

DFA Canada Global 80EQ-20FI Portfolio - Class I

As of March 31, 2017 (Updated Monthly)

Source: RBC

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

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

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	AT+T INC COMMON STOCK USD1.0	0.807%	0.807%
2	BANK OF MONTREAL COMMON STOCK	0.807%	1.614%
3	APPLE INC	0.779%	2.393%
4	WELLS FARGO + CO COMMON STOCK USD1.666	0.762%	3.155%
5	JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.761%	3.916%
6	BANK OF NOVA SCOTIA COMMON STOCK	0.681%	4.596%
7	TORONTO DOMINION BANK COMMON STOCK	0.620%	5.216%
8	SUNCOR ENERGY INC COMMON STOCK	0.575%	5.791%
9	ROYAL BANK OF CANADA COMMON STOCK	0.568%	6.360%
10	EXXON MOBIL CORP COMMON STOCK	0.484%	6.844%
11	BANK OF AMERICA	0.413%	7.257%
12	INTEL CORP COMMON STOCK USD.001	0.398%	7.655%
13	CHEVRON CORP COMMON STOCK USD.75	0.369%	8.023%
14	MANULIFE FINANCIAL CORP COMMON STOCK	0.342%	8.365%
15	MICROSOFT CORP COMMON STOCK USD.00000625	0.334%	8.700%
16	COMCAST CORP CLASS A COMMON STOCK USD.01	0.332%	9.031%
17	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.330%	9.362%
18	CANADIAN NATURAL RESOURCES COMMON STOCK	0.319%	9.681%
19	CISCO SYSTEMS	0.318%	9.999%
20	PFIZER INC COMMON STOCK USD.05	0.296%	10.295%
21	CITIGROUP INC COMMON STOCK USD.01	0.295%	10.589%
22	WAL-MART STORES	0.281%	10.871%
23	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.259%	11.130%
24	SAMSUNG ELECTRO	0.251%	11.380%
25	TOTAL SA	0.245%	11.625%
26	NESTLE SA	0.231%	11.856%
27	NATIONAL BK CDA	0.228%	12.084%
28	PROCTER + GAMBLE CO/THE COMMON STOCK	0.228%	12.312%
29	SUN LIFE FINANCIAL INC COMMON STOCK	0.216%	12.528%
30	MAGNA INTERNATIONAL INC COMMON STOCK	0.210%	12.738%
31	TRANSCANADA CORP COMMON STOCK	0.204%	12.942%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	DAIMLER AG	0.198%	13.140%
33	UNITEDHEALTH GR	0.198%	13.338%
34	TOYOTA MOTOR CO	0.192%	13.531%
35	AMAZON.COM INC	0.192%	13.723%
36	WALT DISNEY(HLD	0.192%	13.915%
37	GENERAL MOTORS CO COMMON STOCK USD.01	0.191%	14.105%
38	CHINA CONST BK	0.190%	14.295%
39	BP PLC SPONS ADR ADR	0.184%	14.480%
40	ENBRIDGE INC COMMON STOCK	0.183%	14.663%
41	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.183%	14.846%
42	FACEBOOK INC A COMMON STOCK USD.000006	0.181%	15.027%
43	ALPHABET INC CL C COMMON STOCK USD.001	0.180%	15.206%
44	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.178%	15.384%
45	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.175%	15.559%
46	ALPHABET INC CL A COMMON STOCK USD.001	0.174%	15.733%
47	CANADIAN NATL RAILWAY CO COMMON STOCK	0.169%	15.902%
48	HSBC HOLDINGS PLC SPONS ADR ADR USD.5	0.165%	16.067%
49	US BANCORP COMMON STOCK USD.01	0.165%	16.233%
50	FORD MOTOR CO COMMON STOCK USD.01	0.164%	16.397%
51	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.162%	16.558%
52	MERCK + CO. INC. COMMON STOCK USD.5	0.156%	16.715%
53	CVS HEALTH CORP COMMON STOCK USD.01	0.156%	16.870%
54	QUALCOMM INC COMMON STOCK USD.0001	0.155%	17.025%
55	BCE INC COMMON STOCK	0.151%	17.176%
56	ALLERGAN PLC	0.144%	17.321%
57	TIME WARNER INC COMMON STOCK USD.01	0.144%	17.464%
58	BASF SE	0.143%	17.608%
59	CAD - London	0.142%	17.750%
60	TRAVELERS COS	0.141%	17.891%
61	MORGAN STANLEY COMMON STOCK USD.01	0.140%	18.031%
62	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.140%	18.170%
63	SIMON PROPERTY GROUP INC REIT USD.0001	0.136%	18.306%
64	PNC BANK	0.136%	18.442%
65	BHP BILLITON LT	0.134%	18.576%
66	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.133%	18.709%
67	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	0.132%	18.841%
68	UNION PACIFIC CORP COMMON STOCK USD2.5	0.131%	18.972%
69	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01	0.127%	19.099%
70	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.125%	19.223%
71	ORACLE CORP COMMON STOCK USD.01	0.125%	19.348%
72	CANADA HOUSING	0.123%	19.471%
73	UK(GOVT OF) 4.2	0.122%	19.593%
74	FAIRFAX FINANCI	0.121%	19.713%
75	CENOVUS ENERGY INC COMMON STOCK	0.120%	19.834%
76	SCHLUMBERGER LTD COMMON STOCK USD.01	0.119%	19.952%
77	US TREASURY N/B 05/25 2.125	0.119%	20.071%
78	WASTE CONNECTIONS INC COMMON STOCK	0.118%	20.189%
79	ROYAL DUTCH SHE	0.118%	20.308%
80	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.116%	20.424%
81	COCA-COLA CO	0.115%	20.540%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.113%	20.653%
83	CONOCOPHILLIPS COMMON STOCK USD.01	0.113%	20.766%
84	BNP PARIBAS SA	0.113%	20.878%
85	POTASH CORP OF SASKATCHEWAN COMMON STOCK NPV	0.111%	20.989%
86	MEDTRONIC PLC	0.111%	21.100%
87	AUST & NZ BANK	0.110%	21.210%
88	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.110%	21.320%
89	NETWORK RAIL IN	0.110%	21.430%
90	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.110%	21.539%
91	AGNICO EAGLE MINES LTD COMMON STOCK	0.108%	21.648%
92	AGRIUM INC COMMON STOCK NPV	0.108%	21.755%
93	INDUSTRIAL & CO	0.107%	21.863%
94	ANTHEM INC COMMON STOCK USD.01	0.106%	21.969%
95	TECK RESOURCES LTD CLS B COMMON STOCK	0.106%	22.075%
96	ACE LTD	0.105%	22.180%
97	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.105%	22.285%
98	SIEMENS AG	0.103%	22.388%
99	BANCO SANTANDER	0.103%	22.491%
100	GOLDCORP INC COMMON STOCK	0.101%	22.592%
101	DEXIA CREDIT LOCAL SA NY GOVT LIQUID REGS 01/20 1.875	0.099%	22.692%
102	CAPITAL ONE FIN	0.099%	22.791%
103	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.099%	22.890%
104	ENCANA CORP COMMON STOCK	0.099%	22.989%
105	DEUTSCHE TELEKO	0.098%	23.087%
106	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.097%	23.184%
107	CRESCENT POINT ENERGY CORP COMMON STOCK	0.097%	23.281%
108	INDUSTRIAL ALLI	0.097%	23.378%
109	ABBOTT LABORATORIES COMMON STOCK	0.097%	23.475%
110	CSX CORP	0.096%	23.572%
111	SINGAPORE GOVER	0.096%	23.668%
112	ROYAL DUTCH SH-	0.096%	23.764%
113	HOME DEPOT INC COMMON STOCK USD.05	0.096%	23.860%
114	VALERO ENERGY C	0.096%	23.956%
115	MICRON TECHNOLO	0.095%	24.052%
116	FORTIS INC COMMON STOCK	0.095%	24.147%
117	AETNA INC COMMON STOCK USD.01	0.094%	24.241%
118	CANADIAN TIRE C	0.094%	24.336%
119	AMGEN INC COMMON STOCK USD.0001	0.094%	24.430%
120	LANDWIRT RENTEN	0.092%	24.522%
121	VODAFONE GROUP	0.091%	24.614%
122	BAYERISCHE MOTO	0.091%	24.705%
123	VOLKSWAGEN AG	0.090%	24.796%
124	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.090%	24.886%
125	UNIBAIL-RODAMCO	0.089%	24.975%
126	LUNDIN MINING C	0.089%	25.064%
127	ABB LTD	0.088%	25.153%
128	WESTPAC BANK CO	0.088%	25.241%
129	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.088%	25.329%
130	PEPSICO INC COMMON STOCK USD.017	0.087%	25.416%
131	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.087%	25.504%

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132	FIRST QUANTUM M	0.087%	25.591%
133	MERCK & CO INC	0.087%	25.677%
134	NATL AUSTRALIA	0.086%	25.764%
135	KFW 1.375% 01FE	0.086%	25.850%
