD.000005	0.001%	98.139%
7418	OITA BANK	0.001%	98.140%
7419	DAEWOONG CO LTD	0.001%	98.141%
7420	UNISEM (M) BHD	0.001%	98.142%
7421	ADLER REAL ESTA	0.001%	98.143%
7422	EOH HOLDINGS LT	0.001%	98.144%
7423	CHONG HONG CONS	0.001%	98.145%
7424	CHINA STEEL CHE	0.001%	98.146%
7425	BIESSE	0.001%	98.147%
7426	SPH REIT	0.001%	98.149%
7427	YASUNAGA CORP	0.001%	98.150%
7428	U-MING MARINE	0.001%	98.151%
7429	ECO WORLD DEVL	0.001%	98.152%
7430	ORIOLA-KD CORP	0.001%	98.153%
7431	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.001%	98.154%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7432	NIPPON THOMPSON	0.001%	98.155%
7433	PROCTOR&GAMBLE	0.001%	98.156%
7434	DAIRY FARM INTL	0.001%	98.157%
7435	GATEWAY LIFESTY	0.001%	98.158%
7436	AOI ELECTRONICS	0.001%	98.159%
7437	NAMURA SHIPBUIL	0.001%	98.160%
7438	AMTRAN TECHNOLO	0.001%	98.162%
7439	DILIP BUILD	0.001%	98.163%
7440	SHANDONG CHENMI	0.001%	98.164%
7441	KYUNG DONG	0.001%	98.165%
7442	STARHUB LIMITED	0.001%	98.166%
7443	TOURISM HOLDING	0.001%	98.167%
7444	NICHII GAKKAN C	0.001%	98.168%
7445	ORACLE FIN SERV	0.001%	98.169%
7446	UMW HLDGS BERHA	0.001%	98.170%
7447	CALBEE INC	0.001%	98.171%
7448	DHT HOLDINGS IN	0.001%	98.172%
7449	TEIKOKU SEN-I C	0.001%	98.173%
7450	SHUTTLE INC	0.001%	98.174%
7451	MIDDLESEX WATER CO COMMON STOCK	0.001%	98.176%
7452	MILBON CO	0.001%	98.177%
7453	ORACLE CORP JAP	0.001%	98.178%
7454	FORD OTOSAN	0.001%	98.179%
7455	CHUGAI PHARM CO	0.001%	98.180%
7456	DIC ASSET AG	0.001%	98.181%
7457	REVLON INC CLASS A COMMON STOCK USD.01	0.001%	98.182%
7458	TELESITES SAB D	0.001%	98.183%
7459	SL CORP	0.001%	98.184%
7460	ELITE SEMICONDU	0.001%	98.185%
7461	ELITEGROUP COMP	0.001%	98.186%
7462	NAMCHOW CHEMICA	0.001%	98.187%
7463	CONA RESOURCES	0.001%	98.188%
7464	BANK JABAR BANT	0.001%	98.189%
7465	AJANTA PHARMA	0.001%	98.190%
7466	PRESIDENT SECS	0.001%	98.192%
7467	CHINA MANMADE F	0.001%	98.193%
7468	XINGDA INTERNAT	0.001%	98.194%
7469	MEKONOMEN AB	0.001%	98.195%
7470	NIPPON CHEM IND	0.001%	98.196%
7471	HIOKI EE CORP	0.001%	98.197%
7472	UNILEVER INDONE	0.001%	98.198%
7473	S&T MOTIV CO LT	0.001%	98.199%
7474	OSJB HOLDINGS C	0.001%	98.200%
7475	AMBUJA CEMENTS	0.001%	98.201%
7476	GOODBABY INTERN	0.001%	98.202%
7477	XXENTRIA TECHNO	0.001%	98.203%
7478	GREAT LAKES DRE	0.001%	98.204%
7479	FINOLEX CABLES	0.001%	98.205%
7480	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.001%	98.206%
7481	PETROPVLOVSK	0.001%	98.207%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7482	PICO HOLDINGS INC COMMON STOCK USD.001	0.001%	98.209%
7483	OOH!MEDIA LTD	0.001%	98.210%
7484	SINARMAS LAND	0.001%	98.211%
7485	RH COMMON STOCK USD.0001	0.001%	98.212%
7486	STARZEN CO LTD	0.001%	98.213%
7487	mitsui home co	0.001%	98.214%
7488	CAPITAL® PRO	0.001%	98.215%
7489	CHINA SOUTHERN AIR SPONS ADR ADR	0.001%	98.216%
7490	QUINSTREET INC COMMON STOCK USD.001	0.001%	98.217%
7491	ANTENA 3 DE TEL	0.001%	98.218%
7492	TOSHIBA MACHINE	0.001%	98.219%
7493	ADVAN CO LTD	0.001%	98.220%
7494	ADVANCED WIRELE	0.001%	98.221%
7495	DAISO CO	0.001%	98.222%
7496	TIM PARTICIPACOES SA ADR ADR	0.001%	98.223%
7497	DENYO CO	0.001%	98.224%
7498	TOKYO ENERGY&SY	0.001%	98.225%
7499	DONGWONIndustr	0.001%	98.226%
7500	NIPPON KINZOKU	0.001%	98.228%
7501	TEXCELL	0.001%	98.229%
7502	INFRASTRUTTURA	0.001%	98.230%
7503	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.001%	98.231%
7504	KATAKURA INDS	0.001%	98.232%
7505	AJ RENT CAR	0.001%	98.233%
7506	UEM SUNRISE BHD	0.001%	98.234%
7507	COSTA GROUP HOL	0.001%	98.235%
7508	MOTECH INDUSTRI	0.001%	98.236%
7509	NICE HOLDINGS C	0.001%	98.237%
7510	TSUGAMI CORP	0.001%	98.238%
7511	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.001%	98.239%
7512	IES HOLDINGS INC COMMON STOCK USD.01	0.001%	98.240%
7513	CGN MEIYA POWER	0.001%	98.241%
7514	GLOBAL MEDIACOM	0.001%	98.242%
7515	MASISA SA	0.001%	98.243%
7516	DAI NIPPON TORY	0.001%	98.244%
7517	MANILA ELECTRIC	0.001%	98.245%
7518	TORIDOLL CORPOR	0.001%	98.246%
7519	MORGAN SINDALL	0.001%	98.247%
7520	KALBE FARMA	0.001%	98.248%
7521	METRO PACIFIC I	0.001%	98.249%
7522	ECOBALT SOLUTIO	0.001%	98.251%
7523	TIAN AN CHINA I	0.001%	98.252%
7524	MAMMOTH ENERGY	0.001%	98.253%
7525	FORMULA SYST(19	0.001%	98.254%
7526	GULLIVER INTERN	0.001%	98.255%
7527	ACTER CO LTD	0.001%	98.256%
7528	OPAP SA	0.001%	98.257%
7529	CROSS-HARBOUR H	0.001%	98.258%
7530	EREX CO LTD	0.001%	98.259%
7531	SIPEF(PLANT FIN	0.001%	98.260%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7532	XEROX CORPORATION SR UNSECURED 03/22 4.07	0.001%	98.261%
7533	LIFE CORPORATIO	0.001%	98.262%
7534	PANDA GREEN ENE	0.001%	98.263%
7535	RYOYO ELECTRO C	0.001%	98.264%
7536	YAKULT HONSHA C	0.001%	98.265%
7537	DYNAPACK INTL T	0.001%	98.266%
7538	CONCENTRADORA	0.001%	98.267%
7539	JUNGFRAUBAHN HL	0.001%	98.268%
7540	CAMBRIDGE INDUS	0.001%	98.269%
7541	CCC SA	0.001%	98.270%
7542	B&B TOOLS AB	0.001%	98.271%
7543	SANTOS BRASIL P	0.001%	98.272%
7544	KUMHO INDUSTRIA	0.001%	98.273%
7545	PEGASUS SEWING	0.001%	98.274%
7546	TECHNOLOGY ONE	0.001%	98.275%
7547	SUNSHINE 10	0.001%	98.276%
7548	OKAMURA CORP	0.001%	98.277%
7549	CHINA OVERSEAS	0.001%	98.278%
7550	NITTOKU ENG CO	0.001%	98.279%
7551	BRF SA	0.001%	98.280%
7552	PULSE SEISMIC	0.001%	98.281%
7553	DAIWA INDUSTRIE	0.001%	98.282%
7554	BATA INDIA LTD	0.001%	98.283%
7555	HIRATA TECHNICA	0.001%	98.285%
7556	POLLARD BANKNOT	0.001%	98.286%
7557	ALPHA & OMEGA S	0.001%	98.287%
7558	KATHMANDU HOLDI	0.001%	98.288%
7559	CAMBIAN GROUP P	0.001%	98.289%
7560	DUNI AB	0.001%	98.290%
7561	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.001%	98.291%
7562	WINMARK CORP COMMON STOCK	0.001%	98.292%
7563	SHENGJING BANK	0.001%	98.293%
7564	SAMYANG CORP	0.001%	98.294%
7565	NAMYANG DAIRY P	0.001%	98.295%
7566	SEAH BESTEEL CO	0.001%	98.296%
7567	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	98.297%
7568	HOCHIKI CORPORA	0.001%	98.298%
7569	TOLI CORP	0.001%	98.299%
7570	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.001%	98.300%
7571	TOTAL ACCESS CO	0.001%	98.301%
7572	STOLT-NIELSEN L	0.001%	98.302%
7573	CENTRAL CHINA R	0.001%	98.303%
7574	COMMUNISIS PLC	0.001%	98.304%
7575	SPRINGLAND INTE	0.001%	98.305%
7576	NESTLE MALAY BH	0.001%	98.306%
7577	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.001%	98.307%
7578	FUJI CORP LTD/O	0.001%	98.308%
7579	F&A AQUA HOLDIN	0.001%	98.309%
7580	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	98.310%
7581	HORNBAACH BAUMAR	0.001%	98.311%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7582	YAKUODO CO LTD	0.001%	98.312%
7583	COOPER ENERGY L	0.001%	98.313%
7584	DISCO CORPORATI	0.001%	98.314%
7585	RETELIT SPA	0.001%	98.315%
7586	SHINKO SHOJI CO	0.001%	98.316%
7587	XERO LIMITED	0.001%	98.317%
7588	RAFFLES MEDICAL	0.001%	98.318%
7589	CMIC HOLDINGS C	0.001%	98.319%
7590	SOLARTECH INTL	0.001%	98.320%
7591	KAGA ELECTRONIC	0.001%	98.321%
7592	DELEK GROUP	0.001%	98.322%
7593	STAR MICRONICS	0.001%	98.323%
7594	TECHNOPRO HLDGS	0.001%	98.324%
7595	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.001%	98.325%
7596	HUADIAN POWER I	0.001%	98.326%
7597	YAMAZEN CORPORA	0.001%	98.327%
7598	INFOCOM CORP	0.001%	98.328%
7599	CHINA SINGYES S	0.001%	98.329%
7600	TENMA CORPORATI	0.001%	98.330%
7601	RELIANCE CAPITA	0.001%	98.331%
7602	CARNIVAL GROUP	0.001%	98.332%
7603	IMAGICA ROBOT H	0.001%	98.333%
7604	MELISRON LTD	0.001%	98.334%
7605	SHINKO PLANTECH	0.001%	98.335%
7606	AXACTOR AB	0.001%	98.336%
7607	CEDAR REALTY TRUST INC REIT USD.06	0.001%	98.337%
7608	SMART + FINAL STORES INC COMMON STOCK USD.001	0.001%	98.338%
7609	SEIKITOKYU KOGY	0.001%	98.339%
7610	FRONTLINE LTD/B	0.001%	98.340%
7611	CEDAR WOODS PRO	0.001%	98.341%
7612	MIKUNI CORP	0.001%	98.342%
7613	MEDICAL DATA VI	0.001%	98.343%
7614	UNIVERSAL CEMEN	0.001%	98.344%
7615	SYMPHONY HLDGS	0.001%	98.345%
7616	CLARION CO	0.001%	98.346%
7617	ORION CORP	0.001%	98.347%
7618	MAN SE	0.001%	98.348%
7619	ANICOM HOLDINGS	0.001%	98.349%
7620	KOLON CORPORATI	0.001%	98.350%
7621	WINCANTON	0.001%	98.351%
7622	ACTRON TECHNOLO	0.001%	98.352%
7623	STAR ASIAN INVE	0.001%	98.353%
7624	VAISALA	0.001%	98.354%
7625	JNBY DESIGN LTD	0.001%	98.355%
7626	ICOM INCORPORAT	0.001%	98.356%
7627	HOMETRUST BANCSHARES INC COMMON STOCK	0.001%	98.357%
7628	ESSENTRA PLC	0.001%	98.358%
7629	PARCO CO	0.001%	98.359%
7630	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.001%	98.360%
7631	CHANGYOU.COM LTD ADR ADR	0.001%	98.361%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7632	TIPP24 SE	0.001%	98.362%
7633	WING ON CO INT	0.001%	98.363%
7634	HS INDUSTRIES C	0.001%	98.364%
7635	REGAL HOTELS IN	0.001%	98.365%
7636	HT&E LTD	0.001%	98.366%
7637	UNITIL CORP COMMON STOCK	0.001%	98.367%
7638	CENTURY TEXT &	0.001%	98.368%
7639	SANYANGIndustr	0.001%	98.369%
7640	TYC BROTHER IND	0.001%	98.370%
7641	MITAC HOLDINGS	0.001%	98.371%
7642	OKURA INDUSTRIA	0.001%	98.372%
7643	CONTINENTAL HLD	0.001%	98.373%
7644	RICH DEVELOPMEN	0.001%	98.374%
7645	TSUBAKI NAKASHI	0.001%	98.375%
7646	ULTRA TECH CEMC	0.001%	98.376%
7647	ATEAM INC	0.001%	98.377%
7648	HUVIS CORP	0.001%	98.378%
7649	CHINA SHENGMU O	0.001%	98.379%
7650	ALTEK CORP	0.001%	98.380%
7651	YEONG GUAN ENER	0.001%	98.381%
7652	CHEMOCENTRYX INC COMMON STOCK USD.001	0.001%	98.382%
7653	KARNATAKA BANK	0.001%	98.383%
7654	SINON CORP	0.001%	98.384%
7655	GENTING PLANTA	0.001%	98.385%
7656	LAYNE CHRISTENS	0.001%	98.386%
7657	MEGAWIDE CONS C	0.001%	98.387%
7658	KAMEI CORP	0.001%	98.388%
7659	ASCENTIAL PLC	0.001%	98.389%
7660	MONETA MONEY BA	0.001%	98.390%
7661	AFFICHAGE HOLDI	0.001%	98.391%
7662	SEKISUI JUSHI C	0.001%	98.392%
7663	XIAMEN INTL POR	0.001%	98.393%
7664	ASIA AVIATION P	0.001%	98.394%
7665	PETRONAS GAS	0.001%	98.395%
7666	NEOWIZ GAMES CO	0.001%	98.396%
7667	NIPPON ROAD CO	0.001%	98.397%
7668	MEGACHIPS CORP	0.001%	98.398%
7669	KUDELSKI S.A.	0.001%	98.399%
7670	GLOBAL BRANDS G	0.001%	98.400%
7671	DAIICHI JITSUGY	0.001%	98.401%
7672	PHILIPPINE NATL	0.001%	98.402%
7673	CORFICOLOMBIANA	0.001%	98.403%
7674	CHIYODA INTEGRE	0.001%	98.404%
7675	HIDAY HIDAKA CO	0.001%	98.405%
7676	ATRIUM LJUNGBER	0.001%	98.406%
7677	TECHNOGYM SPA	0.001%	98.407%
7678	MEGHMANI ORGANI	0.001%	98.407%
7679	YOUNGTEK ELECTR	0.001%	98.408%
7680	GENESIS ENERGY	0.001%	98.409%
7681	SPCG	0.001%	98.410%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7682	HARTELEGA HOLDI	0.001%	98.411%
7683	NICHIDENBO	0.001%	98.412%
7684	SILVER LAKE RES	0.001%	98.413%
7685	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.001%	98.414%
7686	SOCIEDAD MATRIZ	0.001%	98.415%
7687	GRUPO SECURITY	0.001%	98.416%
7688	TAI CHEUNG HLDG	0.001%	98.417%
7689	ELECNOR SA	0.001%	98.418%
7690	KRBL LTD	0.001%	98.419%
7691	SHOUGANG CNCRD	0.001%	98.420%
7692	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	98.421%
7693	KONISHI CO LTD	0.001%	98.422%
7694	MOBILEONE LTD.	0.001%	98.423%
7695	PERSEUS MINING	0.001%	98.424%
7696	SANKYO TATEYAMA	0.001%	98.425%
7697	SYNDICATE BANK	0.001%	98.426%
7698	CHLITINA HOLDIN	0.001%	98.427%
7699	SHOEI CO LTD	0.001%	98.428%
7700	VITROLIFE AB	0.001%	98.429%
7701	SCANDI STANDARD	0.001%	98.430%
7702	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.001%	98.431%
7703	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.001%	98.432%
7704	ZOOPLA PROPERTY	0.001%	98.433%
7705	AARTI INDS	0.001%	98.434%
7706	JUSUNG ENGINEER	0.001%	98.435%
7707	KONGSBERG GRUPP	0.001%	98.436%
7708	HARIM CO LTD	0.001%	98.436%
7709	FREIGHTWAYS LTD	0.001%	98.437%
7710	MCBRIDE PLC	0.001%	98.438%
7711	WILH. WILHELMSE	0.001%	98.439%
7712	MAYNE PHARMA GR	0.001%	98.440%
7713	EMBRAER SA SPON ADR ADR	0.001%	98.441%
7714	MAIRE TECNIMONT	0.001%	98.442%
7715	HMC INVESTMENT	0.001%	98.443%
7716	CITY UNION BANK	0.001%	98.444%
7717	ALUPAR INVEST S	0.001%	98.445%
7718	RIKEN VITAMIN C	0.001%	98.446%
7719	ECORODOVIAS INF	0.001%	98.447%
7720	LIVART CO LTD	0.001%	98.448%
7721	BRITISH AMERICA	0.001%	98.449%
7722	DEUTSCHE BANK M	0.001%	98.450%
7723	CHINA OIL & GAS	0.001%	98.451%
7724	IGB REAL ESTATE	0.001%	98.452%
7725	DOF ASA	0.001%	98.453%
7726	LEXTAR ELECTRON	0.001%	98.454%
7727	MK ELECTRON	0.001%	98.455%
7728	ROO HSING	0.001%	98.456%
7729	ESTIA HELATH LT	0.001%	98.457%
7730	SILVER GRANT IN	0.001%	98.457%
7731	MUNKSJO OYJ	0.001%	98.458%

SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %	
7732	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.001%	98.459%
7733	DIP CORPORATION	0.001%	98.460%
7734	ORIENTAL WATCH	0.001%	98.461%
7735	FORUS S.A.	0.001%	98.462%
7736	STHREE	0.001%	98.463%
7737	ENVESTNET INC COMMON STOCK	0.001%	98.464%
7738	MIDAS HLDGS	0.001%	98.465%
7739	BRIGHT SMART SE	0.001%	98.466%
7740	NICHIREKI CO LT	0.001%	98.467%
7741	SUNGWOO HITECH	0.001%	98.468%
7742	SOLAR APPLIED M	0.001%	98.469%
7743	APN OUTDOOR GRO	0.001%	98.470%
7744	INSULET CORP	0.001%	98.471%
7745	COLLINS FOOD LT	0.001%	98.472%
7746	YOUNG POONG COR	0.001%	98.473%
7747	RUSHYDRO PJSC ADR ADR	0.001%	98.474%
7748	MONOGATARI CORP	0.001%	98.475%
7749	FOLKESTONE EDU	0.001%	98.475%
7750	XIABUXIABU CATE	0.001%	98.476%
7751	MICROPORT SCIEN	0.001%	98.477%
7752	MAH SING GROUP	0.001%	98.478%
7753	UMW OIL & GAS C	0.001%	98.479%
7754	GET NICE HOLDIN	0.001%	98.480%
7755	M&A CAPITAL PAR	0.001%	98.481%
7756	AXT INC COMMON STOCK USD.001	0.001%	98.482%
7757	METALS X LTD	0.001%	98.483%
7758	LOTTE NON-LIFE	0.001%	98.484%
7759	SHW AG	0.001%	98.485%
7760	CHINA RESOURCES	0.001%	98.486%
7761	MITSUBISHI RESE	0.001%	98.487%
7762	FARGLORY LAND D	0.001%	98.488%
7763	AMER SOFTWARE I	0.001%	98.489%
7764	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.001%	98.490%
7765	DARFON ELECTRON	0.001%	98.491%
7766	CONTROL4 CORP COMMON STOCK USD.0001	0.001%	98.491%
7767	O-BANK CO LTD	0.001%	98.492%
7768	AICHI CORPORATI	0.001%	98.493%
7769	ASIA HOLDINGS C	0.001%	98.494%
7770	KNOW IT AB	0.001%	98.495%
7771	CARLIT HOLDINGS	0.001%	98.496%
7772	ONE LIBERTY PRO	0.001%	98.497%
7773	PEPTIDREAM INC	0.001%	98.498%
7774	GRUPO INDUSTRIA	0.001%	98.499%
7775	KOREA ELEC TERM	0.001%	98.500%
7776	BELLEVUE GROUP	0.001%	98.501%
7777	WELSPUN INDIA L	0.001%	98.502%
7778	TEKKEN CORP	0.001%	98.503%
7779	LOTES CO LTD	0.001%	98.504%
7780	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.001%	98.505%
7781	INTERNATIONAL M	0.001%	98.505%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7782	CATHEDRAL ENERG	0.001%	98.506%
7783	KUO TOONG INTER	0.001%	98.507%
7784	HKBN LTD	0.001%	98.508%
7785	ADDTECH AB B SH	0.001%	98.509%
7786	CHINA YURUN FOO	0.001%	98.510%
7787	CLAS OHLSON AB	0.001%	98.511%
7788	BHARTI INFRATEL	0.001%	98.512%
7789	INGENIA COMMUNI	0.001%	98.513%
7790	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	98.514%
7791	WIJAYA KARYA	0.001%	98.515%
7792	BROADLEAF CO LT	0.001%	98.516%
7793	FAR EAST HOSPIT	0.001%	98.517%
7794	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.001%	98.518%
7795	ASCENDAS HOSPIT	0.001%	98.519%
7796	FEDERAL CORP	0.001%	98.519%
7797	TOBISHIMA CORP	0.001%	98.520%
7798	FLEXSTEEL INDS COMMON STOCK USD1.0	0.001%	98.521%
7799	PARK ELECTROCHE	0.001%	98.522%
7800	MARUWA UNYU	0.001%	98.523%
7801	FUNAI ELECTRIC	0.001%	98.524%
7802	MITO SECURITIES	0.001%	98.525%
7803	FUJI SOFT ABC	0.001%	98.526%
7804	AKEBONO BRAKE I	0.001%	98.527%
7805	SHIBAURA MECHAT	0.001%	98.528%
7806	ELECOM CO LTD	0.001%	98.529%
7807	GALAXY RESOURCE	0.001%	98.530%
7808	KORTEK CORPN	0.001%	98.531%
7809	SUNDRAM FASTNER	0.001%	98.531%
7810	PAL CO LTD	0.001%	98.532%
7811	NIPPON BEET SUG	0.001%	98.533%
7812	TYMAN PLC	0.001%	98.534%
7813	QSC AG	0.001%	98.535%
7814	JASA MARGA	0.001%	98.536%
7815	INNOTECH CORP	0.001%	98.537%
7816	UNIDEN CORP	0.001%	98.538%
7817	BW LPG LTD	0.001%	98.539%
7818	GUARARAPES CONF	0.001%	98.540%
7819	WASKITA BETON P	0.001%	98.541%
7820	HINOKIYA	0.001%	98.542%
7821	DENKI KOGYO CO	0.001%	98.543%
7822	PACK CORP	0.001%	98.543%
7823	JAPAN MATERIAL	0.001%	98.544%
7824	HUADIAN FUXIN E	0.001%	98.545%
7825	DONG-A SOCIO	0.001%	98.546%
7826	INTERVEST OFFIC	0.001%	98.547%
7827	BANK HANDLOWY W	0.001%	98.548%
7828	SAWIT SUMBERMAS	0.001%	98.549%
7829	ABLX NV	0.001%	98.550%
7830	YASHILI INTL HL	0.001%	98.551%
7831	RINGER HUT CO L	0.001%	98.552%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7832	GOLD CIRCUIT EL	0.001%	98.553%
7833	HAMILTON BEACH BRAND A COMMON STOCK	0.001%	98.554%
7834	FALCK RENEWABLE	0.001%	98.554%
7835	KEYW HOLDING CORP/THE COMMON STOCK	0.001%	98.555%
7836	KUKDO CHEMICAL	0.001%	98.556%
7837	S1 CORP	0.001%	98.557%
7838	DMS CO LTD	0.001%	98.558%
7839	FURUKAWA BATTER	0.001%	98.559%
7840	ADHI KARYA PERS	0.001%	98.560%
7841	PERSISTENT SYST	0.001%	98.561%
7842	JAC RECRUITMENT	0.001%	98.562%
7843	TONAMI HOLDINGS	0.001%	98.563%
7844	ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	0.001%	98.564%
7845	NUFLARE TECHNOL	0.001%	98.564%
7846	METAWATER CO LT	0.001%	98.565%
7847	OBERBANK AG	0.001%	98.566%
7848	TCL MULTIMEDIA	0.001%	98.567%
7849	RHEON AUTO MACH	0.001%	98.568%
7850	EVEN CONSTRUCTO	0.001%	98.569%
7851	TOENEC CORP	0.001%	98.570%
7852	RAMELIUS RESOUR	0.001%	98.571%
7853	SEA HOLDINGS LT	0.001%	98.572%
7854	CELLCOM ISRAEL	0.001%	98.573%
7855	BOUSTEAD HLDGS	0.001%	98.574%
7856	HANWHA NON-LIFE	0.001%	98.574%
7857	GREE INC	0.001%	98.575%
7858	LAOX CO	0.001%	98.576%
7859	INTOPS CO	0.001%	98.577%
7860	JAMCO COPORATIN	0.001%	98.578%
7861	DSP GROUP INC	0.001%	98.579%
7862	BEST WORLD	0.001%	98.580%
7863	RELIANCE ENERGY	0.001%	98.581%
7864	ROLAND DG CORP	0.001%	98.582%
7865	DISTELL GROUP L	0.001%	98.583%
7866	VILLA WORLD LTD	0.001%	98.583%
7867	TYNTEK CORP	0.001%	98.584%
7868	PARTRON CO LTD	0.001%	98.585%
7869	FUDO CONSTRUCTI	0.001%	98.586%
7870	ALAM SUTERA REA	0.001%	98.587%
7871	POTBELLY CORP COMMON STOCK USD.01	0.001%	98.588%
7872	ADANI TRANSMISS	0.001%	98.589%
7873	GUJARAT STATE F	0.001%	98.590%
7874	PIDILITE INDUST	0.001%	98.591%
7875	ENEL AMERICAS S	0.001%	98.591%
7876	CUCKOO ELECTRON	0.001%	98.592%
7877	PANIN FINANCIAL	0.001%	98.593%
7878	SK TELECOM ADR	0.001%	98.594%
7879	GREAT EASTERN S	0.001%	98.595%
7880	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	98.596%
7881	AMARA RAJA BATT	0.001%	98.597%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7882	FERROLIGAS FERB	0.001%	98.598%
7883	CHAUN-CHOUNG TE	0.001%	98.599%
7884	MBK PCL	0.001%	98.600%
7885	EVERTEC INC COMMON STOCK USD.01	0.001%	98.600%
7886	WILH WILHELMOSEN	0.001%	98.601%
7887	SOKEN CHEMICAL	0.001%	98.602%