136	DANAHER CORP COMMON STOCK USD.01	0.086%	25.936%
137	NOVARTIS AG	0.086%	26.022%
138	SHAW COMMUNICATIONS INC B COMMON STOCK	0.085%	26.108%
139	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.085%	26.193%
140	KINROSS GOLD CORP COMMON STOCK	0.085%	26.277%
141	BB+T CORP COMMON STOCK USD5.0	0.083%	26.361%
142	DELTA AIRLINES	0.083%	26.444%
143	FEDEX CORPORATI	0.083%	26.527%
144	SNC-LAVALIN GRO	0.082%	26.609%
145	GLENCORE XSTRA	0.082%	26.691%
146	METLIFE INC COMMON STOCK USD.01	0.081%	26.772%
147	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.080%	26.852%
148	PUBLIC STORAGE	0.080%	26.932%
149	NORFOLK STHN CO	0.080%	27.012%
150	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	0.079%	27.091%
151	LANDESKREDITBAN	0.079%	27.171%
152	BP PLC	0.079%	27.250%
153	ORANGE SA	0.079%	27.329%
154	HITACHI	0.078%	27.407%
155	ROCHE HOLDING A	0.078%	27.485%
156	CAMECO CORP COMMON STOCK	0.078%	27.563%
157	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.077%	27.640%
158	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.077%	27.717%
159	EQUINIX INC REIT USD.001	0.077%	27.794%
160	SINGAPORE GOVT	0.077%	27.871%
161	PROVINCE OF QUEBEC UNSECURED 07/20 3.5	0.077%	27.948%
162	MARATHON PETROLEUM CORP COMMON STOCK	0.077%	28.024%
163	APPLE INC SR UNSECURED 02/21 2.25	0.077%	28.101%
164	ALTRIA GROUP INC COMMON STOCK USD.333	0.076%	28.177%
165	CHEVRON CORP SR UNSECURED 03/20 1.961	0.076%	28.253%
166	BLACKROCK INC COMMON STOCK USD.01	0.076%	28.328%
167	TOURMALINE OIL	0.076%	28.404%
168	WEST FRASER TIM	0.075%	28.479%
169	AFLAC INC COMMON STOCK USD.1	0.075%	28.554%
170	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.074%	28.628%
171	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	0.074%	28.703%
172	AUST + NZ BANKING GRP NY SR UNSECURED 06/19 2.25	0.074%	28.777%
173	NESTLE FINANCE	0.074%	28.850%
174	TELUS CORPORATI	0.074%	28.924%
175	SWEDISH GOVERNM	0.074%	28.998%
176	FINNING INTL LT	0.073%	29.071%
177	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.073%	29.143%
178	MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05	0.072%	29.216%
179	EUROPEAN INVEST	0.072%	29.288%
180	CATERPILLAR INC COMMON STOCK USD1.0	0.072%	29.360%
181	KOMMUNINVEST I	0.071%	29.431%

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182	WESTPAC BKG COR	0.071%	29.502%
183	KINDER MORGAN INC COMMON STOCK USD.01	0.071%	29.574%
184	CK HUTCHINSON H	0.071%	29.645%
185	HONDA MOTOR CO	0.071%	29.715%
186	NEWBELCO SA/NV	0.071%	29.786%
187	RIO TINTO PLC SPON ADR ADR	0.071%	29.857%
188	KOMMUNINVEST I	0.070%	29.927%
189	PROLOGIS INC REIT USD.01	0.070%	29.996%
190	ALTAGAS LTD	0.070%	30.066%
191	ARC RESOURCES L	0.070%	30.135%
192	CHEVRON CORP SR UNSECURED 06/23 3.191	0.069%	30.205%
193	DEUTSCHE BAHN F	0.069%	30.274%
194	SWEDISH EXP CRE	0.069%	30.343%
195	INTL BANK FOR R	0.069%	30.412%
196	PAN AMERICAN SILVER CORP COMMON STOCK	0.068%	30.480%
197	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.068%	30.548%
198	BLACKBERRY LTD COMMON STOCK	0.068%	30.615%
199	BANK OF CHINA L	0.067%	30.682%
200	SOC GENERALE	0.066%	30.749%
201	TEXAS INSTRUMEN	0.066%	30.815%
202	TENCENT HLDGS L	0.066%	30.881%
203	JOHNSON CONTROL	0.066%	30.947%
204	ROYAL BK OF CAN	0.066%	31.013%
205	EATON CORP PLC	0.066%	31.080%
206	PROVINCE OF ALBERTA SR UNSECURED 144A 08/20 1.75	0.066%	31.145%
207	NATL AUSTRALIA	0.066%	31.211%
208	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.066%	31.277%
209	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.065%	31.342%
210	YAHOO INC	0.065%	31.406%
211	AVALONBAY COMMUNITIES INC REIT USD.01	0.064%	31.471%
212	WAL MART STORES INC SR UNSECURED 04/23 2.55	0.064%	31.535%
213	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	0.064%	31.600%
214	WOODSIDE PETROL	0.064%	31.664%
215	EUROPEAN INVEST	0.064%	31.728%
216	ELEMENT FINANCI	0.064%	31.792%
217	WELLTOWER INC REIT USD1.0	0.064%	31.856%
218	PHILLIPS 66 COMMON STOCK	0.064%	31.919%
219	ALLSTATE CORP COMMON STOCK USD.01	0.063%	31.983%
220	SUNTRUST BANKS	0.063%	32.046%
221	DISCOVER FINL S	0.063%	32.109%
222	UNITED KINGDOM	0.063%	32.171%
223	SILVER WHEATON CORP COMMON STOCK	0.062%	32.234%
224	STATE STREET CORP COMMON STOCK USD1.0	0.062%	32.296%
225	3M CO COMMON STOCK USD.01	0.062%	32.358%
226	NOVARTIS AG SPONSORED ADR ADR	0.062%	32.420%
227	EMPIRE CO LTD N	0.062%	32.482%
228	ASSIC GENERALI	0.062%	32.543%
229	BCO BILBAO VIZC	0.062%	32.605%
230	SOUTHWEST AIRLI	0.062%	32.666%
231	ENI S.P.A.	0.061%	32.728%

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232	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.061%	32.789%
233	MICHELIN(CGDE)	0.061%	32.850%
234	GEORGE WESTON L	0.061%	32.911%
235	SUMITOMO MITSUI	0.061%	32.972%
236	TFI INTERNATIONAL	0.061%	33.033%
237	ZURICH FIN SVS	0.061%	33.094%
238	BAYER AG	0.060%	33.154%
239	CHINA MOBILE LT	0.060%	33.215%
240	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	0.060%	33.275%
241	WESTERN DIGITAL	0.060%	33.335%
242	VERESEN INC.	0.060%	33.395%
243	IBM CORP SR UNSECURED 01/22 2.5	0.060%	33.455%
244	RABOBANK NEDERLAND NY SR UNSECURED 01/22 2.75	0.060%	33.515%
245	CMNWLTH BK OF A	0.060%	33.574%
246	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.060%	33.634%
247	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.059%	33.694%
248	CHINA NATIONAL	0.059%	33.753%
249	MCDONALD S CORP COMMON STOCK USD.01	0.059%	33.812%
250	THOMSON REUTERS CORP COMMON STOCK	0.059%	33.872%
251	CANADIAN WESTER	0.059%	33.931%
252	CAE INC COMMON STOCK	0.059%	33.990%
253	ENBRIDGE	0.059%	34.049%
254	CORNING INC COMMON STOCK USD.5	0.059%	34.108%
255	LLOYDS BANKING	0.059%	34.166%
256	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.058%	34.225%
257	MASTERCARD INC A COMMON STOCK USD.0001	0.058%	34.283%
258	KONINKLIJKE AHO	0.058%	34.342%
259	EXPORT DEVELOPM	0.058%	34.400%
260	EQUITY RESIDENT	0.058%	34.458%
261	MITSUBISHI UFJ	0.058%	34.516%
262	IMPERIAL OIL LTD COMMON STOCK	0.058%	34.574%
263	METHANEX CORP COMMON STOCK	0.058%	34.632%
264	LOBLAW COS LTD	0.058%	34.690%
265	ABBVIE INC COMMON STOCK USD.01	0.058%	34.747%
266	ALAMOS GOLD INC CLASS A COMMON STOCK	0.058%	34.805%
267	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.057%	34.862%
268	HON HAI PRECISI	0.057%	34.920%
269	VENTAS INC-REIT	0.057%	34.977%
270	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	0.057%	35.034%
271	CME GROUP INC COMMON STOCK USD.01	0.057%	35.091%
272	LINAMAR CORP	0.057%	35.148%
273	T MOBILE US INC COMMON STOCK USD.0001	0.057%	35.205%
274	BOEING CO/THE COMMON STOCK USD5.0	0.056%	35.261%
275	TRANSPORT FOR L	0.056%	35.317%
276	IBERDROLA SA	0.056%	35.372%
277	AIA GROUP LTD	0.056%	35.428%
278	FRENCH REP GOVT	0.056%	35.484%
279	GILDAN ACTIVEWEAR INC COMMON STOCK	0.055%	35.539%
280	BEST BUY CO INC	0.055%	35.594%
281	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	0.055%	35.649%

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282	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.055%	35.704%
283	NVIDIA CORP	0.055%	35.758%
284	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.054%	35.813%
285	ENGIE	0.054%	35.867%
286	TOYOTA MOTOR CO	0.054%	35.921%
287	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.054%	35.974%
288	FIAT CHRYSLER A	0.053%	36.028%
289	TORONTO DOMINION BANK SR UNSECURED 12/20 2.5	0.053%	36.081%
290	ASTRAZENECA PLC SPONS ADR ADR	0.053%	36.134%
291	CELGENE CORP	0.053%	36.187%
292	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	0.053%	36.239%
293	SYNGENTA AG	0.052%	36.292%
294	TAIWAN SEMI-ADR	0.052%	36.344%
295	SNCF RESEAU 3.1	0.052%	36.396%
296	MIZUHO FINANCIA	0.052%	36.448%
297	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.052%	36.501%
298	B2GOLD CORP COM	0.052%	36.553%
299	WHITECAP RESOUR	0.052%	36.605%
300	BOSTON PROPERTIES INC REIT USD.01	0.052%	36.656%
301	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.052%	36.708%
302	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.052%	36.760%
303	MICROSOFT CORP SR UNSECURED 11/20 2	0.052%	36.812%
304	BANK OF NOVA SCOTIA SR UNSECURED 10/20 2.35	0.052%	36.863%
305	ARCHER DANIELS	0.052%	36.915%
306	ITAU UNIBANCO S	0.051%	36.966%
307	WESTJET AIRLINE	0.051%	37.017%
308	ALIMENTATION CO	0.051%	37.069%
309	AXA	0.051%	37.120%
310	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.051%	37.170%
311	WSP GLOBAL INC	0.051%	37.221%
312	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.051%	37.272%
313	PING AN INSURAN	0.051%	37.323%
314	CENTURYLINK INC COMMON STOCK USD1.0	0.051%	37.374%
315	COSTCO WHOLESALE	0.051%	37.424%
316	CARNIVAL CORP COMMON STOCK USD.01	0.050%	37.475%
317	INGERSOLL-RAND	0.050%	37.525%
318	CCL INDS INC CL	0.050%	37.575%
319	SONY CORP	0.050%	37.625%
320	NISSAN MOTOR CO	0.050%	37.675%
321	LAURENTIAN BANK	0.050%	37.725%
322	UPM-KYMMENE OYJ	0.050%	37.774%
323	ALLIANZ AG	0.049%	37.824%
324	HARTFORD FINANC	0.049%	37.873%
325	MICROSOFT CORP SR UNSECURED 02/20 1.85	0.049%	37.922%
326	HUSKY ENERGY IN	0.049%	37.970%
327	RIOCAN REAL EST	0.049%	38.019%
328	FIFTH THIRD BAN	0.049%	38.068%
329	PEUGEOT SA	0.048%	38.116%
330	TARGET CORPORAT	0.048%	38.164%
331	APPLE INC SR UNSECURED 05/23 2.4	0.048%	38.213%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
332	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.048%	38.261%
333	ORACLE CORP SR UNSECURED 09/21 1.9	0.048%	38.309%
334	TYSON FOODS INC	0.048%	38.357%
335	ALLIANZ SE SPON ADR ADR	0.048%	38.404%
336	FINLAND GOVT IN	0.048%	38.452%
337	MAPLE LEAF FOOD	0.047%	38.500%
338	AKZO NOBEL NV	0.047%	38.547%
339	NIKE INC CL B COMMON STOCK USD1.0	0.047%	38.594%
340	MGM MIRAGE INC	0.047%	38.641%
341	WHIRLPOOL CORP	0.047%	38.688%
342	MITSUBISHI CHEM	0.047%	38.734%
343	OCEANAGOLD CORP	0.047%	38.781%
344	TESORO CORP	0.047%	38.828%
345	IAMGOLD CORP COMMON STOCK	0.047%	38.874%
346	GOODYEAR TIRE &	0.047%	38.921%
347	GILEAD SCIENCES	0.047%	38.968%
348	INTACT FINANCIA	0.047%	39.014%
349	M + T BANK CORP COMMON STOCK USD.5	0.047%	39.061%
350	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.046%	39.107%
351	RIO TINTO	0.046%	39.154%
352	BARRICK GOLD CORP COMMON STOCK	0.046%	39.200%
353	INTL BUSINESS M	0.046%	39.246%
354	ELDORADO GOLD CORP COMMON STOCK	0.046%	39.293%
355	COMPAGNIE DE SA	0.046%	39.339%
356	VIACOM INC CLASS B COMMON STOCK USD.001	0.046%	39.385%
357	IBM CORP SR UNSECURED 02/21 2.25	0.046%	39.431%
358	LVMH MOET HENNE	0.046%	39.476%
359	CHINA MOBILE	0.046%	39.522%
360	STARBUCKS CORP	0.046%	39.568%
361	CELESTICA INC COMMON STOCK NPV	0.046%	39.614%
362	H&R REIT UNITS	0.046%	39.659%
363	TE CONNECTIVITY	0.046%	39.705%
364	CRH	0.045%	39.750%
365	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/20 2.625	0.045%	39.795%
366	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.045%	39.840%
367	LAFARGEHOLCIM L	0.045%	39.885%
368	SINGAPORE GOVT	0.045%	39.930%
369	NORDEA AB	0.045%	39.975%
370	BHP BILLITON PL	0.045%	40.020%
371	CGI GROUP INC CLASS A COMMON STOCK	0.045%	40.065%
372	UBS GROUP	0.045%	40.110%
373	GEN DYNAMICS CO	0.045%	40.154%
374	MOLSONCOORS-B-U	0.045%	40.199%
375	VORNADO REALTY TRUST REIT USD.04	0.045%	40.244%
376	CNOOC LTD	0.044%	40.288%
377	SAPUTO GROUP IN	0.044%	40.332%
378	ING GROEP NV	0.044%	40.376%
379	DIGITAL REALTY	0.044%	40.421%
380	CIE FINANCIERE	0.044%	40.465%
381	GREAT WEST LIFE	0.044%	40.508%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
382	TRANSALTA CORP COMMON STOCK	0.044%	40.552%
383	PEYTO EXPLORATI	0.044%	40.596%
384	JOHNSON + JOHNSON SR UNSECURED 03/21 1.65	0.044%	40.640%
385	SANOFI-AVENTIS	0.044%	40.684%
386	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	0.044%	40.727%
387	SOFTBANK CORP	0.043%	40.771%
388	BROADCOM LTD	0.043%	40.814%
389	OPEN TEXT CORPO	0.043%	40.857%
390	LINK R/EST INVE	0.043%	40.900%
391	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.043%	40.943%
392	PROGRESSIVE CORP COMMON STOCK USD1.0	0.043%	40.986%
393	RAYTHEON COMPANY COMMON STOCK USD.01	0.043%	41.029%
394	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.043%	41.071%
395	LEAR CORP	0.042%	41.114%
396	EASTMAN CHEMICA	0.042%	41.156%
397	ANADARKO PETROL	0.042%	41.199%
398	STATOIL ASA	0.042%	41.241%
399	ESSEX PROP TRUS	0.042%	41.283%
400	QUEST DIAGNOSTI	0.042%	41.325%
401	SCHWAB(CHARLES)	0.042%	41.367%
402	ROLLS-ROYCE GRO	0.042%	41.409%
403	YAMANA GOLD INC COMMON STOCK	0.042%	41.451%
404	TAHOE RESOURCES INC COMMON STOCK	0.042%	41.493%
405	DOLLARAMA INC	0.042%	41.534%
406	SCOTTISH AND SO	0.042%	41.576%
407	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.041%	41.617%
408	MACQUARIE GP LT	0.041%	41.659%
409	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.041%	41.700%
410	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.041%	41.741%
411	CI FINANCIAL CO	0.041%	41.783%
412	BIOGEN IDEC INC	0.041%	41.823%
413	TELEFONICA SA	0.041%	41.864%
414	FMS WERTMANAGEM	0.041%	41.905%
415	BK NEDERLANDSE	0.041%	41.946%
416	DIAGEO PLC ADR	0.041%	41.986%
417	HYUNDAI MOTOR C	0.041%	42.027%
418	EOG RESOURCES	0.040%	42.067%
419	HCP INC.	0.040%	42.108%
420	REALTY INCOME C	0.040%	42.148%
421	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	0.040%	42.188%
422	NEWMONT MINING CORP COMMON STOCK USD1.6	0.040%	42.228%
423	ACCENTURE PLC A	0.040%	42.269%
424	AGENCE FRANCAIS	0.040%	42.309%
425	DAVITA INC COMMON STOCK USD.001	0.040%	42.349%
426	TOTAL SA SPON ADR ADR	0.040%	42.388%
427	STANTEC INC COMMON STOCK	0.040%	42.428%
428	ASAHI KASEI COR	0.040%	42.468%
429	EUROPEAN INVEST	0.040%	42.508%
430	BUNGE LTD COMMON STOCK USD.01	0.040%	42.547%
431	VINCI SA	0.039%	42.587%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
432	UTD PARCEL SERV	0.039%	42.626%
433	TAIWAN SEMICOND	0.039%	42.665%