7888	ALLIED PROPERTI	0.001%	98.603%
7889	CHIBA KOGYO BAN	0.001%	98.604%
7890	METAIR INVESTME	0.001%	98.605%
7891	CHINA AEROSPACE	0.001%	98.606%
7892	COMPANHIA DE GA	0.001%	98.607%
7893	CARE PROPERTY I	0.001%	98.608%
7894	OLYMPIC STEEL I	0.001%	98.608%
7895	TATA COMMUNICAT	0.001%	98.609%
7896	CH KARNCHANG,FG	0.001%	98.610%
7897	MIMASU SEMICOND	0.001%	98.611%
7898	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.001%	98.612%
7899	ORASCOM DEVELOP	0.001%	98.613%
7900	GRENKELEASING A	0.001%	98.614%
7901	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	98.615%
7902	GURUNAVI INC	0.001%	98.616%
7903	HI SUN TECH CHI	0.001%	98.616%
7904	ON THE BEACH GR	0.001%	98.617%
7905	EMPEROR CAPITAL	0.001%	98.618%
7906	LANTHEUS HOLDINGS INC COMMON STOCK USD.01	0.001%	98.619%
7907	INAGEYA CO LTD	0.001%	98.620%
7908	YOKOWO CO LTD	0.001%	98.621%
7909	TRANSACTION CAP	0.001%	98.622%
7910	CHINESE ESTATES	0.001%	98.623%
7911	SIMMTECH CO LTD	0.001%	98.623%
7912	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.001%	98.624%
7913	EHI CAR SERVICES SPON ADR ADR USD.001	0.001%	98.625%
7914	HAGIHARA INDUST	0.001%	98.626%
7915	SIOEN INDUSTRIE	0.001%	98.627%
7916	LIFESTYLE CHINA	0.001%	98.628%
7917	LACTO JAPAN CO	0.001%	98.629%
7918	TOKUSHU TOKAI H	0.001%	98.630%
7919	IWAICOSMO HLDGS	0.001%	98.631%
7920	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	98.631%
7921	YP	0.001%	98.632%
7922	TAIFLEX SCIENTI	0.001%	98.633%
7923	KAS BANK	0.001%	98.634%
7924	RIBBON COMMUNICATIONS INC COMMON STOCK USD.001	0.001%	98.635%
7925	KOMERCNI BANKA	0.001%	98.636%
7926	TOA CORP	0.001%	98.637%
7927	BANK COOP AG	0.001%	98.638%
7928	SOLIUM CAPITAL	0.001%	98.638%
7929	BULTEN AB	0.001%	98.639%
7930	WALLISER KANTON	0.001%	98.640%
7931	DAEWON PHARMACE	0.001%	98.641%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7932	SEKISUI PLASTIC	0.001%	98.642%
7933	KISCO CORP	0.001%	98.643%
7934	BIOTEQUE CORP	0.001%	98.644%
7935	STERLITE TECHNO	0.001%	98.645%
7936	EVERLIGHT CHEMI	0.001%	98.645%
7937	HUCHEMS FINE CH	0.001%	98.646%
7938	ADITYA BIRLA CA	0.001%	98.647%
7939	MULTIPLUS SA	0.001%	98.648%
7940	D-LINK	0.001%	98.649%
7941	BANGKOK LIFE AS	0.001%	98.650%
7942	TOKYO ROPE MFG	0.001%	98.651%
7943	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	98.652%
7944	SKANDIABANKEN A	0.001%	98.652%
7945	F-TECH INC	0.001%	98.653%
7946	NIPPON PISTON R	0.001%	98.654%
7947	ETALON GROUP-GD	0.001%	98.655%
7948	BANGKOK CHAIN H	0.001%	98.656%
7949	FRENCKEN GROUP	0.001%	98.657%
7950	KENTUCKY FRIED	0.001%	98.658%
7951	RCF	0.001%	98.659%
7952	GLAXOSMITHKLINE	0.001%	98.659%
7953	ASIA VITAL COMP	0.001%	98.660%
7954	FLYTECH TECHNOL	0.001%	98.661%
7955	NORWAY ROYAL SA	0.001%	98.662%
7956	CONSORCIO ARA S	0.001%	98.663%
7957	ITOCHU SHOKUHIN	0.001%	98.664%
7958	AJISEN CHINA HO	0.001%	98.665%
7959	TUPY SA	0.001%	98.665%
7960	NAVIGATOR GLOBA	0.001%	98.666%
7961	Technopolis Oyj	0.001%	98.667%
7962	INOVALIS REAL E	0.001%	98.668%
7963	BESALCO SA	0.001%	98.669%
7964	ENPLAS CORP	0.001%	98.670%
7965	BOYAA INTERACTI	0.001%	98.671%
7966	UMH PROP INC	0.001%	98.671%
7967	GS GLOBAL CORP	0.001%	98.672%
7968	MIMAKI ENGINEER	0.001%	98.673%
7969	TELENAV INC COMMON STOCK USD.001	0.001%	98.674%
7970	MANDOM CORP	0.001%	98.675%
7971	BASTIDE LE CONF	0.001%	98.676%
7972	CHINA BANKING C	0.001%	98.677%
7973	SHENG SIONG GRO	0.001%	98.678%
7974	NOVATEK OAO	0.001%	98.678%
7975	RIDLEY CORP LTD	0.001%	98.679%
7976	SINGAMAS CONTAI	0.001%	98.680%
7977	TOYO KANETSU KK	0.001%	98.681%
7978	CELSIA SA ESP	0.001%	98.682%
7979	ZALANDO SE	0.001%	98.683%
7980	BORYSZEW SA	0.001%	98.684%
7981	SUNG KWANG BEND	0.001%	98.684%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7982	DELTA DUNIA PET	0.001%	98.685%
7983	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.001%	98.686%
7984	ATRIUM EUROPEAN	0.001%	98.687%
7985	ORIENTAL HLDGS	0.001%	98.688%
7986	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.001%	98.689%
7987	CLEARWATER SEAF	0.001%	98.690%
7988	MINISTOP CO	0.001%	98.690%
7989	STRAUSS GROUP L	0.001%	98.691%
7990	ALBIS CO LTD	0.001%	98.692%
7991	MOMENTUM GROUP	0.001%	98.693%
7992	SPEEDY HIRE PLC	0.001%	98.694%
7993	KAMEDA SEIKA CO	0.001%	98.695%
7994	ALE PROPERTY TR	0.001%	98.696%
7995	TAMEDIA AG	0.001%	98.696%
7996	361 DEGREES INT	0.001%	98.697%
7997	SDI CORP	0.001%	98.698%
7998	NRW HOLDINGS LT	0.001%	98.699%
7999	AUBAY	0.001%	98.700%
8000	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	98.701%
8001	ORANGE POLSKA	0.001%	98.702%
8002	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.001%	98.702%
8003	MICO LTD	0.001%	98.703%
8004	MERCURIES & ASS	0.001%	98.704%
8005	CHINA WATER IND	0.001%	98.705%
8006	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.001%	98.706%
8007	HOTAI MOTOR CO	0.001%	98.707%
8008	E-COMMODITIES H	0.001%	98.707%
8009	BYGGMAX GROUP A	0.001%	98.708%
8010	OKINAWA CELLULA	0.001%	98.709%
8011	SHANGHAI ZENDAI	0.001%	98.710%
8012	CALIDA HLDG	0.001%	98.711%
8013	TCI CO LTD	0.001%	98.712%
8014	RIKEN KEIKI CO	0.001%	98.713%
8015	INFIGEN ENERGY	0.001%	98.713%
8016	GLOBAL YATIRIM	0.001%	98.714%
8017	UTD INDUSTRIAL	0.001%	98.715%
8018	RATCHTHANI	0.001%	98.716%
8019	LANNETT CO INC COMMON STOCK USD.001	0.001%	98.717%
8020	KEC INTERNATION	0.001%	98.718%
8021	FOSTER (LB) CO A COMMON STOCK USD.01	0.001%	98.718%
8022	BEIJING GAS BLU	0.001%	98.719%
8023	OPPENHEIMER HLD	0.001%	98.720%
8024	DECEUNINCK	0.001%	98.721%
8025	YOUNGONE CORP	0.001%	98.722%
8026	LITE-ON SEMICON	0.001%	98.723%
8027	DAIKOKUTENBUSSA	0.001%	98.724%
8028	MARATHON GOLD C	0.001%	98.724%
8029	GEORGE KENT MAL	0.001%	98.725%
8030	SESA SPA	0.001%	98.726%
8031	CHUNG HSIN ELEC	0.001%	98.727%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8032	HEIJMANS	0.001%	98.728%
8033	HELLENIC EXCH H	0.001%	98.729%
8034	PALFINGER AG	0.001%	98.729%
8035	FARMERS NATL BANC CORP COMMON STOCK	0.001%	98.730%
8036	KAWAI MUSICAL I	0.001%	98.731%
8037	IDI INSURANCE C	0.001%	98.732%
8038	AVIANCA HOLDING	0.001%	98.733%
8039	GUJARAT GAS LTD	0.001%	98.734%
8040	MENORA MIVTACHI	0.001%	98.734%
8041	CHUNG HUNG STEE	0.001%	98.735%
8042	VILLAGE SUPERMA	0.001%	98.736%
8043	CINCINNATI BELL INC COMMON STOCK USD.01	0.001%	98.737%
8044	STRIDE STAPLED	0.001%	98.738%
8045	NOHMI BOSAI	0.001%	98.739%
8046	INDEX LTD	0.001%	98.739%
8047	PACT GROUP HOLD	0.001%	98.740%
8048	CENTURIA METROP	0.001%	98.741%
8049	GUJARAT NARM	0.001%	98.742%
8050	YEUN CHYANG IND	0.001%	98.743%
8051	YG ENTERTAINMEN	0.001%	98.744%
8052	COMBA TELECOM S	0.001%	98.744%
8053	TRUST TECH INC	0.001%	98.745%
8054	HUDACO INDUSTRI	0.001%	98.746%
8055	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.001%	98.747%
8056	ENERCHINA HOLDI	0.001%	98.748%
8057	HODOGAYA CHEMIC	0.001%	98.749%
8058	KP TISSUE INC	0.001%	98.749%
8059	SAKAI HEAVY IND	0.001%	98.750%
8060	HANSOL PAPER CO	0.001%	98.751%
8061	MOSHIMOSHI HOTL	0.001%	98.752%
8062	SAJO INDUSTRIES	0.001%	98.753%
8063	JK TYRE & INDUS	0.001%	98.754%
8064	RHI MAGNESITA N	0.001%	98.754%
8065	ICHINEN CO LTD	0.001%	98.755%
8066	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	98.756%
8067	SHRIRAM CITY UN	0.001%	98.757%
8068	K&O ENERGY GROU	0.001%	98.758%
8069	REGAL REIT	0.001%	98.759%
8070	CITY LODGE HOTE	0.001%	98.759%
8071	KOZA ANADOLU ME	0.001%	98.760%
8072	ESSO(FRANCAISE)	0.001%	98.761%
8073	HANJIN HEAVY IN	0.001%	98.762%
8074	SRI REJEKI ISMA	0.001%	98.763%
8075	NORTHWEST PIPE	0.001%	98.763%
8076	ASPEED TECHNOLO	0.001%	98.764%
8077	SIAM GLOBAL HOU	0.001%	98.765%
8078	CHARTER HALL LO	0.001%	98.766%
8079	SHIMIZU BANK	0.001%	98.767%
8080	UNION BNK OF IN	0.001%	98.768%
8081	HSIN KUANG STEE	0.001%	98.768%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8082	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.001%	98.769%
8083	PLENUS CO	0.001%	98.770%
8084	CHINA HUIYUAN J	0.001%	98.771%
8085	INDUSTR L FIN(IF	0.001%	98.772%
8086	ARGO GRAPHICS I	0.001%	98.773%
8087	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.001%	98.773%
8088	ANANDA DEVELOPM	0.001%	98.774%
8089	CENTRAL CHINA S	0.001%	98.775%
8090	AIZAWA SECURITI	0.001%	98.776%
8091	NCC GROUP LTD.	0.001%	98.777%
8092	COUNTRYSIDE PRO	0.001%	98.777%
8093	CITY OFFICE REI	0.001%	98.778%
8094	GRUPO ROTOPLAS	0.001%	98.779%
8095	ANEST IWATA COR	0.001%	98.780%
8096	ESSENDANT INC COMMON STOCK USD.1	0.001%	98.781%
8097	CHIMEI MATERIAL	0.001%	98.782%
8098	EIKEN CHEMICAL	0.001%	98.782%
8099	DEPO AUTO PARTS	0.001%	98.783%
8100	JOUNCE THERAPEUTICS INC COMMON STOCK USD.001	0.001%	98.784%
8101	RED LION HOTELS CORP COMMON STOCK USD.01	0.001%	98.785%
8102	ALPHA CORP	0.001%	98.786%
8103	MATRIX	0.001%	98.787%
8104	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.001%	98.787%
8105	GRAHAM CORP COMMON STOCK USD.1	0.001%	98.788%
8106	INTAGE INC	0.001%	98.789%
8107	LAUREATE EDUCATION INC A COMMON STOCK USD.001	0.001%	98.790%
8108	TONG YANG CEMEN	0.001%	98.791%
8109	EASTERN WATER R	0.001%	98.791%
8110	WISOL CO LTD	0.001%	98.792%
8111	KJB FINANCIAL G	0.001%	98.793%
8112	JIMOTO HLDGS IN	0.001%	98.794%
8113	COMDIRECT BANK	0.001%	98.795%
8114	VIEWWORKS CO LTD	0.001%	98.795%
8115	BUFAB AB	0.001%	98.796%
8116	TAKE AND GIVE	0.001%	98.797%
8117	KOMATSU SEIREN	0.001%	98.798%
8118	USA TRUCK INC COMMON STOCK USD.01	0.001%	98.799%
8119	EVERBRIGHT SECU	0.001%	98.800%
8120	NETDRAGON WEBSO	0.001%	98.800%
8121	LIMELIGHT NETW	0.001%	98.801%
8122	SHINSHO CORP	0.001%	98.802%
8123	KAJARIA CERAMIC	0.001%	98.803%
8124	UNITED BREWERIE	0.001%	98.804%
8125	CHIP ENG SENG C	0.001%	98.804%
8126	DOSHISHA CO	0.001%	98.805%
8127	WHITESTONE REIT REIT USD.001	0.001%	98.806%
8128	NISSIN SUGAR HO	0.001%	98.807%
8129	PARAG MILK FOOD	0.001%	98.808%
8130	NICHIDEN CORP	0.001%	98.808%
8131	KINDOM CONSTRUC	0.001%	98.809%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8132	RECIPHARM AB	0.001%	98.810%
8133	OYO CORPORATION	0.001%	98.811%
8134	HAKUTO CO	0.001%	98.812%
8135	DIRECIONAL ENGE	0.001%	98.812%
8136	SOGEFI	0.001%	98.813%
8137	KORDSA TEKNIK T	0.001%	98.814%
8138	KWS SAAT AG	0.001%	98.815%
8139	EXMAR	0.001%	98.816%
8140	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.001%	98.816%
8141	HI-P INTERNATIO	0.001%	98.817%
8142	NOMURA CO LTD	0.001%	98.818%
8143	SAES GETTERS	0.001%	98.819%
8144	HEY SONG	0.001%	98.820%
8145	OHSO FOOD SERV	0.001%	98.820%
8146	TOYO TANSO CO L	0.001%	98.821%
8147	RANK GROUP PLC	0.001%	98.822%
8148	OILES CORPORATI	0.001%	98.823%
8149	SOBHA LIMITED	0.001%	98.824%
8150	NAN KANG RUBB T	0.001%	98.824%
8151	BOSIDENG INTL H	0.001%	98.825%
8152	ORION CORP/REPU	0.001%	98.826%
8153	FREUND CORP	0.001%	98.827%
8154	BONANZA CREEK ENERGY INC COMMON STOCK	0.001%	98.828%
8155	ASCOPIAVE SPA	0.001%	98.828%
8156	MACAU LEGEND DE	0.001%	98.829%
8157	MLP AG	0.001%	98.830%
8158	CHIMERIX INC COMMON STOCK USD.001	0.001%	98.831%
8159	SINOLINK WORLDW	0.001%	98.832%
8160	AMUSE INC	0.001%	98.832%
8161	TUNG THIH ELECT	0.001%	98.833%
8162	HANSEN TECHNOLO	0.001%	98.834%
8163	JASMINE INTERNA	0.001%	98.835%
8164	DAWNRAYS PHARMS	0.001%	98.836%
8165	HOSA INTERNATIO	0.001%	98.836%
8166	AKSA AKRILIK KI	0.001%	98.837%
8167	TSURUMI MFG CO	0.001%	98.838%
8168	ZERIA PHARMACEU	0.001%	98.839%
8169	BRITANNIA INDUS	0.001%	98.839%
8170	WASION METERS G	0.001%	98.840%
8171	mitsui + CO LTD SPONS ADR ADR	0.001%	98.841%
8172	LENZING AG	0.001%	98.842%
8173	SYNLAIT MILK LT	0.001%	98.843%
8174	ICHIKOHIndustr	0.001%	98.843%
8175	VERSABANK	0.001%	98.844%
8176	ICD CO LTD	0.001%	98.845%
8177	HB TECHNOLOGY C	0.001%	98.846%
8178	HAGIWARA ELECTR	0.001%	98.847%
8179	KEY COFFEE INC	0.001%	98.847%
8180	SCIENTEX BERHAD	0.001%	98.848%
8181	SILICON INTEG S	0.001%	98.849%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8182	AFFIN HLDGS BHD	0.001%	98.850%
8183	ARENA REIT	0.001%	98.850%
8184	VOYAGE GROUP IN	0.001%	98.851%
8185	DAIKEN CORP	0.001%	98.852%
8186	NORWEGIAN FINAN	0.001%	98.853%
8187	CENTRAL SEC PAT	0.001%	98.854%
8188	LONMIN PLC	0.001%	98.854%
8189	TK CORP	0.001%	98.855%
8190	TOWA CORP	0.001%	98.856%
8191	BANK PEMBANGUNA	0.001%	98.857%
8192	AIRPORT CITY LT	0.001%	98.858%
8193	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.001%	98.858%
8194	GLOBE UNION IND	0.001%	98.859%
8195	WILLDAN GROUP I	0.001%	98.860%
8196	EBARA JITSUGYO	0.001%	98.861%
8197	BOSCH LTD	0.001%	98.861%
8198	FUJITSU KIDEN	0.001%	98.862%
8199	APPLIED DEVELOP	0.001%	98.863%
8200	YPSOMED HOLDING	0.001%	98.864%
8201	EASTERN POLYMER	0.001%	98.864%
8202	UNIVERSAL ENTER	0.001%	98.865%
8203	TONG HSING ELEC	0.001%	98.866%
8204	WOWOW INC	0.001%	98.867%
8205	SHANDONG XINHUA	0.001%	98.868%
8206	CHONGKUNDANG	0.001%	98.868%
8207	TAKARA SHUZO CO	0.001%	98.869%
8208	SOLOCAL GROUP	0.001%	98.870%
8209	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.001%	98.871%
8210	LIFETIME BRANDS INC COMMON STOCK USD.01	0.001%	98.871%
8211	SIAM CITY CEMEN	0.001%	98.872%
8212	STARTS PROCEED	0.001%	98.873%
8213	ROJANA INDUSTRI	0.001%	98.874%
8214	BERJAYA SPORTS	0.001%	98.875%
8215	MIE KOTSU GP HL	0.001%	98.875%
8216	ASTI	0.001%	98.876%
8217	ONOKEN CO LTD	0.001%	98.877%
8218	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	98.878%
8219	MARKETECH INTL	0.001%	98.878%
8220	MAGMA FINCORP L	0.001%	98.879%
8221	DAI-ICHI SEIKO	0.001%	98.880%
8222	CSE GLOBAL LIMI	0.001%	98.881%
8223	MORESCO CORP	0.001%	98.881%
8224	PLASTIVALOIRE	0.001%	98.882%
8225	LECTRA SYSTEMES	0.001%	98.883%
8226	GRAND BAOXIN AU	0.001%	98.884%
8227	JUST DIAL LTD	0.001%	98.885%
8228	OENON HOLDINGS	0.001%	98.885%
8229	CHANGSHA ZOOMLI	0.001%	98.886%
8230	FINOLEXIndustr	0.001%	98.887%
8231	BYUCKSAN CORP	0.001%	98.888%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8232	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.001%	98.888%
8233	HOLTEK SEMICON	0.001%	98.889%
8234	KEPCO PLANT SER	0.001%	98.890%
8235	HIROCA HOLDINGS	0.001%	98.891%
8236	UOB-KAY HIAN HO	0.001%	98.891%
8237	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	98.892%
8238	NIPPON SEISEN C	0.001%	98.893%
8239	BANKFINANCIAL CORP COMMON STOCK USD.01	0.001%	98.894%
8240	VIRGIN AUSTRALI	0.001%	98.894%
8241	PTC INDIA LTD	0.001%	98.895%
8242	KOREA CIRCUIT C	0.001%	98.896%
8243	CATHAY CONST	0.001%	98.897%
8244	FIRST GEN CORPO	0.001%	98.897%
8245	BEC WORLD PUBLI	0.001%	98.898%
8246	KITO CORP	0.001%	98.899%
8247	TOP SPRING INTL	0.001%	98.900%
8248	MIDLAND STATES BANCORP INC COMMON STOCK USD.01	0.001%	98.900%
8249	GUANGDONG NAN Y	0.001%	98.901%
8250	YASUDA WAREHOUS	0.001%	98.902%
8251	RELIGARE HEALTH	0.001%	98.903%
8252	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.001%	98.904%
8253	WING TAI PROPER	0.001%	98.904%
8254	KAIT	0.001%	98.905%
8255	NORTH MINING SH	0.001%	98.906%
8256	GRENDENE SA	0.001%	98.907%
8257	GESCO AG	0.001%	98.907%
8258	NATCO PHARM	0.001%	98.908%
8259	SMK CORP	0.001%	98.909%
8260	KCTECH	0.001%	98.910%
8261	IDEC CORPORATIO	0.001%	98.910%
8262	ASSYSTEM	0.001%	98.911%
8263	KAWADA TECHNOLO	0.001%	98.912%
8264	BEIJING NORTH S	0.001%	98.913%
8265	GULF KEYSTONE P	0.001%	98.913%
8266	PVR LTD	0.001%	98.914%
8267	VERSO CORP A COMMON STOCK	0.001%	98.915%
8268	TOCHIGI BANK	0.001%	98.916%
8269	TAIWAN SURFACE	0.001%	98.916%
8270	RTI SURGICAL INC COMMON STOCK USD.001	0.001%	98.917%
8271	NIPPON SHINYAKU	0.001%	98.918%
8272	ZIX CORP COMMON STOCK USD.01	0.001%	98.919%
8273	LI PENG ENTERPR	0.001%	98.919%
8274	PFIZER LTD	0.001%	98.920%
8275	UNILEVER PLC	0.001%	98.921%
8276	ECLERX SERVICES	0.001%	98.922%
8277	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.001%	98.922%
8278	HAPPINET CORP	0.001%	98.923%
8279	CHONG KUN DANG	0.001%	98.924%
8280	HILTON FOOD GRO	0.001%	98.925%
8281	YEARIMDANG PUBL	0.001%	98.925%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8282	NATIONAL COMMERCE CORP COMMON STOCK	0.001%	98.926%
8283	KANTO TSUKUBA B	0.001%	98.927%
8284	SUNWAY REAL EST	0.001%	98.928%
8285	SHIBUSAWA W'HOU	0.001%	98.928%
8286	THERMADOR GROUP	0.001%	98.929%
8287	PACC OFFSHORE S	0.001%	98.930%
8288	PICO FAR EAST H	0.001%	98.931%
8289	GOLD ROAD RESOU	0.001%	98.931%
8290	SKF AB	0.001%	98.932%
8291	MINMETALS LAND	0.001%	98.933%
8292	SANYO SHOKAI	0.001%	98.934%
8293	WAH LEE INDUSTR	0.001%	98.934%
8294	BRAEMAR HOTELS + RESORTS INC REIT USD.01	0.001%	98.935%
8295	COWEN INC COMMON STOCK USD.01	0.001%	98.936%
8296	CHINA MERCHANTS	0.001%	98.937%
8297	AMERESCO INC CL A COMMON STOCK USD.0001	0.001%	98.937%
8298	TOPBI INTERNATI	0.001%	98.938%
8299	SEOHEE CONSTRUC	0.001%	98.939%
8300	GOLD RESOURCE CORP COMMON STOCK USD.001	0.001%	98.940%
8301	NEO SOLAR POWER	0.001%	98.940%
8302	ACHILLES CORP	0.001%	98.941%
8303	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	98.942%
8304	MATSUDA SANGYO	0.001%	98.943%
8305	KLOVERN AB B SH	0.001%	98.943%
8306	JEOL	0.001%	98.944%
8307	DUNELM GROUP PL	0.001%	98.945%
8308	PNE WIND AG	0.001%	98.946%
8309	PARTNER COMMUNI	0.001%	98.946%
8310	PT PAN INDONESIA	0.001%	98.947%
8311	SCALES CORP LTD	0.001%	98.948%
8312	CHINA BILLS FIN	0.001%	98.949%
8313	BELL SYSTEM24 H	0.001%	98.949%
8314	COPEL PARANA EN	0.001%	98.950%
8315	HELLENIC PETROL	0.001%	98.951%
8316	MITSUUROKO CO L	0.001%	98.952%
8317	EM-TECH CO LTD	0.001%	98.952%
8318	PADINI HLDGS BH	0.001%	98.953%
8319	CORONA CORP	0.001%	98.954%
8320	CHINA SANJIANG	0.001%	98.954%
8321	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.001%	98.955%
8322	KYOBO SECURITIE	0.001%	98.956%
8323	ATTENDO AB	0.001%	98.957%
8324	AGILYSYS INC COMMON STOCK USD.3	0.001%	98.957%
8325	CHUNGHWA PRECIS	0.001%	98.958%
8326	IMASEN ELEC IND	0.001%	98.959%
8327	NAN HAI CORPORA	0.001%	98.960%
8328	OSAKA STEEL CO	0.001%	98.960%
8329	PT PAKUWON JATI	0.001%	98.961%
8330	UNITEST INC	0.001%	98.962%
8331	CURRO HOLDINGS	0.001%	98.963%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8332	NETENT AB	0.001%	98.963%
8333	ROBERTET SA	0.001%	98.964%
8334	RENAISSANCE INC	0.001%	98.965%
8335	TELEFONICA BRAS	0.001%	98.965%
8336	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.001%	98.966%
8337	KAGOME CO, LTD	0.001%	98.967%
8338	TSUDAKOMA CORP	0.001%	98.968%
8339	HOKURIKU ELECTR	0.001%	98.968%
8340	PKP CARGO SA	0.001%	98.969%
8341	GEK GROUP OF CO	0.001%	98.970%
8342	FENIX OUTDOOR I	0.001%	98.971%
8343	SIGMA DESIGNS INC COMMON STOCK	0.001%	98.971%
8344	EAST CAPITAL EX	0.001%	98.972%
8345	PETRON MALAYSIA	0.001%	98.973%
8346	RYODEN TRADING	0.001%	98.974%
8347	AMADEUS FIRE AG	0.001%	98.974%
8348	SHN EXPRESSWAY	0.001%	98.975%
8349	MITSUJ MINING C	0.001%	98.976%