434	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.039%	42.704%
435	E.ON SE	0.039%	42.743%
436	AMAYA INC COMMON STOCK	0.039%	42.782%
437	ELI LILLY + CO COMMON STOCK	0.039%	42.821%
438	SCENTRE GROUP	0.039%	42.860%
439	HUBBAY MINERALS INC COMMON STOCK NPV	0.039%	42.899%
440	MITSUBISHI UFJ FINL SPON ADR ADR	0.039%	42.938%
441	RWE AG (NEU)	0.039%	42.976%
442	STATOIL ASA COMPANY GUAR 11/19 2.25	0.039%	43.015%
443	ORIX CORP	0.039%	43.053%
444	LAM RESEARCH CORP COMMON STOCK USD.001	0.039%	43.092%
445	AGENCE FRANC DE	0.038%	43.131%
446	TMX GROUP LTD	0.038%	43.169%
447	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.038%	43.207%
448	CONSTELLATION S	0.038%	43.246%
449	VOLVO AB	0.038%	43.284%
450	LOCKHEED MARTIN	0.038%	43.322%
451	HOST HOTELS &	0.038%	43.360%
452	PFIZER INC	0.038%	43.398%
453	COTT CORP	0.038%	43.436%
454	COUNCIL OF EURO	0.038%	43.474%
455	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.038%	43.512%
456	HYNIX SEMICONDU	0.038%	43.550%
457	NUCOR CORP	0.038%	43.587%
458	INTER PIPELINE	0.038%	43.625%
459	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.038%	43.663%
460	GIBSON ENERGY I	0.037%	43.700%
461	BRIDGESTONE COR	0.037%	43.738%
462	MITSUBISHI HVY	0.037%	43.775%
463	NORTHERN TRUST	0.037%	43.812%
464	DETOUR GOLD COR	0.037%	43.850%
465	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.037%	43.887%
466	CA INC COMMON STOCK USD.1	0.037%	43.924%
467	MITSUBISHI CORP	0.037%	43.961%
468	INTESA SANPAOLO	0.037%	43.998%
469	NEW GOLD INC COMMON STOCK	0.037%	44.035%
470	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.037%	44.072%
471	NOVARTIS CAP CO	0.037%	44.108%
472	SOLVAY	0.037%	44.145%
473	GENWORTH MI CAN	0.037%	44.182%
474	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.037%	44.219%
475	REPUBLIC SERVIC	0.037%	44.255%
476	ONTARIO(PROV OF	0.037%	44.292%
477	LOWE'S COS INC	0.036%	44.328%
478	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.036%	44.365%
479	GLAXOSMITHKLINE PLC SPON ADR ADR	0.036%	44.401%
480	MID AMERICA APARTMENT COMM REIT USD.01	0.036%	44.438%
481	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.036%	44.474%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
482	PANASONIC CORP	0.036%	44.510%
483	CANADIAN APARTM	0.036%	44.546%
484	ALGONQUIN POWER	0.036%	44.582%
485	DOVER CORP	0.036%	44.618%
486	MTN GROUP LTD	0.036%	44.654%
487	STANDARD CHARTE	0.036%	44.690%
488	SASOL	0.036%	44.725%
489	AIR CANADA	0.036%	44.761%
490	STANDARD BANK G	0.035%	44.796%
491	LANDESKREDITBAN	0.035%	44.832%
492	WOLTERS KLUWERS	0.035%	44.867%
493	MITSUBISHI ELEC	0.035%	44.902%
494	TEXTRON INC COMMON STOCK USD.125	0.035%	44.937%
495	NOVO-NORDISK AS	0.035%	44.973%
496	FORTESCUE METAL	0.035%	45.008%
497	CANADIAN (GOVT	0.035%	45.043%
498	JM SMUCKER CO/THE COMMON STOCK	0.035%	45.078%
499	ALLY FINANCIAL INC COMMON STOCK USD.1	0.035%	45.113%
500	MACY S INC COMMON STOCK USD.01	0.035%	45.148%
501	BAXTER INTL INC	0.035%	45.183%
502	METRO INC	0.035%	45.218%
503	UNIVERSAL HLTH	0.035%	45.253%
504	PACCAR INC	0.035%	45.288%
505	COGECO COMMUNIC	0.035%	45.323%
506	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.035%	45.358%
507	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.035%	45.393%
508	ENERFLEX LTD	0.035%	45.428%
509	IVANHOE MINES L	0.035%	45.462%
510	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.035%	45.497%
511	IGM FINANCIAL I	0.035%	45.532%
512	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.035%	45.566%
513	DBS GROUP HLDGS	0.035%	45.601%
514	NEXTERA ENERGY INC COMMON STOCK USD.01	0.034%	45.635%
515	SVENSKA HANDELSBANKEN AB COMPANY GUAR 06/19 2.25	0.034%	45.670%
516	PRECISION DRILLING CORP COMMON STOCK	0.034%	45.704%
517	COCA COLA CO/THE SR UNSECURED 10/20 1.875	0.034%	45.738%
518	VERMILION ENERGY INC COMMON STOCK	0.034%	45.773%
519	MUNCHENER RUCKV	0.034%	45.807%
520	TOROMONT INDS L	0.034%	45.841%
521	HOUSING DEVEL F	0.034%	45.875%
522	SWEDEN GOVERNME	0.034%	45.909%
523	SEVEN GENERATIO	0.034%	45.943%
524	INVESCO LTD COMMON STOCK USD.2	0.034%	45.977%
525	BOLIDEN AB	0.034%	46.011%
526	FRANCE GOVERNME	0.034%	46.045%
527	SHIN-ETSU CHEM	0.034%	46.079%
528	NORWEGIAN CRUIS	0.034%	46.113%
529	SIKA FINANZ AG	0.034%	46.147%
530	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.034%	46.180%
531	TOTAL CAPITAL I	0.034%	46.214%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
532	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.034%	46.248%
533	KEYCORP	0.034%	46.281%
534	PRUDENTIAL ADR	0.034%	46.315%
535	EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	0.034%	46.349%
536	CHINA PETROLEUM	0.034%	46.382%
537	GGP INC REIT USD.01	0.034%	46.416%
538	SUPERIOR PLUS C	0.033%	46.449%
539	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.033%	46.483%
540	SWISS RE AG	0.033%	46.516%
541	WESTROCK CO COMMON STOCK	0.033%	46.549%
542	KOHL'S CORPORATI	0.033%	46.582%
543	DOMINION DIAMOND CORP COMMON STOCK	0.033%	46.615%
544	RENAULT	0.033%	46.648%
545	HOME CAP GRP IN	0.033%	46.681%
546	TRANSCONTINENTA	0.033%	46.714%
547	WILLIS TOWERS W	0.033%	46.747%
548	LEGAL & GENERAL	0.033%	46.780%
549	TESCO PLC	0.033%	46.812%
550	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.033%	46.845%
551	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.033%	46.878%
552	LINDE AG	0.033%	46.910%
553	KDDI CORP	0.033%	46.943%
554	DSV A/S	0.032%	46.975%
555	NETEASE INC ADR ADR USD.0001	0.032%	47.007%
556	PAYPAL HOLDINGS INC COMMON STOCK USD.0001	0.032%	47.040%
557	EMERA INC.	0.032%	47.072%
558	UNILEVER NV	0.032%	47.104%
559	RELIANCE INDS	0.032%	47.137%
560	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	0.032%	47.169%
561	SHELL INTL.FIN.	0.032%	47.201%
562	ALBERTA PROV	0.032%	47.233%
563	FLEXTRONICS INT	0.032%	47.265%
564	ANGLO AMERICAN	0.032%	47.297%
565	SHELL INTL.FIN.	0.032%	47.329%
566	NIPPON STEEL CO	0.032%	47.361%
567	KEYERA CORP	0.032%	47.393%
568	ROYAL BANK OF C	0.032%	47.425%
569	APPLE INC SR UNSECURED 05/20 2	0.032%	47.457%
570	HUNTINGTON BANC	0.032%	47.489%
571	WHOLE FOODS MAR	0.032%	47.521%
572	EUROFIMA 1.75%	0.032%	47.553%
573	PRICELINE GROUP INC/THE COMMON STOCK USD.008	0.032%	47.584%
574	NORDRH-WESTFALE	0.032%	47.616%
575	MAZDA MOTOR COR	0.032%	47.648%
576	MARSH & MCLENNA	0.032%	47.679%
577	BRITISH AMERICAN TOB SP ADR ADR	0.032%	47.711%
578	REPSOL SA	0.032%	47.743%
579	ZIMMER HLDGS IN	0.032%	47.774%
580	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.032%	47.806%
581	KOMMUNALBANKEN	0.031%	47.837%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
582	MACDONALD DETTW	0.031%	47.869%
583	ALBEMARLE CORP	0.031%	47.900%
584	SILVER STANDARD RESOURCES COMMON STOCK	0.031%	47.932%
585	SVENSKA CELLULO	0.031%	47.963%
586	PTT PUBLIC COMP	0.031%	47.994%
587	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.031%	48.026%
588	STORA ENSO OYJ	0.031%	48.057%
589	RABOBANK NEDERLAND NY SR UNSECURED 01/20 2.25	0.031%	48.088%