8350	NATUREX	0.001%	98.976%
8351	KYUNG DONG NAVI	0.001%	98.977%
8352	AVIC INTERNATIO	0.001%	98.978%
8353	STAR PETROLEUM	0.001%	98.979%
8354	GLOBE TRADE CEN	0.001%	98.979%
8355	MODERN LAND CHI	0.001%	98.980%
8356	QINGLING MOTORS	0.001%	98.981%
8357	ALTAMIR AMBOISE	0.001%	98.981%
8358	HOKKO CHEMICAL	0.001%	98.982%
8359	UNIVERSAL ROBIN	0.001%	98.983%
8360	SDL PLC	0.001%	98.984%
8361	GROUPE OPEN	0.001%	98.984%
8362	ENTRA ASA	0.001%	98.985%
8363	DE LICACY INDUS	0.001%	98.986%
8364	AEON CREDIT SER	0.001%	98.987%
8365	V-GUARD IND	0.001%	98.987%
8366	GOLDMONEY INC	0.001%	98.988%
8367	NEWOCEAN ENERGY	0.001%	98.989%
8368	ZHONG AN REAL E	0.001%	98.989%
8369	HEG LIMITED	0.001%	98.990%
8370	BELLE CORPORATI	0.001%	98.991%
8371	CHINA MEIDONG A	0.001%	98.992%
8372	INGHAMS GROUP L	0.001%	98.992%
8373	MEGA LIFESCIENC	0.001%	98.993%
8374	MARS ENGINEERIN	0.001%	98.994%
8375	VISTULA GROUP S	0.001%	98.994%
8376	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.001%	98.995%
8377	PUNCH INDUSTRY	0.001%	98.996%
8378	FAIRWOOD HOLDIN	0.001%	98.997%
8379	VISHAY PRECISION GROUP COMMON STOCK	0.001%	98.997%
8380	COWELL E HOLDIN	0.001%	98.998%
8381	AREALINK CO LTD	0.001%	98.999%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8382	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.001%	98.999%
8383	SHIKIBO LTD	0.001%	99.000%
8384	DONGWON DEVELOP	0.001%	99.001%
8385	FREIGHTCAR AMER	0.001%	99.002%
8386	YUEXIU TRANSPOR	0.001%	99.002%
8387	HYUNDAI HCN CO	0.001%	99.003%
8388	LEALEA ENTERPRI	0.001%	99.004%
8389	ROCKET INTERNET	0.001%	99.005%
8390	EASTERN & ORIENT	0.001%	99.005%
8391	MEISEI INDUSTRI	0.001%	99.006%
8392	BEIJING ENT MED	0.001%	99.007%
8393	SRE GROUP LTD	0.001%	99.007%
8394	COSCO INTERNATI	0.001%	99.008%
8395	HIGASHI NIHON H	0.001%	99.009%
8396	IHH HEALTHCARE	0.001%	99.010%
8397	EXCELSIOR MEDIC	0.001%	99.010%
8398	FUJITA KANKO IN	0.001%	99.011%
8399	AHRETTY CORP	0.001%	99.012%
8400	EVS BROADCAST E	0.001%	99.012%
8401	SUN INTL LTD	0.001%	99.013%
8402	OPT HOLDING INC	0.001%	99.014%
8403	INFO SVS INTL	0.001%	99.014%
8404	CREATE RESTAURA	0.001%	99.015%
8405	SCHIBSTED ASA	0.001%	99.016%
8406	mitsui high tec	0.001%	99.017%
8407	LAND & HOUSE PU	0.001%	99.017%
8408	PUBLIC FINANCIA	0.001%	99.018%
8409	FERRARI NV	0.001%	99.019%
8410	GRUPO FAMSA SA	0.001%	99.019%
8411	SOGO MEDICAL CO	0.001%	99.020%
8412	INTERNATIONAL S	0.001%	99.021%
8413	THINKWARE SYSTE	0.001%	99.022%
8414	NMC HEALTH PLC	0.001%	99.022%
8415	SINOSOFT TECHNO	0.001%	99.023%
8416	JAMMU & KASHMIR	0.001%	99.024%
8417	DONGKUK STRUCTU	0.001%	99.024%
8418	JALUX INC	0.001%	99.025%
8419	LIFETECH SCIENT	0.001%	99.026%
8420	NONG SHIM HOLDI	0.001%	99.027%
8421	CHINA XLX FERTI	0.001%	99.027%
8422	MUHAK CO LTD	0.001%	99.028%
8423	WISETECH GLOBAL	0.001%	99.029%
8424	PHOSAGRO PJSC GDR REG S GDR	0.001%	99.029%
8425	WONIK IPS CO LT	0.001%	99.030%
8426	XP POWER LTD	0.001%	99.031%
8427	INDOFOOD CBP SU	0.001%	99.031%
8428	KR A/GLASS	0.001%	99.032%
8429	HYPERMARCAS SA	0.001%	99.033%
8430	CHAIN STORE OKU	0.001%	99.034%
8431	SPRING REAL EST	0.001%	99.034%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8432	LAMPRELL PLC	0.001%	99.035%
8433	DR REDDYS LABS	0.001%	99.036%
8434	KOREA REAL ESTA	0.001%	99.036%
8435	ENNOCONN CORP	0.001%	99.037%
8436	CO-TECH	0.001%	99.038%
8437	HANSOL LCD INC	0.001%	99.039%
8438	MODERN DENTAL G	0.001%	99.039%
8439	OXLEY HOLDINGS	0.001%	99.040%
8440	VALUETRONICS HL	0.001%	99.041%
8441	HAN JIN TRANSP	0.001%	99.041%
8442	L&F CO LTD	0.001%	99.042%
8443	DONGKUK INDUSTR	0.001%	99.043%
8444	BANK PERMATA TB	0.001%	99.043%
8445	RIGNET INC COMMON STOCK USD.001	0.001%	99.044%
8446	GLOBAL&YUASA BA	0.001%	99.045%
8447	SCORPIO BULKERS	0.001%	99.045%
8448	CHINA AVIATION	0.001%	99.046%
8449	SANDRIDGE ENERGY INC COMMON STOCK USD.001	0.001%	99.047%
8450	AIPHONE CO	0.001%	99.048%
8451	SENSHU ELECTRIC	0.001%	99.048%
8452	HUIZHANG BANK C	0.001%	99.049%
8453	VISI MEDIA ASIA	0.001%	99.050%
8454	TACHIBANA ELETE	0.001%	99.050%
8455	TOC CO	0.001%	99.051%
8456	ARDMORE SHIPPIN	0.001%	99.052%
8457	PHX ENERGY SERV	0.001%	99.052%
8458	UNION BK OF TAI	0.001%	99.053%
8459	TOYO WHARF & W	0.001%	99.054%
8460	NICHIBAN CO	0.001%	99.055%
8461	FEED ONE CO LTD	0.001%	99.055%
8462	CHANNEL WELL TE	0.001%	99.056%
8463	GUANGSHEN RAILW	0.001%	99.057%
8464	ELETROBRAS COMM	0.001%	99.057%
8465	TV TODAY NETWOR	0.001%	99.058%
8466	VICTORY NEW MAT	0.001%	99.059%
8467	CREATE SD HOLDI	0.001%	99.059%
8468	PRIMO WATER CORP COMMON STOCK	0.001%	99.060%
8469	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.001%	99.061%
8470	NEC CAPITAL SOL	0.001%	99.061%
8471	LIGHT S.A.	0.001%	99.062%
8472	FUJI PHARM CO L	0.001%	99.063%
8473	OPUS GROUP AB	0.001%	99.064%
8474	FUSO PHARM	0.001%	99.064%
8475	GOCOMPARE.COM G	0.001%	99.065%
8476	LIG NEX1 CO LTD	0.001%	99.066%
8477	KITA-NIPPON BAN	0.001%	99.066%
8478	DRAEGERWERK KGA	0.001%	99.067%
8479	JAPAN CASH MACH	0.001%	99.068%
8480	H+H INTERNATION	0.001%	99.068%
8481	KANEMATSU ELEC	0.001%	99.069%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8482	IMF (AUSTRALIA)	0.001%	99.070%
8483	PROACT IT GROUP	0.001%	99.070%
8484	UNION BANK OF P	0.001%	99.071%
8485	TARENA INTERNATIONAL INC ADR ADR USD.001	0.001%	99.072%
8486	LINK MOTION INC SPON ADR ADR USD.0001	0.001%	99.072%
8487	FUKUSHIMA BANK	0.001%	99.073%
8488	UNISON	0.001%	99.074%
8489	YADEA GROUP HOL	0.001%	99.075%
8490	NZX LTD	0.001%	99.075%
8491	BETER BED HOLD	0.001%	99.076%
8492	CITYCHAMP WATCH	0.001%	99.077%
8493	FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0	0.001%	99.077%
8494	SVI PCL-FOREIGN	0.001%	99.078%
8495	ALEMBIC PHARMAC	0.001%	99.079%
8496	MELCO RESORTS &	0.001%	99.079%
8497	FORMOSA LABORAT	0.001%	99.080%
8498	KUANGCHI SCIENC	0.001%	99.081%
8499	MALEE GROUP PCL	0.001%	99.081%
8500	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.001%	99.082%
8501	HOPEFLUENT GP H	0.001%	99.083%
8502	DONGJIANG ENVIR	0.001%	99.083%
8503	CHEVALIER INTL	0.001%	99.084%
8504	LE BELIER	0.001%	99.085%
8505	WISDOM EDUCATIO	0.001%	99.085%
8506	TOSHIBA PLANT K	0.001%	99.086%
8507	ASIA PACIFIC	0.001%	99.087%
8508	FDK CORPORATION	0.001%	99.088%
8509	SARTORIUS STEDI	0.001%	99.088%
8510	POSCO CHEMTECH	0.001%	99.089%
8511	G-RESOURCES GP	0.001%	99.090%
8512	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.001%	99.090%
8513	CHINA ANIMATION	0.001%	99.091%
8514	NIPPON FINE CHE	0.001%	99.092%
8515	HANNSTOUCH SOLU	0.001%	99.092%
8516	HELIOS TECHNO H	0.001%	99.093%
8517	ANTON OILFIELD	0.001%	99.094%
8518	MCDONALDS CO(JA	0.001%	99.094%
8519	NAGATANIEN CO L	0.001%	99.095%
8520	CHINA CHEM&PHAR	0.001%	99.096%
8521	GOZDE GIRISIM S	0.001%	99.096%
8522	NZ REFINING CO	0.001%	99.097%
8523	RENTIAN TECHNOL	0.001%	99.098%
8524	THYE MING INDUS	0.001%	99.098%
8525	ZHENGZHOU COAL	0.001%	99.099%
8526	SAMSUNG ENGINEE	0.001%	99.100%
8527	LAND MARK OPTOE	0.001%	99.100%
8528	MINOR INTL	0.001%	99.101%
8529	SCHALTBAU HOLDI	0.001%	99.102%
8530	LEASINVEST REAL	0.001%	99.102%
8531	WEIKENG INDUSTR	0.001%	99.103%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8532	SHANGHAI FUDAN	0.001%	99.104%
8533	KEYYO CO	0.001%	99.104%
8534	LGI HOMES INC COMMON STOCK USD.01	0.001%	99.105%
8535	SAMLIP GENERAL	0.001%	99.106%
8536	GRAND FORT	0.001%	99.106%
8537	WIJAYA KARYA BE	0.001%	99.107%
8538	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.001%	99.108%
8539	CIA DE SANEAMEN	0.001%	99.108%
8540	WAKACHIKU CONST	0.001%	99.109%
8541	NIPPON COMMER D	0.001%	99.110%
8542	DAIKOKU DENKI C	0.001%	99.110%
8543	CARDNO LIMITED	0.001%	99.111%
8544	SEIKO PMC CORP	0.001%	99.112%
8545	NISSHIN FUDOSAN	0.001%	99.112%
8546	CHINA ELECTRIC	0.001%	99.113%
8547	RCR TOMLINSON L	0.001%	99.114%
8548	MIRLE AUTOMATIO	0.001%	99.114%
8549	MAX INDIA	0.001%	99.115%
8550	CYBERDYNE INC	0.001%	99.116%
8551	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.001%	99.116%
8552	TUAN SING HLDGS	0.001%	99.117%
8553	DELTA PROPERTY	0.001%	99.118%
8554	ASIA CEMENT CHI	0.001%	99.118%
8555	SANRIO CO	0.001%	99.119%
8556	DAEDUCK GDS	0.001%	99.120%
8557	BWX LTD	0.001%	99.120%
8558	KYOKUTO SECURIT	0.001%	99.121%
8559	DAOU DATA CORP	0.001%	99.122%
8560	AJIS CO LTD	0.001%	99.122%
8561	EMPRESAS LA POL	0.001%	99.123%
8562	VARDHMAN TEXTIL	0.001%	99.124%
8563	HOME CENTER	0.001%	99.124%
8564	OKABE CO	0.001%	99.125%
8565	SINTEX PLASTICS	0.001%	99.126%
8566	AD WORKS CO LTD	0.001%	99.126%
8567	APT SATELLITE	0.001%	99.127%
8568	SANSEI YUSOKI C	0.001%	99.128%
8569	NIPPON CARBIDE	0.001%	99.128%
8570	HANMI PHARM CO	0.001%	99.129%
8571	THROMBOGENICS N	0.001%	99.130%
8572	SUMISEKI HOLDIN	0.001%	99.130%
8573	WEIQIAO TEXTILE	0.001%	99.131%
8574	ATSUGI NYLON IN	0.001%	99.132%
8575	FUNAI CONSULTIN	0.001%	99.132%
8576	SOC BAINS DE ME	0.001%	99.133%
8577	ATOM CORPORATIO	0.001%	99.134%
8578	DAESANG HOLDING	0.001%	99.134%
8579	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.001%	99.135%
8580	BUDIMEX	0.001%	99.136%
8581	UNICHEM LABS	0.001%	99.136%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8582	EMERSON PACIFIC	0.001%	99.137%
8583	L&K ENGINEERING	0.001%	99.138%
8584	ALINCO INC	0.001%	99.138%
8585	PAYPOINT	0.001%	99.139%
8586	AVANTI	0.001%	99.140%
8587	ELETRORBRAS PREF	0.001%	99.140%
8588	GODO STEEL	0.001%	99.141%
8589	WOONGJIN HOLDIN	0.001%	99.142%
8590	MESOBLAST LTD	0.001%	99.142%
8591	BANCO DE BOGOTA	0.001%	99.143%
8592	STUDIO ALICE CO	0.001%	99.144%
8593	HYUNDAI CONSTRU	0.001%	99.144%
8594	SAKAI OVEX CO L	0.001%	99.145%
8595	AICHI TOKEI DEN	0.001%	99.146%
8596	UNIZYX HOLDING	0.001%	99.146%
8597	TOMOKU CO	0.001%	99.147%
8598	REBOSIS PROPERT	0.001%	99.148%
8599	SWEDISH ORPHAN	0.001%	99.148%
8600	UNIVENTURES	0.001%	99.149%
8601	GLORIOUS PROPER	0.001%	99.150%
8602	ROCKY BRANDS INC COMMON STOCK	0.001%	99.150%
8603	AIXTRON SE	0.001%	99.151%
8604	ALDER BIOPHARMACEUTICALS INC COMMON STOCK USD.0001	0.001%	99.151%
8605	ISTYLE INC	0.001%	99.152%
8606	TELEKOM MALAYSI	0.001%	99.153%
8607	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.001%	99.153%
8608	CHINA SUNSHINE	0.001%	99.154%
8609	GRANULES INDIA	0.001%	99.155%
8610	ITALTILE	0.001%	99.155%
8611	FEINTOOL INTERN	0.001%	99.156%
8612	WATAMI FOOD SER	0.001%	99.157%
8613	MANILA WATER CO	0.001%	99.157%
8614	SM INVESTMENTS	0.001%	99.158%
8615	OPERA SOFTWARE	0.001%	99.159%
8616	HOUSING DEVELOP	0.001%	99.159%
8617	ALUMINA LTD	0.001%	99.160%
8618	FURUSATO INDUST	0.001%	99.161%
8619	SAMT CO LTD	0.001%	99.161%
8620	KYOSAN ELECTRIC	0.001%	99.162%
8621	BIOSTAR MICROTE	0.001%	99.163%
8622	CAIRO COMMUNICA	0.001%	99.163%
8623	EKOVEST BHD	0.001%	99.164%
8624	MACA LIMITED	0.001%	99.165%
8625	TURVO INTERNATI	0.001%	99.165%
8626	ELDERS LTD	0.001%	99.166%
8627	BURKHALTER HOLD	0.001%	99.166%
8628	ORIENT SEMICOND	0.001%	99.167%
8629	TRECORA RESOURCES COMMON STOCK USD.1	0.001%	99.168%
8630	TOWER SEMICONDU	0.001%	99.168%
8631	COX & KINGS LTD	0.001%	99.169%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8632	ASIA STD INTL G	0.001%	99.170%
8633	GIGASTORAGE COR	0.001%	99.170%
8634	PIRAMAL ENTERPR	0.001%	99.171%
8635	QUESTERRE ENERG	0.001%	99.172%
8636	SUNONWEALTH ELE	0.001%	99.172%
8637	NITTO KOHKI CO	0.001%	99.173%
8638	OP FINANCIAL IN	0.001%	99.174%
8639	CHICONY POWER T	0.001%	99.174%
8640	NEXT CO LTD	0.001%	99.175%
8641	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.176%
8642	VITEC HLDG	0.001%	99.176%
8643	JU TENG INTERNA	0.001%	99.177%
8644	CAPITAL ENVIRON	0.001%	99.178%
8645	SUGIMOTO & CO L	0.001%	99.178%
8646	TAEWOONG CO	0.001%	99.179%
8647	ARTNATURE INC	0.001%	99.179%
8648	T & K TOKA CO L	0.001%	99.180%
8649	EVERGREEN INTL	0.001%	99.181%
8650	NAKANO CORP/TOK	0.001%	99.181%
8651	PINGUELY-HAULOT	0.001%	99.182%
8652	SUNGCHANG ENTER	0.001%	99.183%
8653	TAIWAN SOGO SHI	0.001%	99.183%
8654	KYODEN COMPANY	0.001%	99.184%
8655	HUSQVARNA AB	0.001%	99.185%
8656	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	99.185%
8657	ESSEX BIO-TECHN	0.001%	99.186%
8658	CRH PLC	0.001%	99.186%
8659	HAICHANG HOLDIN	0.001%	99.187%
8660	CENTRAL SPORTS	0.001%	99.188%
8661	ALPHA NETWORKS	0.001%	99.188%
8662	GIKEN LTD	0.001%	99.189%
8663	LUNG YEN LIFE S	0.001%	99.190%
8664	BATU KAWAN BHD	0.001%	99.190%
8665	BANCO SANTANDER CHILE ADR ADR	0.001%	99.191%
8666	MONEY PARTNERS	0.001%	99.192%
8667	GENESIS LAND DE	0.001%	99.192%
8668	BIGBEN INTERACT	0.001%	99.193%
8669	ICICI BANK	0.001%	99.194%
8670	GAJAH TUNGGAL	0.001%	99.194%
8671	ZZZMITSUI SUGAR	0.001%	99.195%
8672	EGUARANTEE INC.	0.001%	99.195%
8673	ITOKI CORP	0.001%	99.196%
8674	KMC KUEI MENG	0.001%	99.197%
8675	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.001%	99.197%
8676	EMLAK KONUT GYO	0.001%	99.198%
8677	PLASSONIndustr	0.001%	99.199%
8678	CENTROTEC SUSTA	0.001%	99.199%
8679	ATRIA GROUP PLC	0.001%	99.200%
8680	GRUPO AEROMEXIC	0.001%	99.201%
8681	ALIMAK GROUP AB	0.001%	99.201%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8682	NAUTILUS MINERA	0.001%	99.202%
8683	WONIK MATERIALS	0.001%	99.202%
8684	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.001%	99.203%
8685	HARDINGE INC	0.001%	99.204%
8686	KWANG DONG PHAR	0.001%	99.204%
8687	KYODO PRINTING	0.001%	99.205%
8688	AEON CO. (M) BH	0.001%	99.206%
8689	VALUE PARTNERS	0.001%	99.206%
8690	SHINY CHEMICAL	0.001%	99.207%
8691	CITIZENS INC COMMON STOCK	0.001%	99.207%
8692	SHREE CEMENT LT	0.001%	99.208%
8693	GR ED L'ESPRESS	0.001%	99.209%
8694	SEKERBANK	0.001%	99.209%
8695	AOC HOLDINGS IN	0.001%	99.210%
8696	AVIC INTL HOLD	0.001%	99.211%
8697	TIANJIN CAPITAL	0.001%	99.211%
8698	CHILISIN ELECTR	0.001%	99.212%
8699	HATSUN AGRO	0.001%	99.212%
8700	MACATAWA BANK CORP COMMON STOCK	0.001%	99.213%
8701	TOA OIL CO LTD	0.001%	99.214%
8702	BALDWIN + LYONS INC CL B COMMON STOCK	0.001%	99.214%
8703	CHUNG HWA PULP	0.001%	99.215%
8704	LA DORIA SPA	0.001%	99.216%
8705	AIRASIA X BHD	0.001%	99.216%
8706	FUJIMI INC	0.001%	99.217%
8707	STOCKMANN OYJ A	0.001%	99.218%
8708	NISSEI PLSTIC I	0.001%	99.218%
8709	CIA DE LOCACAO	0.001%	99.219%
8710	HOTEL PROPERTY	0.001%	99.219%
8711	HARIMA CHEMICAL	0.001%	99.220%
8712	NITTO SEIKO CO	0.001%	99.221%
8713	AKITA DRILLING	0.001%	99.221%
8714	TAMRON CO LTD	0.001%	99.222%
8715	EUGENE INVS&SEC	0.001%	99.223%
8716	QST INT	0.001%	99.223%
8717	HANSOL CHEMICAL	0.001%	99.224%
8718	SC ASSET CORPOR	0.001%	99.224%
8719	BING-GRAE	0.001%	99.225%
8720	GOLDFIELD CORP COMMON STOCK USD.1	0.001%	99.226%
8721	SHOWBOX CORP	0.001%	99.226%
8722	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.001%	99.227%
8723	YUNGJIN PHARMAC	0.001%	99.228%
8724	HEALTH INSURANCE INNOVATIO A COMMON STOCK USD.001	0.001%	99.228%
8725	INTL GAME SYSTE	0.001%	99.229%
8726	SUMMIT R/EST HL	0.001%	99.229%
8727	ESUN HOLDINGS L	0.001%	99.230%
8728	INBODY CO LTD	0.001%	99.231%
8729	ARIAKE JAPAN CO	0.001%	99.231%
8730	ALEXANDER FORBE	0.001%	99.232%
8731	CHINA SILVER GR	0.001%	99.232%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8732	SOCO INTERNATIO	0.001%	99.233%
8733	KVH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.234%
8734	ST. IVES PLC	0.001%	99.234%
8735	ALMA MEDIA CORP	0.001%	99.235%
8736	INDIKA ENERGY T	0.001%	99.236%
8737	AUSTBROKERS HLD	0.001%	99.236%
8738	BAOZUN INC SPN ADR ADR USD.0001	0.001%	99.237%
8739	TRAVELZOO COMMON STOCK USD.01	0.001%	99.237%
8740	BGF RETAIL CO L	0.001%	99.238%
8741	LIMONEIRA CO COMMON STOCK USD.01	0.001%	99.239%
8742	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.001%	99.239%
8743	KAPPAHL AB	0.001%	99.240%
8744	EHWA TECHNOLOGI	0.001%	99.241%
8745	SESODA CORP	0.001%	99.241%
8746	ARGAN SA	0.001%	99.242%
8747	HOPEWELL HIGHWA	0.001%	99.242%
8748	NIPPON YAKIN KO	0.001%	99.243%
8749	NITTOC CONST CO	0.001%	99.244%
8750	MARUZEN SHOWA U	0.001%	99.244%
8751	ANDHRA BANK	0.001%	99.245%
8752	DIOS FASTIGHETE	0.001%	99.245%
8753	BUCKLE INC/THE COMMON STOCK USD.01	0.001%	99.246%
8754	RIMO INTERNATIO	0.001%	99.247%
8755	SILICONWARE PRE	0.001%	99.247%
8756	CISION LTD	0.001%	99.248%
8757	SUPALAI PCL-NVD	0.001%	99.249%
8758	EAST WEST BANKI	0.001%	99.249%
8759	TUNAS BARU LAMP	0.001%	99.250%
8760	P S CORPORATION	0.001%	99.250%
8761	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.251%
8762	SOFTBANK TECHNO	0.001%	99.252%
8763	VIATRON TECHNOL	0.001%	99.252%
8764	FTD COS INC COMMON STOCK USD.0001	0.001%	99.253%
8765	SOCOVEESA SA	0.001%	99.253%
8766	ZENG HSING INDL	0.001%	99.254%
8767	GRUH FINANCE	0.001%	99.255%
8768	ADVANCED CERAMI	0.001%	99.255%
8769	INTERSHOP HOLDI	0.001%	99.256%
8770	CAPITOL HEALTH	0.001%	99.256%
8771	DELTA-GALIL IND	0.001%	99.257%
8772	FURUNO ELECTRIC	0.001%	99.258%
8773	EVA PRECISION I	0.001%	99.258%
8774	MATSUYA CO (TOK	0.001%	99.259%
8775	PARKSON RETAIL	0.001%	99.260%
8776	F-SECURE OYJ	0.001%	99.260%
8777	MORITO CO	0.001%	99.261%
8778	SEBANG CO LTD	0.001%	99.261%
8779	LATTICE SEMICON	0.001%	99.262%
8780	LIAN BENG GROUP	0.001%	99.263%
8781	DAUM COMMUNICAT	0.001%	99.263%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8782	IJT TECHNOLOGY	0.001%	99.264%
8783	SHINSEGAE FOOD	0.001%	99.264%
8784	GUJARAT STATE P	0.001%	99.265%
8785	FALCO BIOSYSTEM	0.001%	99.266%
8786	NICHIRIN CO LTD	0.001%	99.266%
8787	THORESEN THAI A	0.001%	99.267%
8788	CODAN LTD	0.001%	99.267%
8789	TOYO SECURITIES	0.001%	99.268%
8790	STANDARD FOODS	0.001%	99.269%
8791	FRANCESSAS HOLDINGS CORP COMMON STOCK USD.01	0.001%	99.269%
8792	ADO PROPERTIES	0.001%	99.270%
8793	DFS FURNITURE L	0.001%	99.271%
8794	AKR CORPORINDO	0.001%	99.271%
8795	HUONS CO LTD	0.001%	99.272%
8796	TAIKISHA	0.001%	99.272%
8797	MAGNUM BERHAD	0.001%	99.273%
8798	CITIC ENVIR	0.001%	99.274%
8799	NIPPON DENWA SH	0.001%	99.274%
8800	BASLER AG	0.001%	99.275%
8801	NIHON TOKUSHU T	0.001%	99.275%
8802	CIVEO CORP	0.001%	99.276%
8803	GOLDLION HLDGS	0.001%	99.277%
8804	MICROBIO CO LTD	0.001%	99.277%
8805	MEC COMPANY LTD	0.001%	99.278%
8806	RTX TELECOM	0.001%	99.278%
8807	XUNLEI LTD ADR ADR USD.00025	0.001%	99.279%
8808	TAIHO KOGYO	0.001%	99.280%
8809	BIJOU BRIGITTE	0.001%	99.280%
8810	MIYAJI ENGINEER	0.001%	99.281%
8811	GERRY WEBER INT	0.001%	99.281%
8812	BANK TABUNGAN N	0.001%	99.282%
8813	CHUKYO BANK	0.001%	99.283%
8814	TECHNICOLOR	0.001%	99.283%
8815	CHINA ELEC OPTI	0.001%	99.284%
8816	GUJARAT FLUOROC	0.001%	99.284%
8817	SWEDOL AB	0.001%	99.285%
8818	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.001%	99.286%
8819	DI CORP	0.001%	99.286%
8820	MISAWA HOMES HO	0.001%	99.287%
8821	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.001%	99.287%
8822	JENTECH PRECISI	0.001%	99.288%
8823	GAMEVIL INC	0.001%	99.289%
8824	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.001%	99.289%
8825	TOVIS CO LTD	0.001%	99.290%
8826	FONTERRA SHAREH	0.001%	99.290%
8827	ASIA POLYMER	0.001%	99.291%
8828	HWASUNGIndustr	0.001%	99.292%
8829	NOKIA CORP ADR	0.001%	99.292%
8830	COSCO CAPITAL I	0.001%	99.293%
8831	ALICO INC COMMON STOCK USD1.0	0.001%	99.293%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8832	SOFT-WORLD INTL	0.001%	99.294%
8833	MOBILEPHONE TEL	0.001%	99.295%
8834	BANGKOK RANCH	0.001%	99.295%
8835	DAEJAN HOLDINGS	0.001%	99.296%
8836	RVH INC	0.001%	99.296%
8837	I-SENS INC	0.001%	99.297%
8838	C UYEMURA & CO	0.001%	99.298%
8839	FORMOSA ADVANCE	0.001%	99.298%
8840	KOATSU GAS KOGY	0.001%	99.299%
8841	MALAYSIA MINING	0.001%	99.299%
8842	ADATA TECHNOLOG	0.001%	99.300%
8843	HANNSTAR BOARD	0.001%	99.300%
8844	SHINKONG INSURA	0.001%	99.301%
8845	TAIWAN PCB TECH	0.001%	99.302%
8846	DANAL	0.001%	99.302%
8847	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.001%	99.303%
8848	FARMSCO	0.001%	99.303%
8849	ZIG SHENG INDL	0.001%	99.304%
8850	ISOLITE INSULAT	0.001%	99.305%
8851	DHIPAYA INSURAN	0.001%	99.305%
8852	HYUNDAI BNG STE	0.001%	99.306%
8853	KANAGAWA CHUO K	0.001%	99.306%
8854	IVE GROUP LTD	0.001%	99.307%
8855	MANI INC	0.001%	99.308%
8856	XINJIANG XINXIN	0.001%	99.308%
8857	RENHE COMMERCIA	0.001%	99.309%
8858	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.001%	99.309%
8859	KYUNGBANG LTD	0.001%	99.310%
8860	REGIONAL REIT L	0.001%	99.310%
8861	SAMMOK S-FORM C	0.001%	99.311%
8862	POONGSAN HOLDIN	0.001%	99.312%
8863	TELSTRA CORP-AD	0.001%	99.312%
8864	NAMESON	0.001%	99.313%
8865	HEUNG-A SHIPPIN	0.001%	99.313%
8866	BMTC GROUP INC	0.001%	99.314%
8867	REGIS HEALTHCAR	0.001%	99.315%
8868	EAGLE NICE INTE	0.001%	99.315%
8869	SOLARTECH ENERG	0.001%	99.316%
8870	BOLSA DE VALOR	0.001%	99.316%
8871	GFT TECHNOLOGY	0.001%	99.317%
8872	LEAF GROUP LTD COMMON STOCK USD.0001	0.001%	99.317%
8873	SSANGYONG MOTOR	0.001%	99.318%
8874	BANYAN TREE HOL	0.001%	99.319%
8875	ZINWELL CORP	0.001%	99.319%
8876	HY LOK	0.001%	99.320%
8877	SABATE DIOSOS	0.001%	99.320%
8878	IMMSI SPA	0.001%	99.321%
8879	AEON CREDIT SER	0.001%	99.322%
8880	SUNGSHIN CEMENT	0.001%	99.322%
8881	PRONEXUS INC	0.001%	99.323%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8882	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.001%	99.323%
8883	PJT PARTNERS INC A COMMON STOCK	0.001%	99.324%
8884	SANOH INDUSTRIA	0.001%	99.324%
8885	DONGJIN SEMICHE	0.001%	99.325%
8886	WELL SHIN TECHN	0.001%	99.326%
8887	YAHAGI CONST CO	0.001%	99.326%
8888	ABG SUNDAL COLL	0.001%	99.327%
8889	CHINA STRATEGIC	0.001%	99.327%
8890	KINKO OPTICAL C	0.001%	99.328%
8891	SVENSKA CELLULO	0.001%	99.329%
8892	TAIWAN HIGH SPE	0.001%	99.329%
8893	RASSINI SAB DE	0.001%	99.330%
8894	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.001%	99.330%
8895	ACCURAY INC COMMON STOCK USD.001	0.001%	99.331%
8896	ACTIA GROUP	0.001%	99.331%
8897	PARROT	0.001%	99.332%
8898	HAESUNG DS	0.001%	99.333%
8899	GRAND KOREA LEI	0.001%	99.333%
8900	I-NET CORP	0.001%	99.334%
8901	JACKPOTJOY PLC	0.001%	99.334%
8902	KEPCO ENGINEERI	0.001%	99.335%
8903	SINKO INDUSTRIE	0.001%	99.335%
8904	SUNNINGDALE TEC	0.001%	99.336%
8905	WEST BANCORPORATION COMMON STOCK	0.001%	99.337%
8906	ERA GROUP INC COMMON STOCK USD.01	0.001%	99.337%
8907	KAROON GAS AUST	0.001%	99.338%
8908	FRANCE BED HOLD	0.001%	99.338%
8909	MANDALAY RESOUR	0.001%	99.339%
8910	TIPCO ASPHALT P	0.001%	99.339%
8911	CENIT AG SYSTEM	0.001%	99.340%
8912	GL SCIENCES	0.001%	99.341%
8913	MITSUBISHI PAPE	0.001%	99.341%
8914	HYUNDAI CORP	0.001%	99.342%
8915	AURAS TECHNOLOG	0.001%	99.342%
8916	SYNTEC CONSTRUC	0.001%	99.343%
8917	CARLO CAVAZZI H	0.001%	99.343%
8918	WOORI BANK SPON ADR ADR	0.001%	99.344%
8919	PHI INC NON VOTING COMMON STOCK USD.1	0.001%	99.345%
8920	IHLAS HOLDING	0.001%	99.345%
8921	THINKING ELECTR	0.001%	99.346%
8922	CRCC HIGH-TECH	0.001%	99.346%
8923	YOMEISHU SEIZO	0.001%	99.347%
8924	SAWADA HOLDINGS	0.001%	99.347%
8925	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.001%	99.348%
8926	ORIENT OVERSEAS	0.001%	99.349%
8927	FIRST TRACTOR C	0.001%	99.349%
8928	BITTIUM OYJ	0.001%	99.350%
8929	HUNTSWORTH PLC	0.001%	99.350%
8930	URTHECAST CORP	0.001%	99.351%
8931	LH FINANCIAL GR	0.001%	99.351%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8932	ASAHI ORGANIC C	0.001%	99.352%
8933	OCEANA GROUP LT	0.001%	99.353%
8934	COLUMBUS A/S	0.001%	99.353%
8935	CAREER TECHNOLO	0.001%	99.354%
8936	SAFILO GROUP SP	0.001%	99.354%
8937	AGABANG&COMPANY	0.001%	99.355%
8938	CENT PLYBRD	0.001%	99.355%
8939	RASSINI SAB DE	0.001%	99.356%
8940	IDU CO.	0.001%	99.357%
8941	DNF	0.001%	99.357%
8942	PROMATE ELECTRO	0.001%	99.358%
8943	CNA FIREFE	0.001%	99.358%
8944	HARBOUR CENTRE	0.001%	99.359%
8945	HEUNGKUK FIRE&M	0.001%	99.359%
8946	LUMENS CO LTD	0.001%	99.360%
8947	ORBIS	0.001%	99.360%
8948	RAMI LEVI CHAIN	0.001%	99.361%
8949	BEL FUSE INC CL B COMMON STOCK USD.1	0.001%	99.362%
8950	AUSTRALIAN UNIT	0.001%	99.362%
8951	MODERNLAND REAL	0.001%	99.363%
8952	VINDA INTERNATI	0.001%	99.363%
8953	KIRKLAND S INC COMMON STOCK	0.001%	99.364%
8954	GILLETTE INDIA	0.001%	99.364%
8955	GUJARAT ALKALIE	0.001%	99.365%
8956	YUNGSHIN GLOBAL	0.001%	99.366%
8957	SHIPPING CP IND	0.001%	99.366%
8958	GRUPO AVAL ACCI	0.001%	99.367%
8959	THE BASIC HOUSE	0.001%	99.367%
8960	SWCC SHOWA HOLD	0.001%	99.368%
8961	BEIJING URBAN C	0.001%	99.368%
8962	SANEI ARCHITECT	0.001%	99.369%
8963	UNIQUE ENGINEER	0.001%	99.369%
8964	KOPIN CORP COMMON STOCK USD.01	0.001%	99.370%
8965	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.001%	99.371%
8966	GUOTAI JUNAN SE	0.001%	99.371%
8967	PC PARTNER	0.001%	99.372%
8968	CHINA OCEANWIDE	0.001%	99.372%
8969	FUSION PARTNERS	0.001%	99.373%
8970	HIRAKAWA HEWTEC	0.001%	99.373%
8971	MAHANAGAR GAS L	0.001%	99.374%
8972	SIRTEC INTERNAT	0.001%	99.375%
8973	SERITAGE GROWTH PROP A REIT REIT USD.01	0.001%	99.375%
8974	ZENITAKA CORP	0.001%	99.376%
8975	CLS HOLDINGS PL	0.001%	99.376%
8976	TK DEVELOPMENT	0.001%	99.377%
8977	LBS BINA GROUP	0.001%	99.377%
8978	IMARKETKOREA IN	0.001%	99.378%
8979	TAIWAN FU HSING	0.001%	99.378%
8980	KOMEDA HOLDINGS	0.001%	99.379%
8981	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.001%	99.380%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8982	CIE FINANCIER T	0.001%	99.380%
8983	IRON FORCE INDU	0.001%	99.381%
8984	DAIHATSU DIESEL	0.001%	99.381%
8985	ZIGEXN CO LTD	0.001%	99.382%
8986	HARIM HOLDINGS	0.001%	99.382%
8987	SANYO ELEC RAIL	0.001%	99.383%
8988	CLINUVEL PHARM	0.001%	99.383%
8989	DR HOENLE AG	0.001%	99.384%
8990	EXEL INDUSTRIES	0.001%	99.385%
8991	ALEXCO RESOURCE CORP COMMON STOCK	0.001%	99.385%
8992	WPP AUNZ LTD	0.001%	99.386%
8993	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.001%	99.386%
8994	GAFISA SA	0.001%	99.387%
8995	VERBIO VEREINIG	0.001%	99.387%
8996	TEST RESEARCH I	0.001%	99.388%
8997	KROSAKI CORP	0.001%	99.388%
8998	GRO-BELS CO LTD	0.001%	99.389%
8999	THURGAUER KANTO	0.001%	99.389%
9000	TA ANN HOLDINGS	0.001%	99.390%
9001	ASUNARO AOKI CO	0.001%	99.391%
9002	TELE COLUMBUS A	0.001%	99.391%
9003	SUNSPRING METAL	0.001%	99.392%
9004	OLAV THON EIEND	0.001%	99.392%
9005	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.001%	99.393%
9006	G-7 HOLDINGS IN	0.001%	99.393%
9007	TELEPIZZA SA	0.001%	99.394%
9008	ICHIA TECHNOLOG	0.001%	99.394%
9009	PHARMAENGINE IN	0.001%	99.395%
9010	NICOLET BANKSHARES INC COMMON STOCK	0.001%	99.396%
9011	TMK PAO GDR REG S GDR	0.001%	99.396%
9012	JAPFA LTD	0.001%	99.397%
9013	MARVELOUS AQL I	0.001%	99.397%
9014	MAXIS BHD	0.001%	99.398%
9015	LOTUS BAKERIES	0.001%	99.398%
9016	KITAGAWA IRON W	0.001%	99.399%
9017	TSUBAKIMOTO KOG	0.001%	99.399%
9018	TECK RESOURCES	0.001%	99.400%
9019	CAPRO CORPN	0.001%	99.400%
9020	GOLFZON CO LTD	0.001%	99.401%
9021	ANADOLU SIGORTA	0.001%	99.401%
9022	HASTINGS GROUP	0.001%	99.402%
9023	PACIFIC HOSPITA	0.001%	99.403%
9024	RISO KAGAKU COR	0.001%	99.403%
9025	ORGANO	0.001%	99.404%
9026	SAM YOUNG ELECT	0.001%	99.404%
9027	PLAYMATES TOYS	0.001%	99.405%
9028	LANNA RESOURCES	0.001%	99.405%
9029	STO AG-PREFERRE	0.001%	99.406%
9030	KURIMOTO	0.001%	99.406%
9031	TA ENTERPRISE B	0.001%	99.407%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9032	ALIO GOLD INC	0.001%	99.407%
9033	SUPREMEX INC	0.001%	99.408%
9034	NIHON CHOUZAI C	0.001%	99.409%
9035	QUABIT IMMOBILI	0.001%	99.409%
9036	SREI INFRASTRUC	0.001%	99.410%
9037	RELIANCE COMMUN	0.001%	99.410%
9038	KARO PHARMA AB	0.001%	99.411%
9039	KITANO CONST CO	0.001%	99.411%
9040	OPTRONTEC INC	0.001%	99.412%
9041	NEXEO SOLUTIONS INC COMMON STOCK	0.001%	99.412%
9042	JAPAN PILE CORP	0.001%	99.413%
9043	FROCH ENTERPRIS	0.001%	99.413%
9044	SHINAGAWA FUEL	0.001%	99.414%
9045	GUJARAT MINERAL	0.001%	99.414%
9046	NISSUI PHARM CO	0.001%	99.415%
9047	ON-BRIGHT ELECT	0.001%	99.416%
9048	CHUETSU PULP&PA	0.001%	99.416%
9049	OMEGA FLEX INC COMMON STOCK USD.01	0.001%	99.417%
9050	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.001%	99.417%
9051	HONG KONG AIRCR	0.001%	99.418%
9052	KENON HLDGS LTD	0.001%	99.418%
9053	PALIBURG HOLDIN	0.001%	99.419%
9054	SANSHA ELECTRIC	0.001%	99.419%
9055	NISSEI ASB MACH	0.001%	99.420%
9056	YFC-BONEAGLE EL	0.001%	99.420%
9057	NEL ASA	0.001%	99.421%
9058	RION CO LTD	0.001%	99.421%
9059	BANK OF INDIA C	0.001%	99.422%
9060	ROHM CO	0.001%	99.423%
9061	MUCKLOW(A&J) GR	0.001%	99.423%
9062	ALTISOURCE PORT	0.001%	99.424%
9063	TAKARA PRINTING	0.001%	99.424%
9064	NORDJYSKE BANK	0.001%	99.425%
9065	STEINHOFF INTER	0.001%	99.425%
9066	CAPITAL FIRST L	0.001%	99.426%
9067	GIANPLUS TECHN	0.001%	99.426%
9068	ZONGTAI REAL ES	0.001%	99.427%
9069	FEDERAL BANK LT	0.001%	99.427%
9070	TOKMANNI GROUP	0.001%	99.428%
9071	UNITY OPTO TECH	0.001%	99.428%
9072	Minerva SA	0.001%	99.429%
9073	SURYA CITRA MED	0.001%	99.430%
9074	DYNAGREEN ENVIR	0.001%	99.430%
9075	LUBELSKI WEGIEL	0.001%	99.431%
9076	NAC CO LTD	0.001%	99.431%
9077	TACHIKAWA CORP	0.001%	99.432%
9078	AKER AMERICAN S	0.001%	99.432%
9079	MATRIX CONCEPTS	0.001%	99.433%
9080	VINY THAI	0.001%	99.433%
9081	MAISONS FRANCE	0.001%	99.434%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9082	ASKA PHARMACEU	0.001%	99.434%
9083	CAPITA GROUP PL	0.001%	99.435%
9084	TPV TECHNOLOGY	0.001%	99.435%
9085	HUGEL INC	0.001%	99.436%
9086	HORIZON GLOBAL CORP COMMON STOCK USD.01	0.001%	99.436%
9087	ARISAWA MFG CO	0.001%	99.437%
9088	YATAK VE YO	0.001%	99.437%
9089	CHINA GREENLAND	0.001%	99.438%
9090	VANACHAI GROUP	0.001%	99.439%
9091	MITSUBISHI KAKO	0.001%	99.439%
9092	GOLDEN LAND PRO	0.001%	99.440%
9093	LOJAS AMERICANA	0.001%	99.440%
9094	TOTAL ACCESS CO	0.001%	99.441%
9095	YOULCHON CHEMIC	0.001%	99.441%
9096	RENO DE MEDICI	0.001%	99.442%
9097	MATSUI CONST CO	0.001%	99.442%
9098	PETRO RIO SA	0.001%	99.443%
9099	APCB INC	0.001%	99.443%
9100	TAKEEI CORPORAT	0.001%	99.444%
9101	WESTAR ENERGY I	0.001%	99.444%
9102	EZION HOLDINGS	0.001%	99.445%
9103	TOKYU RECREATIO	0.001%	99.445%
9104	SEC CORPORATION	0.001%	99.446%
9105	LIU CHONG HING	0.001%	99.446%
9106	ASTALDI	0.001%	99.447%
9107	ILSHIN SPINNING	0.001%	99.447%
9108	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.001%	99.448%
9109	SONAE CAPITAL S	0.001%	99.448%
9110	AMOT INVESTMENT	0.001%	99.449%
9111	BIMB HLDGS BERH	0.001%	99.450%
9112	OCEAN-LAND GROU	0.001%	99.450%
9113	MEIWA ESTATE CO	0.001%	99.451%
9114	ASAHI PRINT	0.001%	99.451%
9115	DELTA APPAREL INC COMMON STOCK USD.01	0.001%	99.452%
9116	ETRON TECHNOLOG	0.001%	99.452%
9117	HIRAMATSU INC	0.001%	99.453%
9118	SHINING BUILDIN	0.001%	99.453%
9119	FIRST SENSOR AG	0.001%	99.454%
9120	CHORI CO LTD	0.001%	99.454%
9121	EHEALTH INC COMMON STOCK USD.001	0.001%	99.455%
9122	MEIWACORPORATIO	0.001%	99.455%
9123	JW HOLDINGS COR	0.001%	99.456%
9124	INTERTRUST NV	0.001%	99.456%
9125	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.001%	99.457%
9126	ECKERT & ZIEGLE	0.001%	99.457%
9127	ASCENCIO	0.001%	99.458%
9128	PCHOME ONLINE I	0.001%	99.458%
9129	TOYO RADIATOR C	0.001%	99.459%
9130	ES-CON JAPAN LT	0.001%	99.459%
9131	MAXVALU TOKAI C	0.001%	99.460%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9132	FAMUR SA	0.001%	99.460%
9133	SHINYOUNG SECS	0.001%	99.461%
9134	POSCO ICT CO LT	0.001%	99.461%
9135	QUANTA STORAGE	0.001%	99.462%
9136	OSK HOLDINGS BH	0.001%	99.463%
9137	MEITO SANGYO CO	0.001%	99.463%
9138	NODA CORP	0.001%	99.464%
9139	GUJARAT PIPAVAV	0.001%	99.464%
9140	KOHSOKU CORP	0.001%	99.465%
9141	RAUBEX GROUP LT	0.001%	99.465%
9142	MAHLE METAL LEV	0.001%	99.466%
9143	CYBERTAN TECHNO	0.001%	99.466%
9144	TOKYO ELECTRON	0.001%	99.467%
9145	MORY INDUSTRIES	0.001%	99.467%
9146	CAPITALAND MALA	0.001%	99.468%
9147	DAE WON KANG UP	0.001%	99.468%
9148	NEW PROVENANCE	0.001%	99.469%
9149	TEXWINCA HLDGS	0.001%	99.469%
9150	HANSHIN CONSTRU	0.001%	99.470%
9151	mitsui matsushi	0.001%	99.470%
9152	SATA SHOJI CORP	0.001%	99.471%
9153	AMPER SA	0.001%	99.471%
9154	OCTODEC	0.001%	99.472%
9155	SHORE BANCSHARES INC COMMON STOCK USD.01	0.001%	99.472%
9156	TAISEI LAMICK C	0.001%	99.473%
9157	LAURENT-PERRIER	0.001%	99.473%
9158	NEC NETWK & SYS	0.001%	99.474%
9159	DAEHAN STEEL CO	0.001%	99.474%
9160	FLOW TRADERS	0.001%	99.475%
9161	TONICHI CARLIFE	0.001%	99.475%
9162	EARTHSTONE ENERGY INC A COMMON STOCK USD.001	0.001%	99.476%
9163	TV AZTECA	0.001%	99.476%
9164	AA PLC	0.001%	99.477%
9165	YUSHIRO CHEMICA	0.001%	99.477%
9166	SEMPERIT AG HOL	0.001%	99.478%
9167	SBS MEDIA HOLDI	0.001%	99.478%
9168	KEPPEL TELECOM&	0.001%	99.479%
9169	ENERGY DEVELOP	0.001%	99.479%
9170	STARTEK INC	0.001%	99.480%
9171	TOYO CORPORATIO	0.001%	99.480%
9172	CITY TELECOM (H	0.001%	99.481%
9173	CHINA ALL ACCES	0.001%	99.481%
9174	E.I.D.-PARRY(IN	0.001%	99.482%
9175	ITALIAN-THAI DE	0.001%	99.482%
9176	BOUSTEAD PLANTA	0.001%	99.483%
9177	EKORNES ASA	0.001%	99.484%
9178	TAIKO BANK	0.001%	99.484%
9179	SEOHAN CO LTD	0.001%	99.485%
9180	NIPPON SHARYO	0.001%	99.485%
9181	HIROSE ELECTRIC	0.001%	99.486%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9182	JAPAN BUSINESS	0.001%	99.486%
9183	SAPPE PCL	0.001%	99.487%
9184	PROTO CORP	0.001%	99.487%
9185	WUS PRINTD CIRC	0.001%	99.488%
9186	PIVOT TECHNOLOG	0.001%	99.488%
9187	CHUANGS CONS IN	0.001%	99.489%
9188	FORMOSAN RUBBER	0.001%	99.489%
9189	DELEK AUTOMOTIV	0.001%	99.490%
9190	IEI INTEGRATION	0.001%	99.490%
9191	NIP AIR CON	0.001%	99.491%
9192	WAI KEE HOLDING	0.001%	99.491%
9193	NAPHTHA ISRAEL	0.001%	99.492%
9194	MAEZAWA KYUSO I	0.001%	99.492%
9195	DCM SHRIRAM LTD	0.001%	99.493%
9196	K.C. TECH	0.001%	99.493%
9197	NAGANO BANK	0.001%	99.494%
9198	POYA CO LTD	0.001%	99.494%
9199	STAR MICA CO LT	0.001%	99.495%
9200	OSAKA ORGANIC C	0.001%	99.495%
9201	HELBOR EMPREEND	0.001%	99.496%
9202	NAKABAYASHI CO	0.001%	99.496%
9203	ING BANK SLASKI	0.001%	99.497%
9204	MONEY3 CORP LTD	0.000%	99.497%
9205	ESPRINET SPA	0.000%	99.498%
9206	TOYO ELECTRIC	0.000%	99.498%
9207	BONHEUR ASA	0.000%	99.499%
9208	FOOSUNG CO LTD	0.000%	99.499%
9209	ZUIKO CORP	0.000%	99.500%
9210	JANOME SEWING M	0.000%	99.500%
9211	KORADIOR HOLDIN	0.000%	99.501%
9212	NAKAMURAYA CO L	0.000%	99.501%
9213	ABILITY ENTERPR	0.000%	99.502%
9214	HOKUETSU INDS C	0.000%	99.502%
9215	IWASAKI ELECTRI	0.000%	99.503%
9216	BR PROPERTIES S	0.000%	99.503%
9217	SHINSEGAE INTER	0.000%	99.504%
9218	ZTE CORP	0.000%	99.504%
9219	SKELLERUP HOLDI	0.000%	99.505%
9220	ERM POWER LTD	0.000%	99.505%
9221	RM PLC	0.000%	99.506%
9222	HIMACHAL FUTURI	0.000%	99.506%
9223	FJ NEXT CO LTD	0.000%	99.507%
9224	MAHINDRA CIE AU	0.000%	99.507%
9225	DATALOGIC SPA	0.000%	99.508%
9226	CABCHARGE AUSTR	0.000%	99.508%
9227	LIANHUA SUPERMA	0.000%	99.509%
9228	CLEANUP CORP	0.000%	99.509%
9229	LOTTE FOOD CO	0.000%	99.510%
9230	HNA HLDGS GP CO	0.000%	99.510%
9231	ITE TECH INC	0.000%	99.510%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9232	KNM GROUP BERHA	0.000%	99.511%
9233	TI FINANCIAL HO	0.000%	99.511%
9234	JAPAN KENZAI CO	0.000%	99.512%
9235	ITC PROPERTIES	0.000%	99.512%
9236	WERELDHAVE BELG	0.000%	99.513%
9237	INVESTORS TITLE CO COMMON STOCK	0.000%	99.513%
9238	CEMENTOS ARGOS	0.000%	99.514%
9239	REIS INC COMMON STOCK USD.01	0.000%	99.514%
9240	MALAYAN FLOUR M	0.000%	99.515%
9241	MR MAX CORP	0.000%	99.515%
9242	ID LOGISTICS GR	0.000%	99.516%
9243	BASSO INDUSTRY	0.000%	99.516%
9244	ZHONGYU GAS HOL	0.000%	99.517%
9245	CNQC INTERNATIO	0.000%	99.517%
9246	JAPAN ASIA GROU	0.000%	99.518%
9247	RIGHT-ON CO	0.000%	99.518%
9248	DRIVE SHACK INC COMMON STOCK USD.01	0.000%	99.519%
9249	CHAMBAL FER	0.000%	99.519%
9250	TOHO CO LTD	0.000%	99.520%
9251	FANG HOLDINGS LTD ADR ADR	0.000%	99.520%
9252	TEIKOKU TSUSHIN	0.000%	99.521%
9253	TAKAOKA TOKO HL	0.000%	99.521%
9254	ECLIPSE RESOURCES CORP COMMON STOCK USD.01	0.000%	99.522%
9255	CHIA HSIN CEMEN	0.000%	99.522%
9256	TONGYANG CEMENT	0.000%	99.523%
9257	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.000%	99.523%
9258	HANKUK CARBON C	0.000%	99.524%
9259	KH VATEC	0.000%	99.524%
9260	SIAM FUTURE DEV	0.000%	99.525%
9261	SUNJIN	0.000%	99.525%
9262	AMATA CORP PUBL	0.000%	99.526%
9263	PCM INC COMMON STOCK USD.001	0.000%	99.526%
9264	FUKUI COMPUTER	0.000%	99.527%
9265	CSBC CORPORATIO	0.000%	99.527%
9266	TAKEBISHI CORP	0.000%	99.527%
9267	DONGSUNG HOLDIN	0.000%	99.528%
9268	ALTECH CORP	0.000%	99.528%
9269	NIEN HSING TEXT	0.000%	99.529%
9270	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.000%	99.529%
9271	SERCO GROUP	0.000%	99.530%
9272	RAYSEARCH LABOR	0.000%	99.530%
9273	SPACE CO LTD	0.000%	99.531%
9274	TOA CORP	0.000%	99.531%
9275	CIA ENERGETICA	0.000%	99.532%
9276	SABANA SHARIAH	0.000%	99.532%
9277	LION TRAVEL SER	0.000%	99.533%
9278	TER BEKE SA	0.000%	99.533%
9279	ZORLU ENRJI	0.000%	99.534%
9280	DAIHAN	0.000%	99.534%
9281	TOREX SEMICONDU	0.000%	99.535%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9282	SHIN NIPPON AIR	0.000%	99.535%
9283	MEIKO NETWORK J	0.000%	99.536%
9284	GLOBAL MIXED MO	0.000%	99.536%
9285	NL INDUSTRIES	0.000%	99.537%
9286	KSH HOLDINGS LT	0.000%	99.537%
9287	MEGASTUDY EDUCA	0.000%	99.538%
9288	HOUSTON WIRE &	0.000%	99.538%
9289	HARBIN BANK CO	0.000%	99.538%
9290	SINCERE NAVIGAT	0.000%	99.539%
9291	KARDEMIR KARABU	0.000%	99.539%
9292	RASA INDUSTRIES	0.000%	99.540%
9293	EMPEROR WATCH A	0.000%	99.540%
9294	LIBBEY INC COMMON STOCK USD.01	0.000%	99.541%
9295	TAIMIDE TCH	0.000%	99.541%