590	CANON INC	0.031%	48.119%
591	DR HORTON INC COMMON STOCK USD.01	0.031%	48.151%
592	OSISKO GOLD ROYALTIES LTD COMMON STOCK	0.031%	48.182%
593	SCHNEIDER SA	0.031%	48.213%
594	CENTERRA GOLD INC COMMON STOCK	0.031%	48.244%
595	BM&F BOVESPA SA	0.031%	48.274%
596	TEGNA INC COMMON STOCK USD1.0	0.031%	48.305%
597	BARCLAYS ADR-EA	0.031%	48.336%
598	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.031%	48.367%
599	WM MORRISON SUP	0.031%	48.398%
600	CARREFOUR SA	0.031%	48.429%
601	DAHCHI LIFE	0.031%	48.459%
602	KOMATSU	0.031%	48.490%
603	AVIVA PLC	0.030%	48.520%
604	Banco Sabadell	0.030%	48.551%
605	AIR LIQUIDE(L')	0.030%	48.581%
606	POST HOLDINGS INC COMMON STOCK USD.01	0.030%	48.611%
607	WESTFIELD CORP	0.030%	48.642%
608	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.030%	48.672%
609	JABIL CIRCUIT I	0.030%	48.702%
610	BLUESCOPE STEEL	0.030%	48.732%
611	LG Electronics	0.030%	48.762%
612	APPLIED MATERIALS INC COMMON STOCK USD.01	0.030%	48.793%
613	SVENSKA HANDELS	0.030%	48.823%
614	AMP LIMITED	0.030%	48.853%
615	ENDEAVOUR MININ	0.030%	48.883%
616	SL GREEN REALTY	0.030%	48.913%
617	AEON CO., LTD	0.030%	48.943%
618	VALE RIO DOCE(C	0.030%	48.972%
619	HESS CORPORATIO	0.030%	49.002%
620	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.030%	49.032%
621	WESFARMERS LTD	0.030%	49.062%
622	MULLEN GROUP LT	0.030%	49.092%
623	NATIONAL OILWEL	0.030%	49.121%
624	NETAPP INC.	0.030%	49.151%
625	RESTAURANT BRANDS INTERN COMMON STOCK	0.030%	49.181%
626	PERSIMMON PLC	0.030%	49.210%
627	FUJITSU	0.029%	49.240%
628	NOBLE ENERGY IN	0.029%	49.269%
629	UNUM GROUP	0.029%	49.299%
630	VODAFONE GROUP PLC SP ADR ADR	0.029%	49.328%
631	SUN HUNG KAI PR	0.029%	49.358%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
632	GRAN TIERRA ENE	0.029%	49.387%
633	ASSURED GUARANT	0.029%	49.416%
634	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	0.029%	49.446%
635	VIVENDI SA	0.029%	49.475%
636	NTT DOCOMO INC	0.029%	49.505%
637	FRENCH REPUBLIC	0.029%	49.534%
638	ING GROEP NV	0.029%	49.563%
639	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.029%	49.592%
640	EBAY INC	0.029%	49.622%
641	MCKESSON CORP.	0.029%	49.651%
642	US dollar - Lon	0.029%	49.680%
643	SUMITOMO ELEC I	0.029%	49.709%
644	COOPERATIEVE RA	0.029%	49.738%
645	IMPERIAL TOBACC	0.029%	49.767%
646	ARKEMA	0.029%	49.796%
647	BORGWARNER INC COMMON STOCK USD.01	0.029%	49.825%
648	PHILIPS ELECTRO	0.029%	49.854%
649	LOEWS CORP COMMON STOCK USD.01	0.029%	49.883%
650	REXEL PROMESSES	0.029%	49.912%
651	STMICROELECTRON	0.029%	49.941%
652	RESONA HOLDINGS	0.029%	49.970%
653	SUMITOMO CHEMIC	0.029%	49.999%
654	SMITHS GROUP	0.029%	50.028%
655	NORTHLAND POWER	0.029%	50.056%
656	ATOS ORIGIN SA	0.029%	50.085%
657	LENNAR CORP CL	0.029%	50.114%
658	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.029%	50.142%
659	LAND SECURITIES	0.029%	50.171%
660	RYDER SYSTEM IN	0.029%	50.200%
661	ENVISION HEALTHCARE CORP COMMON STOCK	0.029%	50.228%
662	LYONDELLBASELL	0.029%	50.257%
663	BAE SYSTEMS	0.029%	50.285%
664	ASHTREAD GROUP	0.028%	50.314%
665	DEUTSCHE BANK A	0.028%	50.342%
666	DEERE + CO COMMON STOCK USD1.0	0.028%	50.371%
667	3I GROUP PLC	0.028%	50.399%
668	HUNTSMAN CORP COMMON STOCK USD.01	0.028%	50.427%
669	PETROBRAS PREFE	0.028%	50.456%
670	TEVA PHARMACEUTICAL SP ADR ADR	0.028%	50.484%
671	MYLAN INC/PA	0.028%	50.512%
672	OWENS CORNING COMMON STOCK USD.001	0.028%	50.541%
673	CREDIT SUISSE G	0.028%	50.569%
674	OVERSEA-CHINESE	0.028%	50.597%
675	GENUINE PARTS C	0.028%	50.625%
676	DOW CHEMICAL CO/THE COMMON STOCK USD2.5	0.028%	50.653%
677	PAREX RESOURCES	0.028%	50.681%
678	mitsui & CO	0.028%	50.709%
679	SAMPO OYJ	0.028%	50.737%
680	UTD THERAPEUTIC	0.028%	50.765%
681	DH CORP	0.028%	50.793%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
682	SAINSBURY (J) P	0.028%	50.821%
683	STRYKER CORP	0.028%	50.849%
684	AMETEK INC COMMON STOCK USD.01	0.028%	50.877%
685	JX HOLDINGS INC	0.028%	50.905%
686	LG DISPLAY CO	0.028%	50.933%
687	MTU AERO ENGINE	0.028%	50.961%
688	LINCOLN NATL CO	0.028%	50.989%
689	DUFREY AG-REG	0.028%	51.016%
690	BECTON DICKINSON	0.028%	51.044%
691	TIFFANY & CO	0.028%	51.072%
692	TREASURY WINE E	0.028%	51.099%
693	ADIDAS AG	0.028%	51.127%
694	AUTOMATIC DATA PROCESSING SR UNSECURED 09/20 2.25	0.028%	51.154%
695	RUSSEL METALS I	0.028%	51.182%
696	CANFOR CORPORAT	0.028%	51.209%
697	XPO LOGISTICS INC COMMON STOCK USD.001	0.028%	51.237%
698	TJX COS INC	0.028%	51.264%
699	Cineplex Inc.	0.027%	51.292%
700	DOMINION RES(VI	0.027%	51.319%
701	ENERCARE INC	0.027%	51.347%
702	FIRSTSERVICE CORP COMMON STOCK	0.027%	51.374%
703	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.027%	51.401%
704	INTERFOR CORP	0.027%	51.429%
705	BANCO SANTANDER SA SPON ADR ADR	0.027%	51.456%
706	JUNIPER NETWORK	0.027%	51.483%
707	NEWCREST MINING	0.027%	51.510%
708	TEMASEK FINL I	0.027%	51.538%
709	NASDAQ INC COMMON STOCK USD.01	0.027%	51.565%
710	DOLLAR TREE INC	0.027%	51.592%
711	RITCHIE BROS. A	0.027%	51.619%
712	DUKE ENERGY CORP COMMON STOCK USD.001	0.027%	51.646%
713	LLOYDS BANKING	0.027%	51.673%
714	REGENCY CENTERS CORP REIT USD.01	0.027%	51.700%
715	ENEL S.p.A.	0.027%	51.727%
716	HSBC HOLDINGS P	0.027%	51.754%
717	GOODMAN GROUP	0.027%	51.781%
718	CENTENE CORP COMMON STOCK USD.001	0.027%	51.808%
719	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.027%	51.835%
720	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.027%	51.862%
721	SMART REAL ESTA	0.027%	51.889%
722	AGCO CORP	0.027%	51.916%
723	LANXESS	0.027%	51.943%
724	UNICREDIT SPA	0.027%	51.969%
725	PRAXAIR STK	0.027%	51.996%
726	FOOT LOCKER INC COMMON STOCK USD.01	0.027%	52.023%
727	GKN PLC	0.027%	52.050%
728	UDR INC REIT USD.01	0.027%	52.076%
729	FRESENIUS SE &	0.027%	52.103%
730	SHIRE PLC	0.027%	52.130%
731	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.027%	52.156%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
732	FNF GROUP TRACKING STK USD.0001	0.027%	52.183%
733	PRETIUM RESOURC	0.027%	52.210%
734	FRANCO NEVADA CORP COMMON STOCK	0.027%	52.236%
735	LIBERTY BROADBAND C COMMON STOCK USD.01	0.027%	52.263%
736	INGREDION INC COMMON STOCK USD.01	0.027%	52.289%
737	MARATHON OIL CO	0.026%	52.316%
738	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	0.026%	52.342%
739	CORUS ENTERTAIN	0.026%	52.369%
740	WR BERKLEY CORP COMMON STOCK USD.2	0.026%	52.395%
741	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.026%	52.422%
742	CARMAX INC COMMON STOCK USD.5	0.026%	52.448%
743	ADECCO SA	0.026%	52.474%
744	TARGA RESOURCES CORP COMMON STOCK USD.001	0.026%	52.501%
745	CANADIAN REAL E	0.026%	52.527%
746	PETROBRAS COMMO	0.026%	52.553%
747	JOHNSON MATTHEY	0.026%	52.579%
748	TOYOTA TSUSHO C	0.026%	52.605%
749	ATCO LTD CL I N	0.026%	52.631%
750	RADIANT OPTO EL	0.026%	52.658%
751	DUKE REALTY CORP REIT USD.01	0.026%	52.684%
752	AFFILIATED MNGR	0.026%	52.710%
753	AUTOLIV INC	0.026%	52.735%
754	LKQ CORP COMMON STOCK USD.01	0.026%	52.761%
755	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.026%	52.787%
756	MARTIN MARIETTA	0.026%	52.813%
757	CBRE GROUP INC A COMMON STOCK USD.01	0.026%	52.839%
758	SPARK INFRASTRU	0.026%	52.865%
759	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.026%	52.891%
760	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.026%	52.916%
761	ARROW ELECTRONI	0.026%	52.942%
762	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.026%	52.968%
763	MELROSE INDUSTR	0.026%	52.993%
764	TATA MOTORS LTD	0.026%	53.019%
765	ETRADE FINANCIA	0.026%	53.045%
766	KONINKLIJKE KPN	0.026%	53.070%
767	GEELY AUTOMOBIL	0.025%	53.096%
768	VALEO SA	0.025%	53.121%
769	AGILENT TECHNOL	0.025%	53.146%
770	EXCHANGE INCOME	0.025%	53.172%
771	NAVIENT CORP COMMON STOCK USD.01	0.025%	53.197%
772	CLARIANT AG	0.025%	53.223%
773	COUNTRY GARDEN	0.025%	53.248%
774	GAP INC	0.025%	53.273%
775	TELIASONERA AB	0.025%	53.298%
776	MARKEL CORP COMMON STOCK	0.025%	53.324%
777	CITIC LTD	0.025%	53.349%
778	SYNOPSIS INC	0.025%	53.374%
779	INTERNATIONAL G	0.025%	53.399%
780	BAKER HUGHES IN	0.025%	53.425%
781	ROYAL BANK OF C	0.025%	53.450%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
782	AECOM COMMON STOCK USD.01	0.025%	53.475%
783	SWATCH GROUP	0.025%	53.500%
784	COTY INC CL A COMMON STOCK USD.01	0.025%	53.525%
785	FEDERAL REALTY INVS TRUST REIT USD.01	0.025%	53.550%
786	NEW FLYER COMMO	0.025%	53.575%
787	TOLL BROTHERS INC COMMON STOCK USD.01	0.025%	53.600%
788	TAYLOR WIMPEY	0.025%	53.625%
789	BED BATH & BEYO	0.025%	53.650%
790	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.025%	53.675%
791	NRG ENERGY	0.025%	53.700%
792	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.025%	53.724%
793	NESTE OIL OYJ	0.025%	53.749%
794	TELECOM ITALIA	0.025%	53.774%
795	SMURFIT KAPPA P	0.025%	53.799%
796	TORCHMARK CORP COMMON STOCK USD1.0	0.025%	53.823%
797	CHINA O/SEAS LA	0.025%	53.848%
798	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.025%	53.873%
799	AKAMAI TECHNOLO	0.025%	53.897%
800	EVEREST RE GROU	0.025%	53.922%
801	SLM CORP COMMON STOCK USD.2	0.025%	53.946%
802	IRON MOUNTAIN INC REIT USD.01	0.025%	53.971%
803	CUMMINS INC	0.024%	53.996%
804	EXTRA SPACE STO	0.024%	54.020%
805	CHINA EVERGRAND	0.024%	54.045%
806	KIMCO REALTY	0.024%	54.069%
807	QUEBECOR INC 'B	0.024%	54.093%
808	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/20 2.15	0.024%	54.118%
809	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.024%	54.142%
810	POLSKI KON NAF	0.024%	54.166%
811	INFOSYS TECHNOL	0.024%	54.191%
812	SECURE ENERGY S	0.024%	54.215%
813	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.024%	54.239%
814	BIRCHCLIFF ENER	0.024%	54.263%
815	TELEPERFORMANCE	0.024%	54.288%
816	ADOBE SYSTEMS I	0.024%	54.312%
817	SEMAFO INC COMM	0.024%	54.336%
818	BORAL LIMITED	0.024%	54.360%
819	PENTAIR PLC	0.024%	54.384%
820	PARKLAND FUEL C	0.024%	54.408%
821	SUZUKI MOTOR CO	0.024%	54.431%
822	PENN WEST PETROLEUM LTD COMMON STOCK	0.024%	54.455%
823	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.024%	54.479%
824	MICROSOFT CORP	0.024%	54.503%
825	ARCONIC INC COMMON STOCK	0.024%	54.526%
826	MARKS & SPENCER	0.024%	54.550%
827	DEUTSCHE POST A	0.024%	54.574%
828	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.024%	54.597%
829	ASSURANT INC COMMON STOCK USD.01	0.024%	54.621%
830	CONCHO RESOURCE	0.024%	54.644%
831	TRINITY INDS	0.023%	54.668%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
832	AGRICULTURAL BK	0.023%	54.691%
833	RECKITT BENCKIS	0.023%	54.715%
834	ORACLE CORP SR UNSECURED 07/21 2.8	0.023%	54.738%
835	SANLAM LIMITED	0.023%	54.761%
836	SOUTHERN CO	0.023%	54.785%
837	GRUPO MEXICO SA	0.023%	54.808%
838	GENERAL MILLS I	0.023%	54.831%
839	BOC HONG KONG H	0.023%	54.854%
840	MARTINREA INTER	0.023%	54.877%
841	COMPUTER SCIENCES CORP COMMON STOCK USD1.0	0.023%	54.901%
842	NEVSUN RESOURCES LTD COMMON STOCK	0.023%	54.924%
843	GENTEX CORP COMMON STOCK USD.06	0.023%	54.947%
844	PRIMERICA INC COMMON STOCK	0.023%	54.970%
845	LABRADOR IRON O	0.023%	54.993%
846	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.023%	55.016%
847	AISIN SEIKI CO	0.023%	55.039%
848	UNILEVER PLC SPONSORED ADR ADR	0.023%	55.063%
849	BOUYGUES	0.023%	55.086%
850	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.023%	55.109%
851	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.023%	55.132%
852	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	0.023%	55.155%
853	EAST WEST BANCORP INC COMMON STOCK USD.001	0.023%	55.178%
854	OMV AG	0.023%	55.201%
855	OSHKOSH CORP COMMON STOCK USD.01	0.023%	55.224%
856	DEUTSCHE LUFTHA	0.023%	55.247%
857	HARLEY DAVIDSON	0.023%	55.270%
858	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.023%	55.292%
859	RABOBANK NEDERLAND NY SR UNSECURED 01/21 2.5	0.023%	55.315%
860	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.023%	55.338%
861	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.023%	55.361%
862	XEROX CORP COMMON STOCK USD1.0	0.023%	55.384%
863	INTL BK RECON + DEVELOP SR UNSECURED 01/22 2	0.023%	55.407%
864	STOCKLAND TRUST	0.023%	55.429%
865	CSL LIMITED	0.023%	55.452%
866	PVH CORP COMMON STOCK USD1.0	0.023%	55.475%
867	AIR PRODS & CHE	0.023%	55.498%
868	NEC CORP	0.023%	55.520%
869	SWEDISH EXPORT CREDIT SR UNSECURED 08/20 1.75	0.023%	55.543%
870	OLIN CORP	0.023%	55.566%
871	AECON GROUP INC	0.023%	55.589%
872	TERADYNE INC	0.023%	55.611%
873	EUROPEAN INVESTMENT BANK SR UNSECURED 12/20 1.625	0.023%	55.634%
874	KLEPIERRE	0.023%	55.656%
875	ALLIED PPTY,REI	0.023%	55.679%
876	FLUOR CORP COMMON STOCK USD.01	0.023%	55.701%
877	AUTONATION INC	0.022%	55.724%
878	EUROPEAN INVESTMENT BANK SR UNSECURED 06/21 1.625	0.022%	55.746%
879	KIMBERLY-CLARK	0.022%	55.769%
880	STEINHOFF INTER	0.022%	55.791%
881	SIERRA WIRELESS INC COMMON STOCK	0.022%	55.814%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
882	COMERICA INC	0.022%	55.836%
883	SYNNEX CORP COMMON STOCK USD.001	0.022%	55.858%
884	BANK OF MONTREA	0.022%	55.880%
885	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.022%	55.903%
886	CHINA PETROLEUM	0.022%	55.925%
887	BANK RAKYAT IND	0.022%	55.947%
888	PULTEGROUP INC.	0.022%	55.969%
889	ARAMARK COMMON STOCK USD.01	0.022%	55.991%
890	MANPOWER INC	0.022%	56.014%
891	CENTRICA PLC	0.022%	56.036%
892	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.022%	56.058%
893	BROTHERIndustr	0.022%	56.080%
894	COACH INC	0.022%	56.102%
895	STAPLES INC	0.022%	56.124%
896	ONEX CORP SUB V	0.022%	56.146%
897	SWEDBANK AB	0.022%	56.168%
898	QUANTA SERVICES	0.022%	56.190%
899	AIR LEASE CORP	0.022%	56.212%
900	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.022%	56.234%
901	GAS NATURAL SDG	0.022%	56.256%
902	VULCAN MATERIAL	0.022%	56.278%