9296	LENTA LTD REG S DEPOSITORY RECEIPT	0.000%	99.542%
9297	LAI SUN GARMENT	0.000%	99.542%
9298	FLEURY MICHON	0.000%	99.543%
9299	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.000%	99.543%
9300	TAIWAN CHINSAN	0.000%	99.544%
9301	UFLEX LTD	0.000%	99.544%
9302	VIJAYA BANK	0.000%	99.545%
9303	GUANGDONG KELON	0.000%	99.545%
9304	TOKYO KEIKI INC	0.000%	99.546%
9305	CENTURY CITY IN	0.000%	99.546%
9306	JAPAN TRANSCITY	0.000%	99.547%
9307	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.547%
9308	HONG FOK CORP	0.000%	99.547%
9309	CHINA MODERN DA	0.000%	99.548%
9310	REGINA MIRACLE	0.000%	99.548%
9311	MACROGENICS INC COMMON STOCK USD.01	0.000%	99.549%
9312	HADERA PAPER LT	0.000%	99.549%
9313	F&F COMPANY	0.000%	99.550%
9314	ASCENDAS INDIA	0.000%	99.550%
9315	SANKO METAL IND	0.000%	99.551%
9316	BW PLANTATION	0.000%	99.551%
9317	ROTTNEROS AB	0.000%	99.552%
9318	MPI CORPORATION	0.000%	99.552%
9319	POWER LOGICS	0.000%	99.553%
9320	VETOQUINOL SA	0.000%	99.553%
9321	NHPC LTD	0.000%	99.554%
9322	RESILUX	0.000%	99.554%
9323	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.000%	99.554%
9324	PRAKASH INDUSTR	0.000%	99.555%
9325	IDT CORP CLASS B COMMON STOCK USD.01	0.000%	99.555%
9326	NIPPON CONCRETE	0.000%	99.556%
9327	DEEPAK FERT&PE	0.000%	99.556%
9328	DEOLEO SA	0.000%	99.557%
9329	LOPEZ HOLDINGS	0.000%	99.557%
9330	TEEKAY CORP COMMON STOCK USD.001	0.000%	99.558%
9331	TAKIRON CO	0.000%	99.558%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9332	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.000%	99.559%
9333	EXCEL CO LTD	0.000%	99.559%
9334	SUNCALL CORP	0.000%	99.560%
9335	GREAT PANTHER S	0.000%	99.560%
9336	MEGA WORLD PROP	0.000%	99.561%
9337	EO TECHNICS CO	0.000%	99.561%
9338	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.561%
9339	ISU CHEMICAL	0.000%	99.562%
9340	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.000%	99.562%
9341	KI-STAR REAL ES	0.000%	99.563%
9342	BANQUE CANTONAL	0.000%	99.563%
9343	BANGKOK BANK	0.000%	99.564%
9344	CYIENT LIMITED	0.000%	99.564%
9345	MAMEZOU	0.000%	99.565%
9346	SAN HOLDINGS, I	0.000%	99.565%
9347	KOREA ALCOHOL I	0.000%	99.566%
9348	KISWIRE LTD	0.000%	99.566%
9349	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.000%	99.566%
9350	U-SHIN	0.000%	99.567%
9351	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.000%	99.567%
9352	BORUSAN BORU	0.000%	99.568%
9353	KALPATARU POWER	0.000%	99.568%
9354	KOMATSU WALL IN	0.000%	99.569%
9355	ENERGA SA	0.000%	99.569%
9356	MINERA FRISCO S	0.000%	99.570%
9357	DADI EARLY	0.000%	99.570%
9358	FORFARMERS NV	0.000%	99.571%
9359	BERLI JUCKER CO	0.000%	99.571%
9360	TAKAENOI	0.000%	99.572%
9361	KANADEN CORP	0.000%	99.572%
9362	INTILAND DEVPT	0.000%	99.572%
9363	TUESDAY MORNING CORP COMMON STOCK USD.01	0.000%	99.573%
9364	KUOYANG CONSTRU	0.000%	99.573%
9365	UNITECH LIMITED	0.000%	99.574%
9366	SHELL REFINING(0.000%	99.574%
9367	LSB INDUSTRIES INC COMMON STOCK USD.1	0.000%	99.575%
9368	SUZLON ENERGY L	0.000%	99.575%
9369	AKATSUKI	0.000%	99.576%
9370	ASAHI KOGYOSHA	0.000%	99.576%
9371	RHYTHM WATCH CO	0.000%	99.577%
9372	NOSTRUM OIL & G	0.000%	99.577%
9373	SAM KWANG GLASS	0.000%	99.577%
9374	UNION BANK OF I	0.000%	99.578%
9375	GENKY DRUGSTORE	0.000%	99.578%
9376	TOA DORO KOGYO	0.000%	99.579%
9377	CHIYODA CO	0.000%	99.579%
9378	ESSITY AKTIEBOL	0.000%	99.580%
9379	CNA SUNSINE	0.000%	99.580%
9380	THE WILL-BES &	0.000%	99.581%
9381	SHINWA KAIUN	0.000%	99.581%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9382	3M INDIA LTD	0.000%	99.582%
9383	ASHIMORI INDUST	0.000%	99.582%
9384	WANG ON GROUP	0.000%	99.582%
9385	YAMATO INTL INC	0.000%	99.583%
9386	ANHUI EXPRESSWA	0.000%	99.583%
9387	MOBILEZONE HOLD	0.000%	99.584%
9388	EASTERN MEDIA	0.000%	99.584%
9389	AVON RUBBER	0.000%	99.585%
9390	KANGDA INTERNAT	0.000%	99.585%
9391	CIRCASSIA PHARM	0.000%	99.586%
9392	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.000%	99.586%
9393	TELEFONICA CZEK	0.000%	99.586%
9394	LAGERCRAINTZ GRO	0.000%	99.587%
9395	GUN EI CHEM IND	0.000%	99.587%
9396	ACADEMEDIA AB	0.000%	99.588%
9397	SHENYIN WANGUO(0.000%	99.588%
9398	SG CORPORATION	0.000%	99.589%
9399	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.000%	99.589%
9400	CELLEX THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.590%
9401	FAGRON	0.000%	99.590%
9402	MARUBUN CORP	0.000%	99.590%
9403	ATTACQ LTD	0.000%	99.591%
9404	KOZA ALTIN ISLE	0.000%	99.591%
9405	ALPS LOGISTICS	0.000%	99.592%
9406	EL.EN. SPA	0.000%	99.592%
9407	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.000%	99.593%
9408	HONEYS CO LTD	0.000%	99.593%
9409	STAMFORD LAND	0.000%	99.594%
9410	MALAYSIAN PACIF	0.000%	99.594%
9411	ELNUSA TBK	0.000%	99.594%
9412	SAMCHULLY	0.000%	99.595%
9413	ABOITIZ POWER C	0.000%	99.595%
9414	EUROCASH SA	0.000%	99.596%
9415	SANKYO SEIKO CO	0.000%	99.596%
9416	INTERPARK CORP	0.000%	99.597%
9417	CHUN YUAN STEEL	0.000%	99.597%
9418	REJECT SHOP LTD	0.000%	99.598%
9419	SAHA-UNION	0.000%	99.598%
9420	EL AL ISRAEL AI	0.000%	99.598%
9421	NIHON ESLEAD CO	0.000%	99.599%
9422	KINKI NIPPON TO	0.000%	99.599%
9423	MAEZAWA KASEI I	0.000%	99.600%
9424	COSEL CO	0.000%	99.600%
9425	MIX TELEMATICS	0.000%	99.601%
9426	AREZZO INDUSTRI	0.000%	99.601%
9427	JACOBSON PHARMA	0.000%	99.601%
9428	BAYSIDE LAND CO	0.000%	99.602%
9429	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.000%	99.602%
9430	FDM GROUP PLC	0.000%	99.603%
9431	DISH TV INDIA L	0.000%	99.603%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9432	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.000%	99.604%
9433	BUMRUNGRAD HOPT	0.000%	99.604%
9434	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.000%	99.605%
9435	AUDIX CORP	0.000%	99.605%
9436	NIHON DENKEI CO	0.000%	99.605%
9437	SIME DARBY PROP	0.000%	99.606%
9438	OPTEX COMPANY	0.000%	99.606%
9439	ACCOR	0.000%	99.607%
9440	AUSTEM	0.000%	99.607%
9441	VILLAGE ROADSHO	0.000%	99.608%
9442	GUOLIAN SECURIT	0.000%	99.608%
9443	TAKISAWA MACHIN	0.000%	99.608%
9444	WHARF REAL ESTA	0.000%	99.609%
9445	HO TUNG CHEMICA	0.000%	99.609%
9446	QAF LTD	0.000%	99.610%
9447	EIDAI CO.LTD.	0.000%	99.610%
9448	SAGAX AB	0.000%	99.611%
9449	IWATSUKA CONFEC	0.000%	99.611%
9450	TAMA HOME CO LT	0.000%	99.611%
9451	WESTGOLD RESOUR	0.000%	99.612%
9452	IC COMPANYS	0.000%	99.612%
9453	TOWER BERSAMA I	0.000%	99.613%
9454	NICE INFORMATIO	0.000%	99.613%
9455	IWAKI & CO LTD	0.000%	99.614%
9456	ALLAHABAD BANK	0.000%	99.614%
9457	FINDEL	0.000%	99.615%
9458	KERRY TJ LOGIST	0.000%	99.615%
9459	SEVEN GROUP HLD	0.000%	99.615%
9460	RELIANCE HOME F	0.000%	99.616%
9461	BSB BANCORP INC/MA COMMON STOCK USD.01	0.000%	99.616%
9462	NAVA BHARAT VEN	0.000%	99.617%
9463	NISHIKAWA RUBBE	0.000%	99.617%
9464	AIRPORT FACILIT	0.000%	99.618%
9465	SCHAFFNER HOLDI	0.000%	99.618%
9466	COLABOR GROUP I	0.000%	99.618%
9467	RYERSON HOLDING CORP COMMON STOCK USD.01	0.000%	99.619%
9468	FORMOSAN UNION	0.000%	99.619%
9469	SPARX ASSET MAN	0.000%	99.620%
9470	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.000%	99.620%
9471	ISC CO LTD	0.000%	99.621%
9472	MAEIL DIARY IND	0.000%	99.621%
9473	CHINA GREENFRES	0.000%	99.621%
9474	EQT HOLDINGS LT	0.000%	99.622%
9475	NS SHOPPING CO	0.000%	99.622%
9476	DORO AB	0.000%	99.623%
9477	ALPHA SYSTEMS I	0.000%	99.623%
9478	HK INTL CONSTR	0.000%	99.624%
9479	EDREAMS ODIGEO	0.000%	99.624%
9480	SIXT LEASING AG	0.000%	99.624%
9481	ELBIT SYSTEMS L	0.000%	99.625%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9482	MASTER GLORY GR	0.000%	99.625%
9483	SANYO TRADING C	0.000%	99.626%
9484	NEW HOPE CORP	0.000%	99.626%
9485	PARK LAWN CORP	0.000%	99.627%
9486	SNT CORP	0.000%	99.627%
9487	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.000%	99.627%
9488	OUG HOLDING	0.000%	99.628%
9489	CANVEST ENVIRON	0.000%	99.628%
9490	HANSAE YES24 HO	0.000%	99.629%
9491	SOUNDWILL HOLDI	0.000%	99.629%
9492	GUORUI PROPERTI	0.000%	99.629%
9493	ENEL CHILE SA	0.000%	99.630%
9494	ABC ARBITRAGE	0.000%	99.630%
9495	MILLS ESTRUTURA	0.000%	99.631%
9496	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.000%	99.631%
9497	INTGRTD SVC	0.000%	99.632%
9498	NEOWIZ CORP	0.000%	99.632%
9499	NEW WORLD DEPT	0.000%	99.632%
9500	MITANI SEKISAN	0.000%	99.633%
9501	GEOSTR CORP	0.000%	99.633%
9502	D CARNEGIE & CO	0.000%	99.634%
9503	LOVISA HOLDINGS	0.000%	99.634%
9504	SERVICORP	0.000%	99.635%
9505	XINYUAN REAL ES	0.000%	99.635%
9506	FIRST STEAMSHIP	0.000%	99.635%
9507	CK POWER PCL	0.000%	99.636%
9508	BK OF GREECE	0.000%	99.636%
9509	KOBE BUSSAN CO	0.000%	99.637%
9510	TAKAMATSU CONS	0.000%	99.637%
9511	COFFEE DAY ENTE	0.000%	99.638%
9512	FOURLIS S.A.	0.000%	99.638%
9513	ENF TECHNOLOGY	0.000%	99.638%
9514	CHUGAI RO CO LT	0.000%	99.639%
9515	PLAZZA AG REG A	0.000%	99.639%
9516	ACBEL POLYTECH	0.000%	99.640%
9517	SHINSEGAE ENGIN	0.000%	99.640%
9518	LUMAX INTERNATI	0.000%	99.640%
9519	HOEGH LNG HOLDI	0.000%	99.641%
9520	GREEN ENERGY TE	0.000%	99.641%
9521	HUANENG POWER INTL SPONS ADR ADR	0.000%	99.642%
9522	RENREN INC ADR ADR USD.001	0.000%	99.642%
9523	S&T DYNAMICS CO	0.000%	99.643%
9524	TAIDOC TECHNOLO	0.000%	99.643%
9525	KHON KAEN SUGAR	0.000%	99.643%
9526	CONCORD SECURIT	0.000%	99.644%
9527	ROMANDE ENERGIE	0.000%	99.644%
9528	GREEN SEAL HOLD	0.000%	99.645%
9529	INTERSERVE PLC	0.000%	99.645%
9530	FIRST BANK OF T	0.000%	99.645%
9531	DAITO ELECTRON	0.000%	99.646%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9532	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.000%	99.646%
9533	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.000%	99.647%
9534	THIRUMALAI	0.000%	99.647%
9535	SHINKAWA	0.000%	99.647%
9536	HEXAGON COMPOSI	0.000%	99.648%
9537	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.000%	99.648%
9538	PEET LIMITED	0.000%	99.649%
9539	FUJIKURA KASEI	0.000%	99.649%
9540	CRUCIALTEC CO L	0.000%	99.650%
9541	ADO Group Ltd	0.000%	99.650%
9542	DONGYANG GANGCH	0.000%	99.650%
9543	BANK OF KOCHI L	0.000%	99.651%
9544	NORCROS PLC	0.000%	99.651%
9545	COREMAX	0.000%	99.652%
9546	MACAUTOIndustr	0.000%	99.652%
9547	UNIFIN FINANCIE	0.000%	99.652%
9548	PILIPINAS SHELL	0.000%	99.653%
9549	KEE TAI PROPERT	0.000%	99.653%
9550	SALIM IVOMAS	0.000%	99.654%
9551	CONTANGO OIL + GAS COMMON STOCK USD.04	0.000%	99.654%
9552	UNION TOOL CO	0.000%	99.654%
9553	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.000%	99.655%
9554	DIRECT INSURANC	0.000%	99.655%
9555	LSI INDUSTRIES INC COMMON STOCK	0.000%	99.656%
9556	ASIA PLASTIC RE	0.000%	99.656%
9557	UCHIDA YOKO CO	0.000%	99.656%
9558	CTT-CORREIOS DE	0.000%	99.657%
9559	TOSHO PRINTING	0.000%	99.657%
9560	ALTICE NV	0.000%	99.658%
9561	KUNSUL CHEM IND	0.000%	99.658%
9562	MODETOUR NETWOR	0.000%	99.658%
9563	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.000%	99.659%
9564	CHINA PIONEER P	0.000%	99.659%
9565	MIDLAND REALTY	0.000%	99.660%
9566	YORK WATER CO COMMON STOCK	0.000%	99.660%
9567	SIA ENGINEERING	0.000%	99.660%
9568	NIPPON HUME PIP	0.000%	99.661%
9569	JAGRAN PRAKASHA	0.000%	99.661%
9570	E INK HOLDINGS	0.000%	99.662%
9571	COMP ENG & CONS	0.000%	99.662%
9572	ASALEO CARE LTD	0.000%	99.662%
9573	BAOYE GROUP CO	0.000%	99.663%
9574	CROPENERGIES AG	0.000%	99.663%
9575	MALAYAN CEMENT	0.000%	99.664%
9576	MANZ AUTOMATION	0.000%	99.664%
9577	PRIMA INDUSTRIE	0.000%	99.664%
9578	HIRANO TECSEED	0.000%	99.665%
9579	SEALINK TRAVEL	0.000%	99.665%
9580	NEXEN CORPORATI	0.000%	99.666%
9581	KRS CORPORATION	0.000%	99.666%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9582	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.000%	99.666%
9583	SVENSKA HANDELS	0.000%	99.667%
9584	OHASHI TECHNICA	0.000%	99.667%
9585	RECRM RESEARCH	0.000%	99.668%
9586	HUMAX CO LTD	0.000%	99.668%
9587	AXTEL SAB DE CV	0.000%	99.668%
9588	YAT SING HOLDIN	0.000%	99.669%
9589	NILKAMAL	0.000%	99.669%
9590	GLANBIA PLC	0.000%	99.670%
9591	SOMBOON ADVANCE	0.000%	99.670%
9592	KAVERI SEED CO	0.000%	99.670%
9593	LPKF LASER & EL	0.000%	99.671%
9594	TOMOE ENGINEERI	0.000%	99.671%
9595	CHC HEALTHCARE	0.000%	99.672%
9596	MERAPE RESOURCE	0.000%	99.672%
9597	HAINAN MEILAN A	0.000%	99.672%
9598	NICK SCALI LTD	0.000%	99.673%
9599	EP ENERGY CORP CL A COMMON STOCK USD.01	0.000%	99.673%
9600	GENTRACK GROUP	0.000%	99.674%
9601	TORIGOE CO LTD	0.000%	99.674%
9602	AIDA ENGINEERIN	0.000%	99.674%
9603	ALVIVA HOLDINGS	0.000%	99.675%
9604	PC JEWELLER LIM	0.000%	99.675%
9605	FUJIIJURA RUBBER	0.000%	99.676%
9606	ULKER BISKUVI S	0.000%	99.676%
9607	VIEL ET COMPAGN	0.000%	99.676%
9608	HKC HOLDINGS LT	0.000%	99.677%
9609	ORIENTAL BK OF	0.000%	99.677%
9610	TECHNOVATOR INT	0.000%	99.677%
9611	TOMORROW FOCUS	0.000%	99.678%
9612	KATO WORKS CO	0.000%	99.678%
9613	DECMIL GROUP LT	0.000%	99.679%
9614	ICHITAN GRO	0.000%	99.679%
9615	ELECTRICITY GEN	0.000%	99.679%
9616	TA-I TECHNOLOGY	0.000%	99.680%
9617	CLEAR CHANNEL O	0.000%	99.680%
9618	POLYMET MINING	0.000%	99.681%
9619	BCO DESIO E BRI	0.000%	99.681%
9620	TEIKOKU ELECTRI	0.000%	99.681%
9621	TSUTSUMI JEWELR	0.000%	99.682%
9622	ICHIKEN CO LTD	0.000%	99.682%
9623	PW MEDTECH GROU	0.000%	99.683%
9624	DAIDO KOGYO CO	0.000%	99.683%
9625	COUNTRYWIDE	0.000%	99.683%
9626	CSS INDUSTRIES	0.000%	99.684%
9627	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.000%	99.684%
9628	NIPPON KANZAI C	0.000%	99.684%
9629	GRUPPO MUTUIONL	0.000%	99.685%
9630	SUPERLOOP LTD	0.000%	99.685%
9631	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.000%	99.686%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9632	VITEC GROUP	0.000%	99.686%
9633	EMPRESA DE ENER	0.000%	99.686%
9634	SPARTON CORP COMMON STOCK USD1.25	0.000%	99.687%
9635	TORISHIMA PUMP	0.000%	99.687%
9636	DONGWHA PHARM.C	0.000%	99.688%
9637	CHIHO-TIANDE GR	0.000%	99.688%
9638	KAWASAN INDS JA	0.000%	99.688%
9639	ODELIC CO LTD	0.000%	99.689%
9640	G SHANK ENTERPR	0.000%	99.689%
9641	GODREJ PROPERTI	0.000%	99.689%
9642	HITRON TECHNOLO	0.000%	99.690%
9643	CENTRAL AUTO	0.000%	99.690%
9644	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.000%	99.691%
9645	ZENITRON CORP	0.000%	99.691%
9646	MOIL LTD	0.000%	99.691%
9647	JMS CO	0.000%	99.692%
9648	BLUE DART EXPRE	0.000%	99.692%
9649	HIGHLIGHT COMMU	0.000%	99.692%
9650	ROSENBAUER INTE	0.000%	99.693%
9651	ADCORP HLDGS	0.000%	99.693%
9652	POLY CULTURE GR	0.000%	99.694%
9653	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.000%	99.694%
9654	E TEC E&C LTD	0.000%	99.694%
9655	MATERIALS ANALY	0.000%	99.695%
9656	SINYI REALTY IN	0.000%	99.695%
9657	SUZUKI CO LTD	0.000%	99.696%
9658	MERIDIAN ENERGY	0.000%	99.696%
9659	CHAYANG SHENG D	0.000%	99.696%
9660	KAULIN MANUFACT	0.000%	99.697%
9661	OTOKAR OTOMOTIV	0.000%	99.697%
9662	GOLDEN MEDITECH	0.000%	99.697%
9663	BERJAYA ASSETS	0.000%	99.698%
9664	SAC'S BAR HOLDI	0.000%	99.698%
9665	CHEN FULL INT C	0.000%	99.699%
9666	AVANCE GAS HOLD	0.000%	99.699%
9667	GEM DIAMONDS	0.000%	99.699%
9668	TORRENT POWER L	0.000%	99.700%
9669	NUSANTARA INFRA	0.000%	99.700%
9670	E1 CORPORATION	0.000%	99.700%
9671	I O DATA DEVICE	0.000%	99.701%
9672	RAFFLES EDUCATI	0.000%	99.701%
9673	INNER MONGOLIA	0.000%	99.702%
9674	SATORI ELECTRIC	0.000%	99.702%
9675	TOEI ANIMATION	0.000%	99.702%
9676	MARUSAN SECUR	0.000%	99.703%
9677	KOJIMA	0.000%	99.703%
9678	GLACIER MEDIA I	0.000%	99.703%
9679	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.000%	99.704%
9680	TOPTEC CO LTD	0.000%	99.704%
9681	KLCC PROPERTY H	0.000%	99.704%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9682	HILONG HOLDING	0.000%	99.705%
9683	BRIGADE ENTERPR	0.000%	99.705%
9684	PHOENIX SATELLI	0.000%	99.706%
9685	REALORD GROUP H	0.000%	99.706%
9686	TENWOW INTL HLD	0.000%	99.706%
9687	SHINAGAWA REFRA	0.000%	99.707%
9688	Phoenix Mills L	0.000%	99.707%
9689	NAGAWA CO LTD	0.000%	99.707%
9690	SER EDUCACIONAL	0.000%	99.708%
9691	YONDENKO CORP	0.000%	99.708%
9692	CAPIO AB	0.000%	99.709%
9693	MEET GROUP INC/THE COMMON STOCK USD.001	0.000%	99.709%
9694	PRICER AB	0.000%	99.709%
9695	KT CORP SP ADR ADR	0.000%	99.710%
9696	SUNRUN INC COMMON STOCK USD.0001	0.000%	99.710%
9697	LT FOODS	0.000%	99.710%
9698	RIKEN TECHNOS C	0.000%	99.711%
9699	SHOFU INC	0.000%	99.711%
9700	FLUIDRA SA	0.000%	99.712%
9701	STI EDUCATION S	0.000%	99.712%
9702	DA-CIN CONSTRUC	0.000%	99.712%
9703	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.000%	99.713%
9704	VIOHALCO SA	0.000%	99.713%
9705	CJ HELLOVISION	0.000%	99.713%
9706	TUBOS REUNIDOS	0.000%	99.714%
9707	RADIUM LIFE TEC	0.000%	99.714%
9708	SAMPO CORP	0.000%	99.714%
9709	WOONGJIN THINKB	0.000%	99.715%
9710	BRACK CAPITAL P	0.000%	99.715%
9711	TOP FRONTIER IN	0.000%	99.716%
9712	LPN DEVELOPMENT	0.000%	99.716%
9713	VA TECH WABAG L	0.000%	99.716%
9714	KAWASUMI LABS I	0.000%	99.717%
9715	CAC CORPORATION	0.000%	99.717%
9716	HILAN LTD	0.000%	99.717%
9717	ECZACIBASI YATI	0.000%	99.718%
9718	FIELDS CORP	0.000%	99.718%
9719	YUANSHENGTAI DA	0.000%	99.719%
9720	THAI STANLEY EL	0.000%	99.719%
9721	RATNAMANI METAL	0.000%	99.719%
9722	UBM DEVELOPMENT	0.000%	99.720%
9723	VIA HOLDINGS IN	0.000%	99.720%
9724	SK D&D	0.000%	99.720%
9725	INFORMATION SVC	0.000%	99.721%
9726	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	99.721%
9727	DONGWON FOOD& B	0.000%	99.721%
9728	KOREA TECH BANK	0.000%	99.722%
9729	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.000%	99.722%
9730	MAEDA KOSEN CO.	0.000%	99.723%
9731	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.000%	99.723%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9732	ASTRONICS CORP CL B COMMON STOCK USD.01	0.000%	99.723%
9733	ROCKWOOL INTL P	0.000%	99.724%
9734	KAWAGISHI BRIDG	0.000%	99.724%
9735	YAMATANE CORP N	0.000%	99.724%
9736	INUI GLOBAL LOG	0.000%	99.725%
9737	LEADCORP (THE)	0.000%	99.725%
9738	PRG-SCHULTZ INT	0.000%	99.725%
9739	WEST HOLDINGS C	0.000%	99.726%
9740	STRAITS TRADING	0.000%	99.726%
9741	CN T L GAS	0.000%	99.726%
9742	GALLANT PRECISI	0.000%	99.727%
9743	DUSTIN GROUP AB	0.000%	99.727%
9744	TOFAS TURK OTOM	0.000%	99.728%
9745	HANIL E-HWA CO	0.000%	99.728%
9746	CHUO SPRING CO	0.000%	99.728%
9747	BEST PACIFIC IN	0.000%	99.729%
9748	ACAL	0.000%	99.729%
9749	KODACO	0.000%	99.729%
9750	STAR CRUISES LT	0.000%	99.730%
9751	NEDAP(NED APP)N	0.000%	99.730%
9752	KYOWA ELECTRONI	0.000%	99.730%
9753	ANADOLU CAM	0.000%	99.731%
9754	HALLADOR ENERGY CO COMMON STOCK USD.01	0.000%	99.731%
9755	GULF ISLAND FABRICATION INC COMMON STOCK	0.000%	99.732%
9756	SINDO RICOH	0.000%	99.732%
9757	KG CHEMICAL COR	0.000%	99.732%
9758	SUMMIT ASCENT H	0.000%	99.733%
9759	CHANG WAH ELECT	0.000%	99.733%
9760	WALTON ADVANCED	0.000%	99.733%
9761	INDS BACHOCO SA	0.000%	99.734%
9762	CHINA MINSHENG	0.000%	99.734%
9763	INABA SEISAKUSH	0.000%	99.734%
9764	ASPO OYJ	0.000%	99.735%
9765	LONDON&PACIFIC	0.000%	99.735%
9766	SHANGHAI FUDAN-	0.000%	99.735%
9767	ELAN MICROELECT	0.000%	99.736%
9768	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.000%	99.736%
9769	TOMOE CORP	0.000%	99.737%
9770	BLISS GVS PHARM	0.000%	99.737%
9771	ANN JOO RESOURC	0.000%	99.737%
9772	COLLECTION HOUS	0.000%	99.738%
9773	HWA FONG RUBBER	0.000%	99.738%
9774	KANEKO SEEDS CO	0.000%	99.738%
9775	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.000%	99.739%
9776	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	99.739%
9777	PEGASUS HAVA TA	0.000%	99.739%
9778	NIHON KAGAKU SA	0.000%	99.740%
9779	RAFAEL HOLDINGS INC CLASS B COMMON STOCK USD.01	0.000%	99.740%
9780	GRUPO SANDBORNS	0.000%	99.740%
9781	KINGSWAY FINANC	0.000%	99.741%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9782	SECTRA AB - B S	0.000%	99.741%
9783	DO & CO AG	0.000%	99.741%
9784	BANK OF KAOHSIU	0.000%	99.742%
9785	SODA NIKKA CO	0.000%	99.742%
9786	SICHUAN EXPRESS	0.000%	99.743%
9787	TIPTREE INC COMMON STOCK USD.001	0.000%	99.743%
9788	S-CONNECT CO LT	0.000%	99.743%
9789	KPX CHEMICAL	0.000%	99.744%
9790	HAKUDO CO LTD	0.000%	99.744%
9791	SRG TAKAMI	0.000%	99.744%
9792	TEVA PHARMA IND	0.000%	99.745%
9793	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.000%	99.745%
9794	SAM JIN PHARM	0.000%	99.745%
9795	POLETOWIN PITCR	0.000%	99.746%
9796	SHIRE PLC ADR	0.000%	99.746%
9797	JUKEN SANGYO CO	0.000%	99.746%
9798	SOLARIA ENERGIA	0.000%	99.747%
9799	WIZ SOL CORR DE	0.000%	99.747%
9800	WORLDLINE	0.000%	99.747%
9801	FAR EAST ORCH	0.000%	99.748%
9802	REPCO HOME FINA	0.000%	99.748%
9803	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.000%	99.748%
9804	BOUSTEAD SINGAP	0.000%	99.749%
9805	HARUYAMA TRADIN	0.000%	99.749%
9806	TDC SOFTWARE EN	0.000%	99.749%
9807	ECO'S CO LTD/JA	0.000%	99.750%
9808	FIRST NORTHWEST BANCORP COMMON STOCK	0.000%	99.750%
9809	KSB AG	0.000%	99.750%
9810	ACE TECHNOLOGIE	0.000%	99.751%
9811	ALBARAKA TURK K	0.000%	99.751%
9812	HARMONICARE MED	0.000%	99.752%
9813	AP EAGERS LTD	0.000%	99.752%
9814	A H BELO CORP A COMMON STOCK USD.01	0.000%	99.752%
9815	YAMAYA CO	0.000%	99.753%
9816	SECHE ENVIRONNE	0.000%	99.753%
9817	NOCIL LTD	0.000%	99.753%
9818	NICOX	0.000%	99.754%
9819	NANTEX INDUSTRY	0.000%	99.754%
9820	WELSPUN GUJARAT	0.000%	99.754%
9821	F@N COMMUNICATI	0.000%	99.755%
9822	HARADA IND	0.000%	99.755%
9823	EMPIRIC STUDENT	0.000%	99.755%
9824	SABAF SPA	0.000%	99.756%
9825	KOREA DISTRICT	0.000%	99.756%
9826	SHIN NIPPON BIO	0.000%	99.756%
9827	GUNNEBO AB	0.000%	99.757%
9828	WARSAW STOCK EX	0.000%	99.757%
9829	LIBERTY TAX INC COMMON STOCK USD.01	0.000%	99.757%
9830	INSAS BHD	0.000%	99.758%
9831	SARKUYSAN ELEKT	0.000%	99.758%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9832	YOU EAL ELECTRO	0.000%	99.758%
9833	MAXIM POWER COR	0.000%	99.759%
9834	BSM TECHNOLOGIE	0.000%	99.759%
9835	XAAR	0.000%	99.759%
9836	TAMURA TAIKO HL	0.000%	99.760%
9837	CONVOY FINANCIA	0.000%	99.760%
9838	KONAKA CO LTD	0.000%	99.760%
9839	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.000%	99.761%
9840	SEKONIX CO LTD	0.000%	99.761%
9841	TIGA PILAR SEJA	0.000%	99.761%
9842	SAN MIGUEL FOOD	0.000%	99.762%
9843	DAISYO CORP	0.000%	99.762%
9844	MCPHERSONS LTD	0.000%	99.762%
9845	POS MALAYSIA	0.000%	99.763%
9846	MAZOR ROBOTICS	0.000%	99.763%
9847	NATORI CO LTD	0.000%	99.763%
9848	BOE VARITRONIX	0.000%	99.764%
9849	PFSWEB INC COMMON STOCK USD.001	0.000%	99.764%
9850	SENSHUKAI CO	0.000%	99.764%
9851	T COOK IND	0.000%	99.765%
9852	SHIZUKI ELECTRI	0.000%	99.765%
9853	GRUPO HSF	0.000%	99.765%
9854	TOHOKU TELECOM	0.000%	99.766%
9855	CHINA VAST INDU	0.000%	99.766%
9856	KSS LINE LTD	0.000%	99.766%
9857	TAKANA CO LTD	0.000%	99.767%
9858	OIL INDIA LTD	0.000%	99.767%
9859	ICHIBANYA CO LT	0.000%	99.767%
9860	MCLEOD RUSSEL I	0.000%	99.768%
9861	N.W BIO	0.000%	99.768%
9862	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.000%	99.768%
9863	MUGEN ESTATE CO	0.000%	99.769%
9864	OLVI	0.000%	99.769%
9865	FOX WIZEL LTD	0.000%	99.769%
9866	YAMAMURA GLASS	0.000%	99.770%
9867	DAIICHI KENSETS	0.000%	99.770%
9868	LUNG KEE(BERMUD	0.000%	99.770%
9869	ARES ALLERGY HO	0.000%	99.771%
9870	TAKIHYO CO LTD	0.000%	99.771%
9871	RASA CORP	0.000%	99.771%
9872	PC DEPOT CORP	0.000%	99.772%
9873	SICHUAN XINHUA	0.000%	99.772%
9874	TTW PUBLIC COMP	0.000%	99.772%
9875	YC CO LTD	0.000%	99.773%
9876	YASHIMA	0.000%	99.773%
9877	BIRLA CORP LTD	0.000%	99.773%
9878	TIVOLI A/S	0.000%	99.774%
9879	ALI CORP	0.000%	99.774%
9880	JOBAN KOSAN CO	0.000%	99.774%
9881	SIMPLEX INFRAS	0.000%	99.775%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9882	TONG-TAI MACHIN	0.000%	99.775%
9883	LARSEN & TOUBRO	0.000%	99.775%
9884	COIMA RES SPA	0.000%	99.776%
9885	ENERGIEDIENST H	0.000%	99.776%
9886	INDUSTRIA REIT	0.000%	99.776%
9887	PACIFIC CENTURY	0.000%	99.777%
9888	ADAIRS LTD	0.000%	99.777%
9889	CHENNAI PETROLE	0.000%	99.777%
9890	ASCENDIS HEALTH	0.000%	99.778%
9891	IBI GROUP INC.	0.000%	99.778%
9892	MERIDA INDUSTRY	0.000%	99.778%
9893	TAIWAN NAVIGATI	0.000%	99.778%
9894	SCOPE METALS GR	0.000%	99.779%
9895	LINGKARAN TRANS	0.000%	99.779%
9896	CSG LIMITED	0.000%	99.779%
9897	INTEGRATED MICR	0.000%	99.780%
9898	FLEX LNG LTD	0.000%	99.780%
9899	SPORTON INTERNA	0.000%	99.780%
9900	PLAYMATES HOLDI	0.000%	99.781%
9901	CHIPMOS TECHNOL	0.000%	99.781%
9902	ELEMENTIA SAB D	0.000%	99.781%
9903	AMVIG HOLDINGS	0.000%	99.782%
9904	BAY ENERGY LTD	0.000%	99.782%
9905	EASTMAN KODAK CO COMMON STOCK USD.01	0.000%	99.782%
9906	NISSIN FOOD HOL	0.000%	99.783%
9907	MIWON SC	0.000%	99.783%
9908	INDUSTRI JAMU D	0.000%	99.783%
9909	JESS-LINK PRODU	0.000%	99.784%
9910	TOSHO CO LTD	0.000%	99.784%
9911	TEGEL GROUP	0.000%	99.784%
9912	NIIT	0.000%	99.785%
9913	YUKEN KOGYO	0.000%	99.785%
9914	ENDO LIGHTING C	0.000%	99.785%
9915	BRAVIDA HOLDING	0.000%	99.786%
9916	H S R & A	0.000%	99.786%
9917	KSL HLDGS BERHA	0.000%	99.786%
9918	CRAWFORD & CO	0.000%	99.786%
9919	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.000%	99.787%
9920	TARSUS GROUP PL	0.000%	99.787%
9921	HOME INVEST BEL	0.000%	99.787%
9922	DALIAN PORT (PD	0.000%	99.788%
9923	FAG BEARINGS IN	0.000%	99.788%
9924	TNPL	0.000%	99.788%
9925	YACHIYO INDUS C	0.000%	99.789%
9926	UNIVERSE INTERN	0.000%	99.789%
9927	HIMATSINGKA SEI	0.000%	99.789%
9928	TODA KOGYO CORP	0.000%	99.790%
9929	JUVENTUS FOOTBA	0.000%	99.790%
9930	SYARIKAT TAKAFU	0.000%	99.790%
9931	AGUNG PODOMORO	0.000%	99.791%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9932	MELBOURNE IT	0.000%	99.791%
9933	UEM EDGENTA BHD	0.000%	99.791%
9934	YAMATO CORPORAT	0.000%	99.792%
9935	CHINA LNG GROUP	0.000%	99.792%
9936	MEGA 1ST CORP B	0.000%	99.792%
9937	CROWN CONFECTIO	0.000%	99.792%
9938	CICOR TECHNOLOG	0.000%	99.793%
9939	GENCO SHIPPING	0.000%	99.793%
9940	SEPTENI CO LTD	0.000%	99.793%
9941	SNAI SPA	0.000%	99.794%
9942	MAHARASHTRA SEA	0.000%	99.794%
9943	DAISHINKU CORP	0.000%	99.794%
9944	COLLECTOR AB	0.000%	99.795%
9945	CIMSA	0.000%	99.795%
9946	SEACHANGE INTL	0.000%	99.795%
9947	GETIN NOBLE BA	0.000%	99.796%
9948	INTER PARFUMS	0.000%	99.796%
9949	GILAT SATELLITE	0.000%	99.796%
9950	AKSIGORTA AS	0.000%	99.796%
9951	ALL RING	0.000%	99.797%
9952	SAMYUNG TRA	0.000%	99.797%
9953	WILMINGTON GROU	0.000%	99.797%
9954	REALNETWORKS INC COMMON STOCK USD.001	0.000%	99.798%
9955	CAL-COMP ELECTR	0.000%	99.798%
9956	MARUFUJI SHEET	0.000%	99.798%
9957	VICTORIA PARK A	0.000%	99.799%
9958	EVEREST TEXTILE	0.000%	99.799%
9959	QLIRO GROUP AB	0.000%	99.799%
9960	AGRO-KANESHO CO	0.000%	99.800%
9961	SARAWAK OIL PAL	0.000%	99.800%
9962	GUANGDONG LAND	0.000%	99.800%
9963	KAWASHO GECOSS	0.000%	99.800%
9964	NIPPON CHEMIPHA	0.000%	99.801%
9965	SAMART CORP PCL	0.000%	99.801%
9966	CARBORUNDUM	0.000%	99.801%
9967	OMAXE LTD	0.000%	99.802%
9968	NEW HOME CO INC/THE COMMON STOCK USD.01	0.000%	99.802%
9969	KINGS TOWN CONS	0.000%	99.802%
9970	SUHEUNG CAPSULE	0.000%	99.803%
9971	LANDS END INC COMMON STOCK USD.01	0.000%	99.803%
9972	ANGLO-EASTN PLA	0.000%	99.803%
9973	NIHON PLAST CO	0.000%	99.804%
9974	CENTER LABORATO	0.000%	99.804%
9975	RESURS HOLDING	0.000%	99.804%
9976	VRL LOGISTICS L	0.000%	99.804%
9977	CCL PRODUCTS (I	0.000%	99.805%
9978	CONTREL	0.000%	99.805%
9979	JINDAL	0.000%	99.805%
9980	GRANA Y MONTERO SA SPON ADR ADR	0.000%	99.806%
9981	AXIS REAL ESTAT	0.000%	99.806%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9982	MARUKA MACHINER	0.000%	99.806%
9983	TEN PAO GROUP H	0.000%	99.807%
9984	OVERSEAS CHINES	0.000%	99.807%
9985	GL LTD	0.000%	99.807%
9986	MAISONS DU MOND	0.000%	99.807%
9987	PICANOL	0.000%	99.808%
9988	OCEAN PLASTICS	0.000%	99.808%
9989	PARKER CORP	0.000%	99.808%
9990	CHINESE MARITIM	0.000%	99.809%
9991	FRED'S INC	0.000%	99.809%
9992	MOTONIC CORP	0.000%	99.809%
9993	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.000%	99.810%
9994	MK RESTAURANT G	0.000%	99.810%
9995	URBANET CORP CO	0.000%	99.810%
9996	SHOBUNSHA PUB I	0.000%	99.810%
9997	ZUMTOBEL AG	0.000%	99.811%
9998	DONG AH TIRE&RU	0.000%	99.811%
9999	BHAKTI INVESTAM	0.000%	99.811%
10000	ELLAKTOR SA	0.000%	99.812%
10001	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	99.812%
10002	RF-LINK SYSTEM	0.000%	99.812%
10003	ENKA INSAAT VE	0.000%	99.813%
10004	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	99.813%
10005	WESTPORTS HOLDI	0.000%	99.813%
10006	GRINDWELL	0.000%	99.813%
10007	OUE COMMERCIAL	0.000%	99.814%
10008	GLOBAL LIGHTING	0.000%	99.814%
10009	HARUM ENERGY TB	0.000%	99.814%
10010	HEVEABOARD	0.000%	99.815%
10011	SHENG YU STEEL	0.000%	99.815%
10012	HONG KONG FERRY	0.000%	99.815%
10013	MITANI SANGYO	0.000%	99.815%
10014	DAE-IL CORP	0.000%	99.816%
10015	D&L INDUSTRIES	0.000%	99.816%
10016	BRASILAGRO	0.000%	99.816%
10017	FLEETWOOD CORP	0.000%	99.817%
10018	MARISA LOJAS SA	0.000%	99.817%
10019	SINPHAR PHARMAC	0.000%	99.817%
10020	SURYA SEMESTA I	0.000%	99.818%
10021	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.818%
10022	CAYMAN ENGLE Y I	0.000%	99.818%
10023	FOLLI FOLLIE GP	0.000%	99.818%
10024	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.819%
10025	HANA MICROELECT	0.000%	99.819%
10026	PYEONG HWA AUTO	0.000%	99.819%
10027	PORTOBELLO SA	0.000%	99.820%
10028	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.820%
10029	ADDLIFE AB	0.000%	99.820%
10030	RALLIS INDIA LT	0.000%	99.820%
10031	LIPPO CHINA RES	0.000%	99.821%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10032	SHANGHAI DASHEN	0.000%	99.821%
10033	HSIL LTD	0.000%	99.821%
10034	CHINA NEW TOWN	0.000%	99.822%
10035	SKP RESOURCES B	0.000%	99.822%
10036	ELECTRA CONSUME	0.000%	99.822%
10037	CENTURION C	0.000%	99.823%
10038	GENESIS ENERGY	0.000%	99.823%
10039	AROTECH CORP COMMON STOCK USD.01	0.000%	99.823%
10040	BOURBON SA	0.000%	99.823%
10041	TERREIS	0.000%	99.824%
10042	DAGANG NEXCHANG	0.000%	99.824%
10043	VECTOR	0.000%	99.824%
10044	MAHINDRA LIFESC	0.000%	99.825%
10045	GLOBAL CONS	0.000%	99.825%
10046	YTL POWER INTL	0.000%	99.825%
10047	NICHIEI CO	0.000%	99.825%
10048	GAYATRI PROJECT	0.000%	99.826%
10049	BASIC-FIT NV	0.000%	99.826%
10050	HAITAI CONFECTI	0.000%	99.826%
10051	NUVECTRA CORP COMMON STOCK USD.001	0.000%	99.827%
10052	HYFLUX LTD	0.000%	99.827%
10053	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	99.827%
10054	COOR SERVICE MA	0.000%	99.827%
10055	CIA ENERGET CEA	0.000%	99.828%
10056	TIMKEN INDIA LT	0.000%	99.828%
10057	NIHON DEMPA KOG	0.000%	99.828%
10058	PARKER DRILLING CO COMMON STOCK USD.167	0.000%	99.829%
10059	COMVITA LTD	0.000%	99.829%
10060	HONGKONG CHINES	0.000%	99.829%
10061	VOCENTO	0.000%	99.829%
10062	AMIYAKI TEI CO	0.000%	99.830%
10063	OCL INDIA LTD	0.000%	99.830%
10064	SUMINOE TEXTILE	0.000%	99.830%
10065	MONDO TV SPA	0.000%	99.831%
10066	HUNG CHING DEVE	0.000%	99.831%
10067	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	99.831%
10068	FUTURE SYSTEMS	0.000%	99.831%
10069	TA GLOBAL BHD	0.000%	99.832%
10070	PARIS MIKI INC	0.000%	99.832%
10071	TAINERGY TECH C	0.000%	99.832%
10072	KYOWA HAKKO KIR	0.000%	99.833%
10073	SHANGHAI PRIME	0.000%	99.833%
10074	NITTA GELATIN I	0.000%	99.833%
10075	SINO GAS & ENER	0.000%	99.833%
10076	BALRAMPUR CHINI	0.000%	99.834%
10077	CATENA AB	0.000%	99.834%
10078	FSP TECHNOLOGY	0.000%	99.834%
10079	AINSWORTH GAME	0.000%	99.834%
10080	MPHB CAPITAL BH	0.000%	99.835%
10081	EUSKALTEL SA	0.000%	99.835%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10082	ZIGNAGO VETRO S	0.000%	99.835%
10083	AMS AG	0.000%	99.836%
10084	RANE H	0.000%	99.836%
10085	SERVICE STREAM	0.000%	99.836%
10086	STRATTEC SECURI	0.000%	99.836%
10087	CONNECT GROUP	0.000%	99.837%
10088	CHINA POWER CLE	0.000%	99.837%
10089	WHA CORP PCL	0.000%	99.837%
10090	DAEKYO	0.000%	99.838%
10091	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	99.838%
10092	SUN-WA TECHNOS	0.000%	99.838%
10093	NOZAWA CORP	0.000%	99.838%
10094	MBT FINANCIAL CORP COMMON STOCK	0.000%	99.839%
10095	STALPRODUKT SA	0.000%	99.839%
10096	TRIDENT LTD/IND	0.000%	99.839%
10097	CYBEROPTICS CORP COMMON STOCK	0.000%	99.840%
10098	SUBARU ENTERPRI	0.000%	99.840%
10099	INTERNAP CORP COMMON STOCK USD.001	0.000%	99.840%
10100	FUKOKU CO LTD	0.000%	99.840%
10101	DEUTSCH	0.000%	99.841%
10102	AXWAY SOFTWARE	0.000%	99.841%
10103	DATA#3 LTD	0.000%	99.841%
10104	MAOYE INTL HOLD	0.000%	99.841%
10105	TREASURE ASA	0.000%	99.842%
10106	JAPAN FOUNDTN E	0.000%	99.842%
10107	CK SAN-ETSU	0.000%	99.842%
10108	BALMER LAWRIE	0.000%	99.843%
10109	SPROTT RESOURCE	0.000%	99.843%
10110	NORTHEAST BANCORP COMMON STOCK USD1.0	0.000%	99.843%
10111	PAVILION REAL E	0.000%	99.843%
10112	OTONOMY INC COMMON STOCK USD.001	0.000%	99.844%
10113	SEOBU T&D	0.000%	99.844%
10114	MS AUTOTECH	0.000%	99.844%
10115	NIKKO CO	0.000%	99.845%
10116	VP PLC	0.000%	99.845%
10117	GOLDPAC GROUP L	0.000%	99.845%
10118	UNITED UTILITIE	0.000%	99.845%
10119	WINCOR NIXDORF	0.000%	99.846%
10120	ESCALADE INC COMMON STOCK	0.000%	99.846%
10121	MONO TECHNOLOGY	0.000%	99.846%
10122	BUND CENTER INV	0.000%	99.846%
10123	JASTEC CO	0.000%	99.847%
10124	ORIENT CEME	0.000%	99.847%
10125	TONLY ELECTRONI	0.000%	99.847%
10126	ATLAS FINANCIAL	0.000%	99.848%
10127	HOKURIKU ELEC I	0.000%	99.848%
10128	LANDSEA GREEN P	0.000%	99.848%
10129	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.000%	99.848%
10130	SPECTRUM ASA	0.000%	99.849%
10131	FUJI CORP/MIYAG	0.000%	99.849%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10132	IHQ INC	0.000%	99.849%
10133	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	99.849%
10134	SINGHA ESTATE P	0.000%	99.850%
10135	BANK BUKOPIN PT	0.000%	99.850%
10136	MONASH IVF GRP	0.000%	99.850%
10137	ALROV PROPRTIE	0.000%	99.851%
10138	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	99.851%
10139	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.000%	99.851%
10140	DOTTIKON ES HOL	0.000%	99.851%
10141	J.B. CHEM	0.000%	99.852%
10142	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.852%
10143	GRUPO LALA SAB	0.000%	99.852%
10144	AUTECH	0.000%	99.852%
10145	MANGALORE REF &	0.000%	99.853%
10146	UNISYS CORP	0.000%	99.853%
10147	INTEGRATED RESE	0.000%	99.853%
10148	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	99.854%
10149	IL&FS TRANSPORT	0.000%	99.854%
10150	AMBASSADOR HOTE	0.000%	99.854%
10151	LUBY'S INC.	0.000%	99.854%
10152	BEKASI FAJAR TB	0.000%	99.855%
10153	DOM DEVELOPMENT	0.000%	99.855%
10154	XAC AUTOMATION	0.000%	99.855%
10155	AGROFRESH SOLUTIONS INC COMMON STOCK	0.000%	99.855%
10156	CHINA ENERGINE	0.000%	99.856%
10157	FIBRA SHOP PORT	0.000%	99.856%
10158	KUMHO INV BANK	0.000%	99.856%
10159	TECHNO ELECTRIC	0.000%	99.856%
10160	CEGEDIM	0.000%	99.857%
10161	FORESTAR GROUP INC COMMON STOCK USD1.0	0.000%	99.857%
10162	SFP DINING	0.000%	99.857%
10163	VITA GROUP LTD	0.000%	99.858%
10164	ASESOR DE ACTIV	0.000%	99.858%
10165	SUMITOMO PRECIS	0.000%	99.858%
10166	SEIBU ELECTRIC	0.000%	99.858%
10167	NITTO FC CO	0.000%	99.859%
10168	CONTROLADORA VUELA CIA ADR ADR	0.000%	99.859%
10169	SYNGENE INTERNA	0.000%	99.859%
10170	GYM GROUP PLC/T	0.000%	99.859%
10171	IS YATIRIM MENK	0.000%	99.860%
10172	HEIDELBERGCEMEN	0.000%	99.860%
10173	FONAR CORP COMMON STOCK USD.0001	0.000%	99.860%
10174	WONDERFUL SKY F	0.000%	99.860%
10175	INOX LEISURE LT	0.000%	99.861%
10176	EMCORE CORP COMMON STOCK	0.000%	99.861%
10177	KOBE ELECTRIC R	0.000%	99.861%
10178	MOROZOFF LIMITE	0.000%	99.862%
10179	CHC RESOURCES C	0.000%	99.862%
10180	HANEDA ZENITH H	0.000%	99.862%
10181	STAGE STORES INC COMMON STOCK USD.01	0.000%	99.862%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10182	SILVERBOW RESOURCES INC COMMON STOCK	0.000%	99.863%
10183	XTREME DRILLING	0.000%	99.863%
10184	MITRA	0.000%	99.863%
10185	HOGG ROBINSON G	0.000%	99.863%
10186	TERAOKA SEISAKU	0.000%	99.864%
10187	IDP EDUCATION L	0.000%	99.864%
10188	LOTUS PHARMACEU	0.000%	99.864%
10189	DAITO BANK	0.000%	99.864%
10190	ROLLS-ROYCE HOL	0.000%	99.865%
10191	TUNIU CORP SPON ADR ADR USD.0001	0.000%	99.865%
10192	LARGO RESOURCES	0.000%	99.865%
10193	PAN-PACIFIC	0.000%	99.865%
10194	ABLE C&C	0.000%	99.866%
10195	PARTNERS REAL E	0.000%	99.866%
10196	CHU KONG SHIPPI	0.000%	99.866%
10197	HKSCAN OYJ	0.000%	99.866%
10198	GRANDY HOUSE CO	0.000%	99.867%
10199	GFPT PCL	0.000%	99.867%
10200	YI JINN INDUSTR	0.000%	99.867%
10201	TOTTORI BANK	0.000%	99.868%
10202	HYUNDAI ENGINEE	0.000%	99.868%
10203	OKK CORP	0.000%	99.868%
10204	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	99.868%
10205	ESSA BANCORP INC COMMON STOCK USD.01	0.000%	99.869%
10206	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.000%	99.869%
10207	TAKACHIHO ELECT	0.000%	99.869%
10208	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	99.869%
10209	GOOD-YEAR	0.000%	99.870%
10210	NESCO LTD	0.000%	99.870%
10211	S&T HOLDINGS CO	0.000%	99.870%
10212	SANKO GOSEI LTD	0.000%	99.870%
10213	NLC INDIA	0.000%	99.871%
10214	KYERYONG CONST	0.000%	99.871%
10215	KOOK SOON DANG	0.000%	99.871%
10216	NICKEL ASIA COR	0.000%	99.871%
10217	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.000%	99.872%
10218	GODFREY PHILLIP	0.000%	99.872%
10219	CHUNGHWA PICTUR	0.000%	99.872%