903	CAIXABANK	0.022%	56.300%
904	PREMIUM BRANDS	0.022%	56.322%
905	HP INC COMMON STOCK USD.01	0.022%	56.344%
906	STATOIL ASA COMPANY GUAR 01/24 2.65	0.022%	56.366%
907	NEWELL BRANDS INC COMMON STOCK USD1.0	0.022%	56.388%
908	MURATA MFG CO	0.022%	56.410%
909	HALLIBURTON CO	0.022%	56.432%
910	ACTELION LTD	0.022%	56.454%
911	MACERICH CO	0.022%	56.476%
912	METRO AG	0.022%	56.497%
913	ENSIGN ENERGY S	0.022%	56.519%
914	CDN UTILS LTD N	0.022%	56.541%
915	NORTHROP GRUMMA	0.022%	56.562%
916	PROV OF SASK CA	0.022%	56.584%
917	APPLE INC SR UNSECURED 02/22 2.5	0.022%	56.605%
918	SPRINT CORP COMMON STOCK USD.01	0.022%	56.627%
919	THOR INDUSTRIES INC COMMON STOCK USD.1	0.021%	56.648%
920	KROGER CO	0.021%	56.670%
921	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.021%	56.691%
922	MOSAIC CO	0.021%	56.713%
923	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.021%	56.734%
924	BELLWAY	0.021%	56.756%
925	BRUNSWICK CORP	0.021%	56.777%
926	TOTAL CAPITAL I	0.021%	56.798%
927	ANGLOGOLD ASHANTI SPON ADR ADR	0.021%	56.820%
928	SNAP-ON INC	0.021%	56.841%
929	UTD MICRO ELECT	0.021%	56.862%
930	CIT GROUP INC COMMON STOCK USD.01	0.021%	56.883%
931	DANONE S.A. COM	0.021%	56.905%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
932	AON PLC	0.021%	56.926%
933	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.021%	56.947%
934	WPX ENERGY INC COMMON STOCK	0.021%	56.968%
935	SCOR	0.021%	56.989%
936	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.021%	57.011%
937	XL GROUP LTD	0.021%	57.032%
938	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.021%	57.053%
939	YAMAHA MOTOR CO	0.021%	57.074%
940	FREEMPORT-MCMORA	0.021%	57.095%
941	ERSTE GROUP BAN	0.021%	57.116%
942	Arch Capital Gr	0.021%	57.137%
943	DEXIA CREDIT LO	0.021%	57.158%
944	CARDINAL HEALTH	0.021%	57.179%
945	TORC OIL & GAS	0.021%	57.200%
946	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.021%	57.221%
947	QBE INSURANCE	0.021%	57.242%
948	UNITED OVERSEAS	0.021%	57.263%
949	ONTARIO(PROV OF	0.021%	57.284%
950	NATIONAL GRID PLC SP ADR ADR	0.021%	57.305%
951	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.021%	57.325%
952	SK C&C CO LTD	0.021%	57.346%
953	VEREIT INC REIT USD.01	0.021%	57.367%
954	ERICSSON LM-B S	0.021%	57.388%
955	KINGSPAN GROUP	0.021%	57.408%
956	CHINA COMMUNICA	0.021%	57.429%
957	K&S AG	0.021%	57.450%
958	GARMIN LTD.	0.021%	57.471%
959	KONINKLIJKE PHILIPS NVR NY NY REG SHRS	0.021%	57.491%
960	TDK CORP	0.021%	57.512%
961	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.021%	57.533%
962	FLUGHAFEN ZUERI	0.021%	57.553%
963	CHINA UNICOM	0.021%	57.574%
964	TECH DATA CORP COMMON STOCK USD.0015	0.021%	57.595%
965	MURPHY OIL CORP	0.021%	57.615%
966	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	0.021%	57.636%
967	TUI AG	0.021%	57.656%
968	CASCADES INC	0.021%	57.677%
969	NSK	0.021%	57.698%
970	ELISA OYJ-A	0.021%	57.718%
971	AMERCO COMMON STOCK USD.25	0.021%	57.739%
972	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.021%	57.759%
973	RANDGOLD RESOUR	0.021%	57.780%
974	CHINA UNICOM LT	0.020%	57.800%
975	KONINKLIJKE DSM	0.020%	57.821%
976	HARRIS CORP	0.020%	57.841%
977	INFINEON TECHNO	0.020%	57.862%
978	TOSOH CORP	0.020%	57.882%
979	GROUP 4 SECURIC	0.020%	57.903%
980	DELL TECHNOLOGIES INC CL V TRACKING STK	0.020%	57.923%
981	COLLIERS INTERNATIONAL GROUP COMMON STOCK	0.020%	57.943%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
982	CONTINENTAL AG	0.020%	57.964%
983	STEEL DYNAMICS INC COMMON STOCK USD.005	0.020%	57.984%
984	STADA ARZNEIMIT	0.020%	58.004%
985	ORICA LIMITED	0.020%	58.025%
986	RICE ENERGY INC COMMON STOCK USD.01	0.020%	58.045%
987	ARRIS INTERNATI	0.020%	58.065%
988	WILLIAMS-SONOMA	0.020%	58.085%
989	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.020%	58.105%
990	ACTIVISION BLIZ	0.020%	58.126%
991	VICINITY CENTER	0.020%	58.146%
992	SES GLOBAL	0.020%	58.166%
993	SKAND ENSKILDA	0.020%	58.186%
994	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.020%	58.206%
995	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.020%	58.226%
996	CHINA MERCHANTS	0.020%	58.246%
997	SPIRIT AEROSYST	0.020%	58.266%
998	INCHCAPE PLC	0.020%	58.286%
999	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.020%	58.306%
1000	MS&AD INSURANCE	0.020%	58.326%
1001	AMDOCS LTD COMMON STOCK GBP.0001	0.020%	58.346%
1002	WOLSELEY PLC	0.020%	58.366%
1003	INFORMA PLC	0.020%	58.386%
1004	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.020%	58.406%
1005	OLD MUTUAL PLC	0.020%	58.426%
1006	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.020%	58.446%
1007	TOREX GOLD RESO	0.020%	58.466%
1008	INNERGEX RENEWA	0.020%	58.485%
1009	ROCKWELL AUTO	0.020%	58.505%
1010	CAMDEN PROPERTY	0.020%	58.525%
1011	APARTMENT INVT + MGMT CO A REIT USD.01	0.020%	58.545%
1012	JONES LANG LASA	0.020%	58.565%
1013	SANDSTORM GOLD	0.020%	58.584%
1014	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.020%	58.604%
1015	MARVELL TECH GR	0.020%	58.624%
1016	COLFAX CORP	0.020%	58.643%
1017	NIPPON BUILDING	0.020%	58.663%
1018	MEG ENERGY CORP	0.020%	58.683%
1019	ASAHI GLASS CO	0.020%	58.703%
1020	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.020%	58.722%
1021	SUN COMMUNITIES INC REIT USD.01	0.020%	58.742%
1022	JYSKE BANK A/S	0.020%	58.762%
1023	SANOFI ADR ADR	0.020%	58.781%
1024	SUNCORP GROUP	0.020%	58.801%
1025	GECINA SA	0.020%	58.821%
1026	KILROY REALTY C	0.020%	58.840%
1027	HAMMERSON	0.020%	58.860%
1028	BPCE SA COMPANY GUAR 04/24 4	0.020%	58.879%
1029	TRANSOCEAN LTD	0.020%	58.899%
1030	HEXCEL CORP COMMON STOCK USD.01	0.020%	58.919%
1031	BRITISH LAND CO	0.020%	58.938%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1032	BERKELEY GROUP	0.020%	58.958%
1033	VALIDUS HOLDING	0.020%	58.977%
1034	LG CHEM LTD	0.020%	58.997%
1035	QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01	0.020%	59.016%
1036	ORBITAL ATK INC COMMON STOCK USD.01	0.020%	59.036%
1037	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	0.019%	59.055%
1038	HALMA	0.019%	59.075%
1039	CALPINE CORP	0.019%	59.094%
1040	SESA STERLITE	0.019%	59.114%
1041	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.019%	59.133%
1042	SEGRO PLC	0.019%	59.152%
1043	RENAISSANCE RE	0.019%	59.172%
1044	BCO BRADESCO,AD	0.019%	59.191%
1045	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.019%	59.211%
1046	UNI-SELECT INC	0.019%	59.230%
1047	HILL ROM HOLDINGS INC COMMON STOCK	0.019%	59.249%
1048	HORMEL FOODS CORP COMMON STOCK USD.01465	0.019%	59.268%
1049	DOREL INDS INC	0.019%	59.288%
1050	RICOH CO	0.019%	59.307%
1051	SANDVIK AB	0.019%	59.326%
1052	JFE HOLDINGS IN	0.019%	59.346%
1053	FIRST CAPITAL R	0.019%	59.365%
1054	GALP ENERGIA	0.019%	59.384%
1055	JULIUS BAER GRO	0.019%	59.403%
1056	HENRY SCHEIN CO	0.019%	59.422%
1057	ONTARIO(PROV OF	0.019%	59.442%
1058	DIRECT LINE INS	0.019%	59.461%