10220	GATEWAY DISTRIIP	0.000%	99.872%
10221	SEIKA CORP	0.000%	99.873%
10222	JK CEMENTS LTD	0.000%	99.873%
10223	CARILLION	0.000%	99.873%
10224	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.000%	99.873%
10225	VAN DE VELDE	0.000%	99.874%
10226	WATAHAN & CO LT	0.000%	99.874%
10227	HOVNANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	99.874%
10228	KINETIC MINES A	0.000%	99.874%
10229	HONWORLD GROUP	0.000%	99.875%
10230	BEIJING JINGNEN	0.000%	99.875%
10231	CLEAR MEDIA	0.000%	99.875%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10232	1ST SHANGHAI IN	0.000%	99.875%
10233	PHILLIPS CARBON	0.000%	99.876%
10234	ZHOU HEI YA INT	0.000%	99.876%
10235	NEXTURN	0.000%	99.876%
10236	SIWARD CRYSTAL	0.000%	99.876%
10237	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.877%
10238	FINGERPRINT CAR	0.000%	99.877%
10239	VANTAGE INTERNA	0.000%	99.877%
10240	VALUE CONVERGEN	0.000%	99.877%
10241	TWI PHARMACEUTI	0.000%	99.878%
10242	YONGNAM HOLDING	0.000%	99.878%
10243	SEMCON AB	0.000%	99.878%
10244	RECYLEX SA	0.000%	99.879%
10245	YUGANG INTL	0.000%	99.879%
10246	ASIA FINANCIAL	0.000%	99.879%
10247	INDOFOOD AGRIR	0.000%	99.879%
10248	KEYSTONE GL	0.000%	99.880%
10249	ABBOTT INDIA LT	0.000%	99.880%
10250	SAN SHING FASTE	0.000%	99.880%
10251	INFORMA PLC	0.000%	99.880%
10252	WAREHOUSE GROUP	0.000%	99.881%
10253	SEOYEON CO	0.000%	99.881%
10254	TECHNO RYOWA LT	0.000%	99.881%
10255	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.000%	99.881%
10256	HARBIN POWER EQ	0.000%	99.882%
10257	LONG BON INTERN	0.000%	99.882%
10258	PREMIER MARKETI	0.000%	99.882%
10259	ORIENT SECURITI	0.000%	99.882%
10260	VON ROLL HOLDIN	0.000%	99.883%
10261	PSI AG GESELL F	0.000%	99.883%
10262	DANEN TECHNOLOG	0.000%	99.883%
10263	SHAPIR ENGINEER	0.000%	99.883%
10264	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.000%	99.883%
10265	FNM SPA	0.000%	99.884%
10266	FURYU CORP	0.000%	99.884%
10267	ATENOR	0.000%	99.884%
10268	BasicNet S.p.A.	0.000%	99.884%
10269	VIVA INDUSTRIAL	0.000%	99.885%
10270	MANITOU	0.000%	99.885%
10271	CITIC DAMENG HO	0.000%	99.885%
10272	EXFO INC	0.000%	99.885%
10273	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.000%	99.886%
10274	EASTON CO	0.000%	99.886%
10275	REGIONAL CONT L	0.000%	99.886%
10276	LOW & BONAR PLC	0.000%	99.886%
10277	ROYAL BAFOKENG	0.000%	99.887%
10278	MQ HOLDING AB	0.000%	99.887%
10279	SH LA CHAP	0.000%	99.887%
10280	NAKAYAMA STEEL	0.000%	99.887%
10281	ALARKO HOLDINGS	0.000%	99.888%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10282	SHAN-LOONG	0.000%	99.888%
10283	SECOM JOSHINETS	0.000%	99.888%
10284	DIGITAL POWER C	0.000%	99.888%
10285	JSL SA	0.000%	99.889%
10286	MAHARASHTRA	0.000%	99.889%
10287	TIME TECHNO	0.000%	99.889%
10288	NVC LIGHTING HO	0.000%	99.889%
10289	MAHINDRA	0.000%	99.890%
10290	KEYANG ELEC	0.000%	99.890%
10291	INTEGRAL DIAGNO	0.000%	99.890%
10292	BRAEMAR SHIPPIN	0.000%	99.890%
10293	SAMSE SA	0.000%	99.891%
10294	CENTURY CASINOS INC COMMON STOCK USD.01	0.000%	99.891%
10295	NET INSIGHT	0.000%	99.891%
10296	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	99.891%
10297	AYGAZ	0.000%	99.892%
10298	ZUKEN INC	0.000%	99.892%
10299	AFRICA ISRAEL P	0.000%	99.892%
10300	CJ FOOD SYSTEM	0.000%	99.892%
10301	RHODES FOOD GRO	0.000%	99.893%
10302	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	99.893%
10303	OHB SE	0.000%	99.893%
10304	GENIE ENERGY LTD B COMMON STOCK	0.000%	99.893%
10305	PLDT INC SPON ADR ADR	0.000%	99.893%
10306	MEDUSA MINING L	0.000%	99.894%
10307	MONGOLIAN MININ	0.000%	99.894%
10308	PTG ENERGY PCL	0.000%	99.894%
10309	ALLIED ELECTRON	0.000%	99.894%
10310	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	99.895%
10311	ASIA PAPER MANU	0.000%	99.895%
10312	HIAG IMMOBILIEN	0.000%	99.895%
10313	PARAGON CAR	0.000%	99.895%
10314	THAICOM PUBLIC	0.000%	99.896%
10315	ENEVA SA	0.000%	99.896%
10316	BANGKOK AVIAT F	0.000%	99.896%
10317	LIHOM-CUCHEN CO	0.000%	99.896%
10318	HALCYON AGRI CO	0.000%	99.897%
10319	ACETO CORP COMMON STOCK USD.01	0.000%	99.897%
10320	AGORA	0.000%	99.897%
10321	EIH LTD	0.000%	99.897%
10322	MACNICA FUJI EL	0.000%	99.897%
10323	KECK SENG(MAL)B	0.000%	99.898%
10324	LOJAS AMERICANA	0.000%	99.898%
10325	OL GROUPE SA	0.000%	99.898%
10326	OSTASIATISKE KO	0.000%	99.898%
10327	EMPEROR ENTERTA	0.000%	99.899%
10328	MARKSANS PHARMA	0.000%	99.899%
10329	NICHIA STEEL WO	0.000%	99.899%
10330	TAT HONG HOLDIN	0.000%	99.899%
10331	GLOBAL BRANDS M	0.000%	99.900%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10332	CALEDONIA MININ	0.000%	99.900%
10333	DYNASTY CERAMIC	0.000%	99.900%
10334	CHONGQING MACHI	0.000%	99.900%
10335	PNB HOUSING FIN	0.000%	99.901%
10336	SILVER CHEF LTD	0.000%	99.901%
10337	DATAWATCH CORP COMMON STOCK USD.01	0.000%	99.901%
10338	ULTRA PETROLEUM CORP COMMON STOCK	0.000%	99.901%
10339	KYORITSU PRINTI	0.000%	99.901%
10340	DAIDOH	0.000%	99.902%
10341	KEIYU CO., LTD	0.000%	99.902%
10342	ANANT RAJ LTD	0.000%	99.902%
10343	KG ETS	0.000%	99.902%
10344	HANKOOK SHELL O	0.000%	99.903%
10345	ACES ELECTRONIC	0.000%	99.903%
10346	YOUYUAN INTERNA	0.000%	99.903%
10347	TECHNOTRANS AG	0.000%	99.903%
10348	MANNATECH INC COMMON STOCK USD.0001	0.000%	99.903%
10349	WEATHERNEWS INC	0.000%	99.904%
10350	KERUR HOLDINGS	0.000%	99.904%
10351	KINGMAKER FOOTW	0.000%	99.904%
10352	AFRICAN OXYGEN	0.000%	99.904%
10353	LINEDATA SERVIC	0.000%	99.905%
10354	GRAND	0.000%	99.905%
10355	KONOSHIMA CHEMI	0.000%	99.905%
10356	SUNLAND GROUP L	0.000%	99.905%
10357	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.000%	99.906%
10358	PACIFIC CURRENT	0.000%	99.906%
10359	SUNTECK	0.000%	99.906%
10360	UCO BANK	0.000%	99.906%
10361	SINMAG BAKERY M	0.000%	99.906%
10362	VECIMA NETWORKS	0.000%	99.907%
10363	SRV GROUP OYJ	0.000%	99.907%
10364	ELANDERS AB	0.000%	99.907%
10365	POLYTEC ASSET H	0.000%	99.907%
10366	KWALITY LTD	0.000%	99.908%
10367	THITIKORN PCL	0.000%	99.908%
10368	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.000%	99.908%
10369	EFORCE HLD	0.000%	99.908%
10370	INFORTREND TECH	0.000%	99.908%
10371	JHSF PARTICIPAC	0.000%	99.909%
10372	KEIHANSHIN RL	0.000%	99.909%
10373	PYI CORPORATION	0.000%	99.909%
10374	HUA HAN BIO-PHA	0.000%	99.909%
10375	ADANI GREEN ENE	0.000%	99.910%
10376	CPMC HLDGS LTD	0.000%	99.910%
10377	AKIS GAYRIMENKU	0.000%	99.910%
10378	SWANCOR	0.000%	99.910%
10379	JAPAN OIL TRANS	0.000%	99.910%
10380	KNR CONSTRUCTIO	0.000%	99.911%
10381	ZEALAND PHARMA	0.000%	99.911%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10382	PC TEL INC COMMON STOCK USD.001	0.000%	99.911%
10383	KYOWA LEATHER	0.000%	99.911%
10384	ENERGY RESOURCE	0.000%	99.912%
10385	SINTEX INDUSTRI	0.000%	99.912%
10386	ENDUR TECH	0.000%	99.912%
10387	SUN KING POWER	0.000%	99.912%
10388	LIFENET INSURAN	0.000%	99.912%
10389	CAVOTEC SA	0.000%	99.913%
10390	VITRO SA	0.000%	99.913%
10391	CYBERPOWER SYST	0.000%	99.913%
10392	LIFCO AB-B SHS	0.000%	99.913%
10393	KEY TRONIC CORP COMMON STOCK	0.000%	99.914%
10394	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.000%	99.914%
10395	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.000%	99.914%
10396	TOMATO BANK LTD	0.000%	99.914%
10397	ADURO BIOTECH INC COMMON STOCK USD.0001	0.000%	99.914%
10398	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.000%	99.915%
10399	CAN DO CO LTD	0.000%	99.915%
10400	GRANGE RESOURCE	0.000%	99.915%
10401	HALOWS CO LTD	0.000%	99.915%
10402	WMIH CORP COMMON STOCK USD.00001	0.000%	99.915%
10403	SKF INDIA LTD	0.000%	99.916%
10404	BIG SHOPPING CE	0.000%	99.916%
10405	KOMEHYO	0.000%	99.916%
10406	ALLCARGO	0.000%	99.916%
10407	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.000%	99.917%
10408	WALTER MEIER AG	0.000%	99.917%
10409	ROSTELECOM OJSC	0.000%	99.917%
10410	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.000%	99.917%
10411	CHANGH ETH	0.000%	99.917%
10412	ALMIRALL SA	0.000%	99.918%
10413	FIRST JUKEN CO	0.000%	99.918%
10414	TOUNG LOONG TEX	0.000%	99.918%
10415	BOOM LOGISTICS	0.000%	99.918%
10416	NAK SEALING	0.000%	99.918%
10417	POSFUL CORPORAT	0.000%	99.919%
10418	GRUPO ARGOS SA	0.000%	99.919%
10419	SEVERFIELD-ROWE	0.000%	99.919%
10420	GADANG HOLDINGS	0.000%	99.919%
10421	MUTOW CO LTD	0.000%	99.920%
10422	FILA SPA	0.000%	99.920%
10423	TAO HEUNG HOLDI	0.000%	99.920%
10424	GHCL LTD	0.000%	99.920%
10425	UNION MEDICAL H	0.000%	99.920%
10426	MERCK LTD	0.000%	99.921%
10427	ESSEL PROP	0.000%	99.921%
10428	REALDOLMEN	0.000%	99.921%
10429	BEIJINGWEST IND	0.000%	99.921%
10430	FUTURE LIFESTYL	0.000%	99.921%
10431	FOOD EMPIRE HOL	0.000%	99.922%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10432	UTD PLANTATION	0.000%	99.922%
10433	TAIHEIYO KOUHAT	0.000%	99.922%
10434	SHIN-ETSU POLYM	0.000%	99.922%
10435	NEW YORK & CO I	0.000%	99.922%
10436	FUJISHOJI CO.LT	0.000%	99.923%
10437	B2HOLDING ASA	0.000%	99.923%
10438	MNTECH	0.000%	99.923%
10439	SAN FANG CHEMIC	0.000%	99.923%
10440	SAMYA TONG	0.000%	99.923%
10441	YAIZU SUISANKAG	0.000%	99.924%
10442	KOLAO HOLDINGS	0.000%	99.924%
10443	INVICTA HOLDING	0.000%	99.924%
10444	SHIMOJIMA CO LT	0.000%	99.924%
10445	NEMAK SAB DE CV	0.000%	99.924%
10446	KLEANNARA CO LT	0.000%	99.925%
10447	FOM CONST Y CON	0.000%	99.925%
10448	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.925%
10449	BANCA SISTEMA S	0.000%	99.925%
10450	CHEUK NANG HLDG	0.000%	99.925%
10451	JK PAPER	0.000%	99.926%
10452	SPARKLE	0.000%	99.926%
10453	AKCANSА CIMENTO	0.000%	99.926%
10454	MIVTACH SHAMIR	0.000%	99.926%
10455	GOLFZON CO LTD	0.000%	99.926%
10456	APPROACH RESOUR	0.000%	99.927%
10457	HONG YI FIBER I	0.000%	99.927%
10458	TRADELINK ELECT	0.000%	99.927%
10459	TYCOONS GROUP E	0.000%	99.927%
10460	TOBU STORE CO L	0.000%	99.928%
10461	CHINA ELECT COR	0.000%	99.928%
10462	BOO KOOK	0.000%	99.928%
10463	MJ GLEESON PLC	0.000%	99.928%
10464	GEO ENERGY RESO	0.000%	99.928%
10465	CHINA NT PHARMA	0.000%	99.929%
10466	SPRINGS GLOBAL	0.000%	99.929%
10467	TOKYO SANGY	0.000%	99.929%
10468	MALAKOFF CORP B	0.000%	99.929%
10469	TRIVENI ENGINEE	0.000%	99.929%
10470	STAR MEDIA GROU	0.000%	99.929%
10471	BSL CORPORATION	0.000%	99.930%
10472	VINA CONCHA Y T	0.000%	99.930%
10473	ASTRAL POLY	0.000%	99.930%
10474	DEL MONTE PACIF	0.000%	99.930%
10475	KUNG SING ENGIN	0.000%	99.930%
10476	INDOSAT TBK PT	0.000%	99.931%
10477	DONGWON SYSTEMS	0.000%	99.931%
10478	EMPERADOR INC	0.000%	99.931%
10479	DAEWON SANUP	0.000%	99.931%
10480	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	99.931%
10481	AWARE INC	0.000%	99.932%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10482	EBARA FOODS IND	0.000%	99.932%
10483	IMPEXMETAL	0.000%	99.932%
10484	MIGROS TICARET	0.000%	99.932%
10485	CHILLED & FROZE	0.000%	99.932%
10486	VISTA GROUP INT	0.000%	99.933%
10487	SANFORD LTD	0.000%	99.933%
10488	TAIWAN PAPER&PU	0.000%	99.933%
10489	BURWILL HOLDING	0.000%	99.933%
10490	ECHELON FINANCI	0.000%	99.933%
10491	SINCERE WATCH H	0.000%	99.934%
10492	HUANG HSIANG CO	0.000%	99.934%
10493	TAIWAN FIRE & M	0.000%	99.934%
10494	KMH	0.000%	99.934%
10495	PERENNIAL REAL	0.000%	99.934%
10496	MAUREL ET PROM	0.000%	99.935%
10497	WISDOM HOLDINGS	0.000%	99.935%
10498	SAFETY GODOWN C	0.000%	99.935%
10499	CK LIFE SCIENCE	0.000%	99.935%
10500	PLATZER FASTIGH	0.000%	99.935%
10501	PIHLAJALINNA OY	0.000%	99.936%
10502	METRO KAJANG HL	0.000%	99.936%
10503	VAIBHAV GL	0.000%	99.936%
10504	MARCOPOLO SA	0.000%	99.936%
10505	CHINA FINANCIAL	0.000%	99.936%
10506	KAORI HEAT TREA	0.000%	99.936%
10507	TRINITY LTD	0.000%	99.937%
10508	HONG LEONG ASIA	0.000%	99.937%
10509	FDC LTD/INDIA	0.000%	99.937%
10510	VALNEVA SE	0.000%	99.937%
10511	INTL PAPER	0.000%	99.937%
10512	MECHEL PJSC SPONSORED ADR ADR	0.000%	99.938%
10513	ACNB CORP COMMON STOCK USD2.5	0.000%	99.938%
10514	PACASMAYO	0.000%	99.938%
10515	NETRONIX INC	0.000%	99.938%
10516	YNH PROPERTY BH	0.000%	99.938%
10517	MYSTATE LTD	0.000%	99.938%
10518	INDUSTRIAL BLDG	0.000%	99.939%
10519	JIANGNAN GROUP	0.000%	99.939%
10520	CLINICA LAS CON	0.000%	99.939%
10521	PAN BROTHERS TB	0.000%	99.939%
10522	ALLIANZ MALAYSI	0.000%	99.939%
10523	MAX INDIA LTD/N	0.000%	99.940%
10524	TAIYEN BIOTECH	0.000%	99.940%
10525	SELVAAG BOLIG A	0.000%	99.940%
10526	RETAIL FOOD GRO	0.000%	99.940%
10527	FLETCHER BUILDI	0.000%	99.940%
10528	SWORD GROUP	0.000%	99.941%
10529	THORN GROUP LTD	0.000%	99.941%
10530	NANTKWEST INC COMMON STOCK USD.0001	0.000%	99.941%
10531	ISELECT LTD	0.000%	99.941%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10532	COCO'S JAPAN CO	0.000%	99.941%
10533	TIANJIN DEVMT H	0.000%	99.941%
10534	AKZO NOBEL INDI	0.000%	99.942%
10535	NEPES CORPORATI	0.000%	99.942%
10536	C-SUN MFG	0.000%	99.942%
10537	TRIFAST PLC	0.000%	99.942%
10538	PROGRESS WERK A	0.000%	99.942%
10539	TOKYO TEKKO CO	0.000%	99.943%
10540	SINGAPORE BUS S	0.000%	99.943%
10541	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	99.943%
10542	SHIHLIN ELEC &	0.000%	99.943%
10543	NSL LTD	0.000%	99.943%
10544	CHINOOK ENERGY	0.000%	99.943%
10545	CATHAY NO 1 REI	0.000%	99.944%
10546	HANKUK PAPER MF	0.000%	99.944%
10547	GFOOT CO LTD	0.000%	99.944%
10548	BLUECOM	0.000%	99.944%
10549	MEDIA PRIMA BHD	0.000%	99.944%
10550	STANDARD CHEMIC	0.000%	99.944%
10551	CARASSO MOTORS	0.000%	99.945%
10552	AMICA WRONKI	0.000%	99.945%
10553	ECOGREEN FINE C	0.000%	99.945%
10554	MAX'S GROUP INC	0.000%	99.945%
10555	JINMAO INVESTME	0.000%	99.945%
10556	SYNDAX PHARMACEUTICALS INC COMMON STOCK USD.0001	0.000%	99.946%
10557	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.000%	99.946%
10558	HUA ENG WIRE&CA	0.000%	99.946%
10559	SRI AYUDHYA	0.000%	99.946%
10560	FIRSTSOURCE SOL	0.000%	99.946%
10561	DY CORP	0.000%	99.946%
10562	SKYLINE CORP	0.000%	99.947%
10563	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.000%	99.947%
10564	ROXY-PACIFIC HO	0.000%	99.947%
10565	GLOBAL MEDICAL REIT INC REIT	0.000%	99.947%
10566	SOLAR INDUS	0.000%	99.947%
10567	DONG A ELTEK CO	0.000%	99.947%
10568	ARDELYX INC COMMON STOCK USD.000001	0.000%	99.948%
10569	WAH SEONG	0.000%	99.948%
10570	SINO GRANDNESS	0.000%	99.948%
10571	TWIN DISC INC COMMON STOCK	0.000%	99.948%
10572	INVESTIS HOLDIN	0.000%	99.948%
10573	1ST INSURANCE C	0.000%	99.949%
10574	BAJAJ CORP LTD	0.000%	99.949%
10575	CHIEN KUO CONST	0.000%	99.949%
10576	HIROSHIMA ELEC	0.000%	99.949%
10577	NAVNEET EDUCATI	0.000%	99.949%
10578	ADVANCETEK ENTE	0.000%	99.949%
10579	DHI GROUP INC COMMON STOCK USD.01	0.000%	99.950%
10580	DONG AH TIR	0.000%	99.950%
10581	BASWARE OYJ	0.000%	99.950%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10582	KANSAI SUPERMAR	0.000%	99.950%
10583	CASTINGS	0.000%	99.950%
10584	KONDOTEC INC	0.000%	99.950%
10585	DOUBLEDRAGON PR	0.000%	99.951%
10586	TECNISA SA	0.000%	99.951%
10587	PESTECH	0.000%	99.951%
10588	COOLPAD GROUP L	0.000%	99.951%
10589	CIA DE SANEAMEN	0.000%	99.951%
10590	HORIZON SECURIT	0.000%	99.951%
10591	SAVEZONE IC	0.000%	99.952%
10592	AUTOMOTIVE AXLE	0.000%	99.952%
10593	EUROTECH SPA	0.000%	99.952%
10594	CELLCOM ISRAEL	0.000%	99.952%
10595	LINDE INDIA LTD	0.000%	99.952%
10596	JUTAL OFFSHORE	0.000%	99.952%
10597	INFOMEDIA	0.000%	99.953%
10598	TAINAN ENTERPRI	0.000%	99.953%
10599	TOHOKU BANK	0.000%	99.953%
10600	DA MING INTERNA	0.000%	99.953%
10601	CHOSUN REFRACTO	0.000%	99.953%
10602	WESTPORT INNOVA	0.000%	99.953%
10603	ITAB SHOP CONCE	0.000%	99.954%
10604	HT MEDIA LTD	0.000%	99.954%
10605	KINGSGATE CONSD	0.000%	99.954%
10606	REGENT PACIFIC	0.000%	99.954%
10607	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	99.954%
10608	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	99.954%
10609	OLVI OYJ-A SHAR	0.000%	99.955%
10610	PP PROPERTI TBK	0.000%	99.955%
10611	TOWN HEALTH INT	0.000%	99.955%
10612	SUNDARAM	0.000%	99.955%
10613	STADIO HOLDINGS	0.000%	99.955%
10614	PURAVANKARA PRO	0.000%	99.955%
10615	ALKANE RESOURCE	0.000%	99.956%
10616	MNRB HOLDINGS B	0.000%	99.956%
10617	YEEBO INT	0.000%	99.956%
10618	NADEX CO LTD	0.000%	99.956%
10619	NATURAL ALTERNT	0.000%	99.956%
10620	VGI GLOBAL MEDI	0.000%	99.956%
10621	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	99.957%
10622	AGV PRODUCTS	0.000%	99.957%
10623	QUINTIS LTD	0.000%	99.957%
10624	NEPTUNE TECHNOL	0.000%	99.957%
10625	T4F ENTRETENIMN	0.000%	99.957%
10626	MAXVALU NISHINI	0.000%	99.957%
10627	DONGBU SECURITI	0.000%	99.958%
10628	SERVIZI ITALIA	0.000%	99.958%
10629	TSEC CORP	0.000%	99.958%
10630	INDO COUNT INDU	0.000%	99.958%
10631	GREAVES COT	0.000%	99.958%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10632	JYOTHY LABORATO	0.000%	99.958%
10633	CARR'S GROUP PL	0.000%	99.959%
10634	CRAWFORD & CO	0.000%	99.959%
10635	AEGIS LOGISTICS	0.000%	99.959%
10636	PRIME FOCUS	0.000%	99.959%
10637	NAVKAR CORP LTD	0.000%	99.959%
10638	TVA GROUP INC B SHRS COMMON STOCK	0.000%	99.959%
10639	HANMI SEMICONDU	0.000%	99.959%
10640	HATHWAY CABLE	0.000%	99.960%
10641	PHIHONG TECHNOL	0.000%	99.960%
10642	LUCAS BOLS NV	0.000%	99.960%
10643	CHINA HANKING H	0.000%	99.960%
10644	KIM LOONG RESOU	0.000%	99.960%
10645	SHRIRAM EPC	0.000%	99.960%
10646	KITAMURA CO LTD	0.000%	99.961%
10647	KISCO HOLDINGS	0.000%	99.961%
10648	PETRA FOODS LTD	0.000%	99.961%
10649	SANYO ENG & CON	0.000%	99.961%
10650	RBL BANK LTD	0.000%	99.961%
10651	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.000%	99.961%
10652	INROM CONSTRUCT	0.000%	99.962%
10653	INDIAN OVERSEAS	0.000%	99.962%
10654	COCA-COLA ICECE	0.000%	99.962%
10655	MC GROUP PUBLIC	0.000%	99.962%
10656	MYER HOLDINGS L	0.000%	99.962%
10657	GE T&D INDIA LT	0.000%	99.962%
10658	NAGANO KEIKI CO	0.000%	99.962%
10659	MINEROS S.A.	0.000%	99.963%
10660	FULLER SMITH &	0.000%	99.963%
10661	UNITED MICROELECTRON SP ADR ADR	0.000%	99.963%
10662	SCHLOSS WACHENH	0.000%	99.963%
10663	DATA SERVICE SP	0.000%	99.963%
10664	KINTETSU DPT ST	0.000%	99.963%
10665	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	99.964%
10666	MEGA OR HOLDING	0.000%	99.964%
10667	SITOH GROUP HLD	0.000%	99.964%
10668	INGERSOLL	0.000%	99.964%
10669	TIGERS POLYMER	0.000%	99.964%
10670	April Group	0.000%	99.964%
10671	BIFFA PLC	0.000%	99.964%
10672	LK TECH	0.000%	99.965%
10673	USINAS SIDERURG	0.000%	99.965%
10674	VBG GROUP AB	0.000%	99.965%
10675	S.A.S. DRAGON H	0.000%	99.965%
10676	CHORUS LTD ADR ADR	0.000%	99.965%
10677	RAMKRISHNA	0.000%	99.965%
10678	THAIFOODS GROUP	0.000%	99.966%
10679	KAPSCH TRAFFICC	0.000%	99.966%
10680	LOTTE CHILSUNG	0.000%	99.966%
10681	AES GENER SA	0.000%	99.966%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10682	CENTURY PACIFIC	0.000%	99.966%
10683	BLUE SQUARE REA	0.000%	99.966%
10684	LYDIAN INTERNAT	0.000%	99.966%
10685	GOLDIS BHD	0.000%	99.967%
10686	MAXITRANS INDS	0.000%	99.967%
10687	CW GROUP HLDGS	0.000%	99.967%
10688	AZORIM-INVESTME	0.000%	99.967%
10689	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	99.967%
10690	NNIT A/S	0.000%	99.967%
10691	TOW CO LTD	0.000%	99.967%
10692	I G PETROCHEMIC	0.000%	99.968%
10693	KADER HOLDINGS	0.000%	99.968%
10694	MIN AIK TECHNOL	0.000%	99.968%
10695	ZHUHAI HLDGS IN	0.000%	99.968%
10696	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.000%	99.968%
10697	JINLI GROUP HOL	0.000%	99.968%
10698	TAKE SOLUTN	0.000%	99.969%
10699	ISE CHEMICAL CO	0.000%	99.969%
10700	TURNING POINT BRANDS INC COMMON STOCK USD.01	0.000%	99.969%
10701	MORTGAGE CHOICE	0.000%	99.969%
10702	KRAKATAU STEEL	0.000%	99.969%
10703	TBK Co., Ltd.	0.000%	99.969%
10704	ISENTIA GROUP L	0.000%	99.969%
10705	BEST BRIDAL INC	0.000%	99.970%
10706	CHINA OCEANWIDE	0.000%	99.970%
10707	HENGDELI HOLDIN	0.000%	99.970%
10708	SINO THAI EN,FG	0.000%	99.970%
10709	SIYARAM	0.000%	99.970%
10710	PINE CLIFF ENER	0.000%	99.970%
10711	NORWEGIAN PROPE	0.000%	99.970%
10712	TRADA MARITIME	0.000%	99.971%
10713	HWA SHIN CO	0.000%	99.971%
10714	DIFFER GRP	0.000%	99.971%
10715	MACMAHON HOLDIN	0.000%	99.971%
10716	CGN MINING CO L	0.000%	99.971%
10717	INTER CARS SA	0.000%	99.971%
10718	SANYO HOUSING N	0.000%	99.971%
10719	PHILEX MINING C	0.000%	99.972%
10720	ORIGIN ELECTRIC	0.000%	99.972%
10721	GRANDVISION BV	0.000%	99.972%
10722	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	99.972%
10723	CHAMPION TECHNO	0.000%	99.972%
10724	SUPRAJIT EN	0.000%	99.972%
10725	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	99.972%
10726	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.000%	99.973%
10727	CERAGON NETWORK	0.000%	99.973%
10728	DIALIGHT PLC	0.000%	99.973%
10729	DUTY FREE INTER	0.000%	99.973%
10730	ROS AGRO PLC GD	0.000%	99.973%
10731	TERAGO INC COMM	0.000%	99.973%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10732	GWANGJU SHINSEG	0.000%	99.973%
10733	YAC CO LTD	0.000%	99.974%
10734	ALEMBIC LTD	0.000%	99.974%
10735	PANINVEST TBK	0.000%	99.974%
10736	PFENEX INC COMMON STOCK USD.001	0.000%	99.974%
10737	ASHTROM PROPERT	0.000%	99.974%
10738	TERNA ENERGY SA	0.000%	99.974%
10739	VAT GROUP AG	0.000%	99.974%
10740	BANK INTERNASIO	0.000%	99.974%
10741	KIMOTO CO LTD	0.000%	99.975%
10742	Tessi S.A.	0.000%	99.975%
10743	MEDCO ENERGI IN	0.000%	99.975%
10744	HAGOROMO FOODS	0.000%	99.975%
10745	WHIRLPOOL OF IN	0.000%	99.975%
10746	SHIDAX CORP	0.000%	99.975%
10747	SANGSIN BRAKE	0.000%	99.975%
10748	KINKI SHARYO CO	0.000%	99.976%
10749	CHINA RUNDONG A	0.000%	99.976%
10750	TOPPS TILES	0.000%	99.976%
10751	BLACK BOX CORP	0.000%	99.976%
10752	MEDEQUITIES REALTY TRUST INC REIT USD.01	0.000%	99.976%
10753	MTLM	0.000%	99.976%
10754	V1 GROUP LTD	0.000%	99.976%
10755	THERMAX LTD	0.000%	99.977%
10756	NEXUS AG	0.000%	99.977%
10757	BOOT(HENRY) & S	0.000%	99.977%
10758	BONAVA AB - A S	0.000%	99.977%
10759	HOSTELWORLD GRO	0.000%	99.977%
10760	ENEA AB	0.000%	99.977%
10761	VULCABRAS AZALE	0.000%	99.977%
10762	SEJONG INDUSTRI	0.000%	99.977%
10763	OZFOREX GROUP L	0.000%	99.978%
10764	ERICSSON LM-A S	0.000%	99.978%
10765	YUNNAN WATER IN	0.000%	99.978%
10766	SELCUK ECZA DEP	0.000%	99.978%
10767	GROUP LEASE PUB	0.000%	99.978%
10768	CONTROLADORA VU	0.000%	99.978%
10769	TOTAL GABON	0.000%	99.978%
10770	MIRZA INTERNATI	0.000%	99.978%
10771	SKANDINAVISKA E	0.000%	99.979%
10772	SP SETIA BHD GR	0.000%	99.979%
10773	PACIFIC ONLINE	0.000%	99.979%
10774	ALLGEIER SE	0.000%	99.979%
10775	MAGNI-TECH INDU	0.000%	99.979%
10776	FAR EAST HOLDIN	0.000%	99.979%
10777	LINK NET TBK PT	0.000%	99.979%
10778	CLOVER INDUSTRI	0.000%	99.980%
10779	SILOAM INTERNAT	0.000%	99.980%
10780	PARANAPANEMA SA	0.000%	99.980%
10781	VOLUTION GROUP	0.000%	99.980%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10782	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	99.980%
10783	SHUNFENG INTL C	0.000%	99.980%
10784	RAI WAY SPA	0.000%	99.980%
10785	HON KWOK LAND I	0.000%	99.980%
10786	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	99.981%
10787	CUSTODIAN REIT	0.000%	99.981%
10788	LOW KENG HUAT(S	0.000%	99.981%
10789	NATURES SUNSHIN	0.000%	99.981%
10790	TATA STEEL LTD	0.000%	99.981%
10791	COCA-COLA EMBON	0.000%	99.981%
10792	US Wire Order	0.000%	99.981%
10793	VOLT INFO SCIEN	0.000%	99.981%
10794	SHILPA MED	0.000%	99.981%
10795	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.000%	99.982%
10796	FOXTONS GROUP P	0.000%	99.982%
10797	LEM HOLDING SA	0.000%	99.982%
10798	LEIFHEIT AG	0.000%	99.982%
10799	SSI GROUP INC	0.000%	99.982%
10800	GDI INTERGRATED	0.000%	99.982%
10801	KASEN INTERNATI	0.000%	99.982%
10802	LOGISTEC CORP C	0.000%	99.982%
10803	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.983%
10804	WARTECK INVEST	0.000%	99.983%
10805	ROSETTA STONE INC COMMON STOCK USD.00005	0.000%	99.983%
10806	YUNFENG FINANCI	0.000%	99.983%
10807	NEW TIMES ENERG	0.000%	99.983%
10808	FREQUENCY ELEC	0.000%	99.983%
10809	PERMANENT TSB G	0.000%	99.983%
10810	TAKASHIMA & CO	0.000%	99.983%
10811	TOKYO THEATRES	0.000%	99.983%
10812	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	99.984%
10813	DICKSON CONCEPT	0.000%	99.984%
10814	ENERGY EQUITY C	0.000%	99.984%
10815	SAO CARLOS EMPR	0.000%	99.984%
10816	CMMB VISION HOL	0.000%	99.984%
10817	YIP'S CHEMICAL	0.000%	99.984%
10818	STRONG PETROCHE	0.000%	99.984%
10819	GLAXO SMITHKLIN	0.000%	99.984%
10820	GOOD RESOURCES	0.000%	99.985%
10821	ATHENS WATER SU	0.000%	99.985%
10822	PT INTERNATIONAL	0.000%	99.985%
10823	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	99.985%
10824	FUJISASH CO LTD	0.000%	99.985%
10825	CRISIL LTD	0.000%	99.985%
10826	BANCO PAN SA	0.000%	99.985%
10827	DHAMPUR SUGAR M	0.000%	99.985%
10828	BOER POWER HOLD	0.000%	99.985%
10829	TILT RENEWABLES	0.000%	99.986%
10830	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.000%	99.986%
10831	WEE HUR HOLDING	0.000%	99.986%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10832	PHARMA MAR SA	0.000%	99.986%
10833	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	99.986%
10834	MANNING + NAPIER INC COMMON STOCK USD.01	0.000%	99.986%
10835	HONEYWELL	0.000%	99.986%
10836	UTD MALACCA BER	0.000%	99.986%
10837	BLOOMSBURY PUBL	0.000%	99.986%
10838	ASIA SATELLITE	0.000%	99.986%
10839	LSL PROPERTY SE	0.000%	99.987%
10840	NISSEI INDUSTRI	0.000%	99.987%
10841	APAR INDS	0.000%	99.987%
10842	WORLD HOLDINGS	0.000%	99.987%
10843	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	99.987%
10844	BARCOCK & WILCO	0.000%	99.987%
10845	AFFINE	0.000%	99.987%
10846	HOKKAI CAN CO	0.000%	99.987%
10847	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	99.987%
10848	D.B. CORP LIMIT	0.000%	99.988%
10849	LAKSHMI VILAS B	0.000%	99.988%
10850	IRADIMED CORP COMMON STOCK USD.0001	0.000%	99.988%
10851	INTRALOT SA - I	0.000%	99.988%
10852	EUROZ LTD	0.000%	99.988%
10853	MIRAIAL CO LTD	0.000%	99.988%
10854	BEADELL RESOURC	0.000%	99.988%
10855	CSU CARDSYSTEM	0.000%	99.988%
10856	MARUYAMA MFG CO	0.000%	99.988%
10857	STEEL CONNECT INC COMMON STOCK USD.01	0.000%	99.988%
10858	DRDGOLD LTD	0.000%	99.989%
10859	TURK TRKTOR VE	0.000%	99.989%
10860	KIAN JOO CAN FC	0.000%	99.989%
10861	RXP SERVICES LT	0.000%	99.989%
10862	SERVICSOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	99.989%
10863	WIN HANVERKY HO	0.000%	99.989%
10864	LIBERTY GOLD CO	0.000%	99.989%
10865	FABRYKI MEBLI F	0.000%	99.989%
10866	S.T.CHEMICAL CO	0.000%	99.989%
10867	MIYOSHI OIL & F	0.000%	99.989%
10868	STARK TECHNOLOG	0.000%	99.990%
10869	ZEDGE INC CL B COMMON STOCK	0.000%	99.990%
10870	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	99.990%
10871	STP & I PCL-FOR	0.000%	99.990%
10872	INES CORPORATIO	0.000%	99.990%
10873	KAM HING INTERN	0.000%	99.990%
10874	BIO PAPPEL SAB	0.000%	99.990%
10875	COXON PRECISE I	0.000%	99.990%
10876	HUAJUN HOLDINGS	0.000%	99.990%
10877	ROULARTA MEDIA	0.000%	99.990%
10878	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	99.990%
10879	SIERRA METALS I	0.000%	99.991%
10880	OOEDO ONSEN REI	0.000%	99.991%
10881	BSQUARE CORP COMMON STOCK	0.000%	99.991%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10882	RECKON LTD	0.000%	99.991%
10883	PMP COMMUNICATI	0.000%	99.991%
10884	TRIVENI TURBINE	0.000%	99.991%
10885	NATIONAL RESEARCH CORP COMMON STOCK USD.001	0.000%	99.991%
10886	DYAX CORPORATIO	0.000%	99.991%
10887	STREET CAPITAL	0.000%	99.991%
10888	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	99.991%
10889	MCKAY SECURITIE	0.000%	99.991%
10890	ASHFORD INC COMMON STOCK USD.01	0.000%	99.992%
10891	ONO SOKKI CO	0.000%	99.992%
10892	MEDICAL SYSTEM	0.000%	99.992%
10893	TOWN CENTRE SEC	0.000%	99.992%
10894	NIPPON FILCON C	0.000%	99.992%
10895	CB INDUSTRIAL P	0.000%	99.992%
10896	ELEC DE STRASBO	0.000%	99.992%
10897	DYNAMIC ELECTRO	0.000%	99.992%
10898	GALLANT VENTURE	0.000%	99.992%
10899	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	99.992%
10900	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	99.992%
10901	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	99.992%
10902	MEDIVIR	0.000%	99.993%
10903	VICTORY CITY IN	0.000%	99.993%
10904	PROMOTORA Y OPE	0.000%	99.993%
10905	SUNDARAM FINANC	0.000%	99.993%
10906	RIZAL COMML BAN	0.000%	99.993%
10907	IPE GROUP LTD	0.000%	99.993%
10908	CROCODILE GARME	0.000%	99.993%
10909	HOKKAIDO GAS CO	0.000%	99.993%
10910	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	99.993%
10911	INTEVAC INC	0.000%	99.993%
10912	OLYMPIC CORP	0.000%	99.993%
10913	TAUNG GOLD INTE	0.000%	99.993%
10914	ASANTE INC	0.000%	99.993%
10915	SUNWAY CONSTRUC	0.000%	99.994%
10916	TEN PEAKS COFFE	0.000%	99.994%
10917	BOLU CIMENTO SA	0.000%	99.994%
10918	HANISON CONSTRU	0.000%	99.994%
10919	XERIUM TECHNOLO	0.000%	99.994%
10920	SALUTICA	0.000%	99.994%
10921	GUANGNAN(HLDGS)	0.000%	99.994%
10922	TOWER LTD	0.000%	99.994%
10923	OTSUKA KAGU	0.000%	99.994%
10924	KOSEI SECURITIE	0.000%	99.994%
10925	ANTALIS INTERNA	0.000%	99.994%
10926	DYNASTY FINE WI	0.000%	99.994%
10927	FRAGRANCE GROUP	0.000%	99.994%
10928	A&D CO LTD	0.000%	99.995%
10929	MEGASTUDY CO LT	0.000%	99.995%
10930	AUSWIDE BANK LT	0.000%	99.995%
10931	MOTHERCARE	0.000%	99.995%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10932	AMREP CORP COMMON STOCK USD.1	0.000%	99.995%
10933	GLORIOUS SUN EN	0.000%	99.995%
10934	NEWSSTAR FINANCIAL INCCVR COMMON STOCK	0.000%	99.995%
10935	NAGARJUNA FERTI	0.000%	99.995%
10936	CATABASIS PHARMACEUTICALS IN COMMON STOCK USD.001	0.000%	99.995%
10937	SALEM COMM CORP	0.000%	99.995%
10938	FOUNTAIN SET HL	0.000%	99.995%
10939	HIPAY GROUP SA	0.000%	99.995%
10940	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	99.995%
10941	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	99.995%
10942	ASPEN GROUP	0.000%	99.996%
10943	ALANDSBANKEN	0.000%	99.996%
10944	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	99.996%
10945	PRIME MEDIA GRO	0.000%	99.996%
10946	EASTMAIN RES IN	0.000%	99.996%
10947	LIPPO CIKARANG	0.000%	99.996%
10948	ADDNODE GROUP A	0.000%	99.996%
10949	NATIONAL AGRICU	0.000%	99.996%
10950	COLUMBUS GOLD C	0.000%	99.996%
10951	TSUI WAH HOLDIN	0.000%	99.996%
10952	ANXIN-CHINA HOL	0.000%	99.996%
10953	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	99.996%
10954	13 HOLDINGS LTD	0.000%	99.996%
10955	CASH CONVERTERS	0.000%	99.996%
10956	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.000%	99.996%
10957	SILVER BASE GRO	0.000%	99.996%
10958	JBF INDUSTRIES	0.000%	99.997%
10959	K.P.R. MILL	0.000%	99.997%
10960	CST GROUP LTD	0.000%	99.997%
10961	BOUSTEAD PROJEC	0.000%	99.997%
10962	MIN XIN HLDGS	0.000%	99.997%
10963	CHINA PROPRTIE	0.000%	99.997%
10964	HSIN CHONG CONS	0.000%	99.997%
10965	TSH RESOURCES B	0.000%	99.997%
10966	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	99.997%
10967	ORBITE TECHNOLO	0.000%	99.997%
10968	EZRA HOLDINGS	0.000%	99.997%
10969	FUELCELL ENERGY INC COMMON STOCK USD.0001	0.000%	99.997%
10970	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	99.997%
10971	LOTTE CONFECT	0.000%	99.997%
10972	HITE HOLDINGS C	0.000%	99.997%
10973	STEEL & TUBE HL	0.000%	99.997%
10974	R.E.A. HOLDINGS	0.000%	99.997%
10975	NRJ GROUP	0.000%	99.997%
10976	SOLARA ACTIVE P	0.000%	99.998%
10977	CHINA FIBER OPT	0.000%	99.998%
10978	NICE SPA	0.000%	99.998%
10979	CHINA RARE EART	0.000%	99.998%
10980	ABAN OFFSHORE	0.000%	99.998%
10981	PEARL ORIENTAL	0.000%	99.998%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10982	CORP BANK	0.000%	99.998%
10983	LIPOCINE INC COMMON STOCK USD.0001	0.000%	99.998%
10984	BIOSCRIP INC COMMON STOCK USD.0001	0.000%	99.998%
10985	TRUBA ALAM MANU	0.000%	99.998%
10986	PERCEPTRON INC COMMON STOCK USD.01	0.000%	99.998%
10987	ZTO EXPRESS CAYMAN INC ADR ADR USD.001	0.000%	99.998%
10988	BGR ENERGY SYST	0.000%	99.998%
10989	IGUATEMI EMP SH	0.000%	99.998%
10990	BOMBAY RAYON FA	0.000%	99.998%
10991	AEGON NV	0.000%	99.998%
10992	BRILLIANT CIRCL	0.000%	99.998%
10993	ABTERRA LTD	0.000%	99.998%
10994	FERRATUM OYJ	0.000%	99.998%
10995	DELTICOM AG	0.000%	99.998%
10996	US AUTO PARTS N	0.000%	99.998%
10997	FORTRESS GLOBAL	0.000%	99.999%
10998	ARCELORMITTAL S	0.000%	99.999%
10999	KONA GRILL INC COMMON STOCK USD.01	0.000%	99.999%
11000	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.000%	99.999%
11001	QUNXING PAPER H	0.000%	99.999%
11002	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	99.999%
11003	GETIN HOLDING S	0.000%	99.999%
11004	KONG SUN HLDGS	0.000%	99.999%
11005	PETRUS RESOURCE	0.000%	99.999%
11006	GROUP FIVE	0.000%	99.999%
11007	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	99.999%
11008	LUKS GROUP (VH)	0.000%	99.999%
11009	I-CABLE COMMUNI	0.000%	99.999%
11010	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.999%
11011	YEO HIAP SENG	0.000%	99.999%
11012	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.000%	99.999%
11013	DAN FORM HOLDIN	0.000%	99.999%
11014	BE GROUP AB	0.000%	99.999%
11015	TUNAS RIDEAN	0.000%	99.999%
11016	ECOSYNTHETIX IN	0.000%	99.999%
11017	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	99.999%
11018	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	99.999%
11019	TONGDA HONG TAI	0.000%	99.999%
11020	TAKACHIHO KOHEK	0.000%	99.999%
11021	WATPAC LIMITED	0.000%	99.999%
11022	CHINA DYNAMICS	0.000%	99.999%
11023	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.000%	99.999%
11024	CHEROKEE INC COMMON STOCK USD.02	0.000%	99.999%
11025	ENERGY ABSOLUTE	0.000%	99.999%
11026	QUMU CORP COMMON STOCK USD.01	0.000%	100.000%
11027	SINAR MAS MULTI	0.000%	100.000%
11028	CARINDALE PROPE	0.000%	100.000%
11029	IRC LIMITED	0.000%	100.000%
11030	JINDAL POLY FIL	0.000%	100.000%
11031	TEEKAY TANKERS	0.000%	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
11032	PERPETUAL ENERG	0.000%	100.000%
11033	ASCENDANT RESOU	0.000%	100.000%
11034	PACIFIC ANDES I	0.000%	100.000%
11035	ARALEZ PHARMACE	0.000%	100.000%
11036	LEE & MAN CHEMI	0.000%	100.000%
11037	SOCIETE MANUTAN	0.000%	100.000%
11038	LAURA ASHLEY HO	0.000%	100.000%
11039	BOLLORE SA	0.000%	100.000%
11040	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	100.000%
11041	DOGUS OTOMOTIV	0.000%	100.000%
11042	K1 VENTURES LTD	0.000%	100.000%
11043	CROWN CONFECTIO	0.000%	100.000%
11044	AVENG	0.000%	100.000%
11045	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.000%
11046	PROBI AB	0.000%	100.000%
11047	CHINA SOFT POWE	0.000%	100.000%
11048	SWIBER HOLDINGS	0.000%	100.000%
11049	QUABIT INMOBILI	0.000%	100.000%
11050	CSMALL GROUP LT	0.000%	100.000%
11051	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.000%	100.000%
11052	CARE PROPERTY I	0.000%	100.000%
11053	MEDIA GEN INC CVR COMMON STOCK	0.000%	100.000%
11054	MIDLAND IC&I LT	0.000%	100.000%
11055	SRI AYUDHYA CAP	0.000%	100.000%
11056	MINGFA GROUP	0.000%	100.000%
11057	IMMOBEL	0.000%	100.000%
11058	GAYATRI HIGHWAY	0.000%	100.000%
11059	MCBRIDE PLC B S	0.000%	100.000%
11060	CARPETRIGHT	0.000%	100.000%
11061	MUNSUN CAP	0.000%	100.000%
11062	NOVUS HOLDINGS	0.000%	100.000%
11063	PRIMARY HLTH PR	0.000%	100.000%
11064	SPORTECH PLC	0.000%	100.000%
11065	TALVIVAARA MINI	0.000%	100.000%
11066	ASTRO JAPAN PR	0.000%	100.000%
11067	CHENNAI SUPER K	0.000%	100.000%
11068	NORDIC AMERICAN	0.000%	100.000%
11069	SING HOLDINGS L	0.000%	100.000%
11070	ZENITH CAPITAL	0.000%	100.000%
11071	PALADIN ENERGY	0.000%	100.000%
11072	STRAD ENERGY SE	0.000%	100.000%
11073	EMPRESAS ICA SA	0.000%	100.000%
11074	KIM LOONG RESOU	0.000%	100.000%
11075	BERJAYA LAND BH	0.000%	100.000%
11076	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	100.000%
11077	ID SYSTEMS INC COMMON STOCK USD.01	0.000%	100.000%
11078	CHINA HUIZHAN D	0.000%	100.000%
11079	ORMAT TECHNOLOG	0.000%	100.000%
11080	PLATINUM GROUP	0.000%	100.000%
11081	TRAKCJA SA	0.000%	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
11082	RB ENERGY INC	0.000%	100.000%
11083	BANCA MONTE DEI	0.000%	100.000%
11084	DEVA HLDG	0.000%	100.000%
11085	ENERGIX-RENEWAB	0.000%	100.000%
11086	RETAIL ESTATES	0.000%	100.000%
11087	PEACE MARK HLDG	-	100.000%
11088	EGANAGOLDPFEIL	-	100.000%
11089	TOUCHSTONE EXPL	-	100.000%
11090	INTERCELL AG RI	-	100.000%
11091	AFREN PLC COMMO	-	100.000%
11092	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.000%
11093	GVC HOLDINGS PL	-	100.000%
11094	TRANSCOM WORLDW	-	100.000%
11095	CHINA METAL REC	-	100.000%
11096	RREEF CHINA COM	-	100.000%
11097	AFRICA ISRAEL I	-	100.000%
11098	ODFJELL DRILLIN	-	100.000%
11099	RHB CAPITAL BHD	-	100.000%
11100	MINCO BASE META	-	100.000%
11101	MONTEA SCA RTS	-	100.000%
11102	PRIME RETIREMEN	-	100.000%
11103	ANGLO IRISH BAN	-	100.000%
11104	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.000%
11105	BCO ESPIR SANTO	-	100.000%
11106	PRIME AET & D H	-	100.000%
11107	HANFENG EVERGRE	-	100.000%
11108	LIGHTSTREAM RES	-	100.000%
11109	BGP HOLDINGS (P	-	100.000%
11110	BERLIAN LAJU TA	-	100.000%
11111	C A DE MEDITERR	-	100.000%
11112	CHINA LUMENA NE	-	100.000%
11113	VIRGIN AUSTRALI	-	100.000%
11114	EZION HOLDINGS	-	100.000%
11115	SNS REAAL GROEP	-	100.000%
11116	MANITOK ENERGY	-	100.000%
11117	US Wire Order -	-0.000%	100.000%