1059	SANMINA CORP COMMON STOCK USD.01	0.019%	59.480%
1060	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.019%	59.499%
1061	MKS INSTRUMENTS INC COMMON STOCK	0.019%	59.518%
1062	POSCO	0.019%	59.537%
1063	COCA-COLA CO/TH	0.019%	59.556%
1064	CATCHER TECHNOL	0.019%	59.575%
1065	GPT GROUP	0.019%	59.595%
1066	CANADA HOUSING	0.019%	59.614%
1067	UTD RENTALS INC	0.019%	59.633%
1068	IPG PHOTONICS C	0.019%	59.652%
1069	GLAXOSMITHKLINE	0.019%	59.670%
1070	NUVISTA ENERGY	0.019%	59.689%
1071	MINEBEA CO	0.019%	59.708%
1072	SHAWCOR LTD	0.019%	59.727%
1073	ACKERMANS & VAN	0.019%	59.746%
1074	BEMIS COMPANY COMMON STOCK USD.1	0.019%	59.765%
1075	PATTERSON COS INC COMMON STOCK USD.01	0.019%	59.784%
1076	FREEHOLD ROYALT	0.019%	59.803%
1077	YES BANK LTD	0.019%	59.822%
1078	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.019%	59.840%
1079	PG&E CORP	0.019%	59.859%
1080	DEXUS PROPERTY	0.019%	59.878%
1081	EXELON CORP COMMON STOCK	0.019%	59.897%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1082	COMINAR REAL ES	0.019%	59.916%
1083	DANA HOLDING CO	0.019%	59.934%
1084	SEKISUI CHEMICA	0.019%	59.953%
1085	COMMERCE BANCSH	0.019%	59.972%
1086	SK ENERGY CO LT	0.019%	59.990%
1087	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.019%	60.009%
1088	BARRATT DEVEL	0.019%	60.027%
1089	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.019%	60.046%
1090	TARGET CORP SR UNSECURED 01/22 2.9	0.019%	60.065%
1091	GENTING BHD	0.019%	60.083%
1092	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.019%	60.102%
1093	COCA-COLA WEST	0.018%	60.120%
1094	KIRBY CORP	0.018%	60.139%
1095	PACWEST BANCORP COMMON STOCK	0.018%	60.157%
1096	FISCHER(GEORG)A	0.018%	60.176%
1097	INTER AMERICAN DEVEL BK SR UNSECURED 11/20 2.125	0.018%	60.194%
1098	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	0.018%	60.212%
1099	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.018%	60.231%
1100	FLIR SYSTEMS INC COMMON STOCK USD.01	0.018%	60.249%
1101	FNB CORP COMMON STOCK USD.01	0.018%	60.268%
1102	SEVEN & I HOLDI	0.018%	60.286%
1103	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.018%	60.305%
1104	SONY CORP SPONSORED ADR ADR	0.018%	60.323%
1105	ALLIED WORLD AS	0.018%	60.341%
1106	APTARGROUP INC COMMON STOCK USD.01	0.018%	60.360%
1107	AGEAS	0.018%	60.378%
1108	FAURECIA	0.018%	60.396%
1109	S+P GLOBAL INC COMMON STOCK USD1.0	0.018%	60.415%
1110	ATS AUTOMATION	0.018%	60.433%
1111	CREDIT AGRICOLE	0.018%	60.451%
1112	VCA INC COMMON STOCK USD.001	0.018%	60.470%
1113	SUMITOMO CORP	0.018%	60.488%
1114	NORBORD INC COMMON STOCK	0.018%	60.506%
1115	DNB NOR ASA	0.018%	60.524%
1116	BANK NEDERLANDS	0.018%	60.542%
1117	HDFC BANK LTD	0.018%	60.561%
1118	KNIGHT THERAPEU	0.018%	60.579%
1119	VALE SA	0.018%	60.597%
1120	ISUZU MOTORS	0.018%	60.615%
1121	WHITBREAD PLC	0.018%	60.633%
1122	AMER ELEC POWER	0.018%	60.651%
1123	COOPER COS INC	0.018%	60.669%
1124	NOMURA HOLD INC	0.018%	60.688%
1125	CIGNA CORP	0.018%	60.706%
1126	BABCOCK INTL GR	0.018%	60.724%
1127	CONSOL ENERGY INC COMMON STOCK USD.01	0.018%	60.742%
1128	CAPITAL POWER C	0.018%	60.760%
1129	COMCAST CORP COMPANY GUAR 08/25 3.375	0.018%	60.778%
1130	HANCOCK HOLDING	0.018%	60.796%
1131	GALAPAGOS NV	0.018%	60.814%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1132	KROTON EDUCACIO	0.018%	60.832%
1133	CHINA RES BEIJ	0.018%	60.850%
1134	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.018%	60.868%
1135	FIRST HORIZON N	0.018%	60.886%
1136	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.018%	60.904%
1137	KIA MOTORS CORP	0.018%	60.921%
1138	ECOLAB INC COMMON STOCK USD1.0	0.018%	60.939%
1139	NIELSEN HOLDING	0.018%	60.957%
1140	HYUNDAI MOBIS	0.018%	60.975%
1141	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.018%	60.993%
1142	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.018%	61.011%
1143	WW GRAINGER INC	0.018%	61.029%
1144	AMADEUS IT HLDG	0.018%	61.046%
1145	FUBON FINANCIAL	0.018%	61.064%
1146	KIRKLAND LAKE G	0.018%	61.082%
1147	GAMING AND LEISURE PROPERTIE REIT	0.018%	61.100%
1148	ABBVIE INC SR UNSECURED 11/22 2.9	0.018%	61.118%
1149	MONDI PLC	0.018%	61.135%
1150	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.018%	61.153%
1151	PINNACLE FOODS INC COMMON STOCK USD.01	0.018%	61.171%
1152	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.018%	61.189%
1153	NEW WORLD DEVEL	0.018%	61.206%
1154	INTERTEK TESTIN	0.018%	61.224%
1155	SWISSCOM AG	0.018%	61.242%
1156	EMCOR GROUP INC COMMON STOCK USD.01	0.018%	61.260%
1157	HIGHWOODS PROPE	0.018%	61.277%
1158	AIRBUS GROUP NV	0.018%	61.295%
1159	LONZA GROUP AG	0.018%	61.313%
1160	BCO BRADESCO,PR	0.018%	61.330%
1161	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.018%	61.348%
1162	GPO FIN BANORTE	0.018%	61.366%
1163	CHARTWELL RETIR	0.018%	61.383%
1164	AMERICAN HOMES 4 RENT A REIT USD.01	0.018%	61.401%
1165	WHITE MOUNTAINS	0.018%	61.419%
1166	ANALOG DEVICES INC COMMON STOCK USD.167	0.018%	61.436%
1167	PICC PROPERTY &	0.018%	61.454%
1168	RSP PERMIAN INC COMMON STOCK USD.01	0.018%	61.471%
1169	ALLEGHANY CORP COMMON STOCK USD1.0	0.018%	61.489%
1170	MICROSOFT CORP	0.018%	61.506%
1171	COMMERZBANK AG	0.018%	61.524%
1172	WESTERN FOREST	0.018%	61.542%
1173	AMKOR TECHNOLOG	0.017%	61.559%
1174	LAGARDERE S.C.A	0.017%	61.577%
1175	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.017%	61.594%
1176	COHERENT INC	0.017%	61.611%
1177	HOWARD HUGHES CORP/THE COMMON STOCK	0.017%	61.629%
1178	BALOISE- HOLDIN	0.017%	61.646%
1179	WINPAK LTD	0.017%	61.664%
1180	MASTEC INC	0.017%	61.681%
1181	ITOCHU CORP	0.017%	61.699%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1182	MEDIOBANCA SPA	0.017%	61.716%
1183	NATIONAL RETAIL PROPERTIES REIT USD.01	0.017%	61.734%
1184	JAPAN REAL ESTA	0.017%	61.751%
1185	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.017%	61.768%
1186	BURBERRY GROUP	0.017%	61.786%
1187	DEN DANSKE BANK	0.017%	61.803%
1188	HUBBELL INC COMMON STOCK USD.01	0.017%	61.820%
1189	HOME BANCSHARES INC COMMON STOCK USD.01	0.017%	61.838%
1190	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.017%	61.855%
1191	SVENSKA HANDELS	0.017%	61.872%
1192	RHEINMETALL AG	0.017%	61.890%
1193	WH GROUP LTD	0.017%	61.907%
1194	ROYAL DUTCH SHELL SPON ADR A ADR	0.017%	61.924%
1195	TAKEDA PHARMACE	0.017%	61.941%
1196	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.017%	61.959%
1197	UBISOFT ENTERTA	0.017%	61.976%
1198	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.017%	61.993%
1199	DENSO CORP	0.017%	62.010%
1200	NOKIA CORP	0.017%	62.028%
1201	USG CORP	0.017%	62.045%
1202	SBM OFFSHORE NV	0.017%	62.062%
1203	TECHNIPFMC PLC	0.017%	62.079%
1204	MARUBENI CORP	0.017%	62.096%
1205	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.017%	62.113%
1206	EQUIFAX INC	0.017%	62.130%
1207	ZIONS BANCORP	0.017%	62.148%
1208	GREAT CANADIAN	0.017%	62.165%
1209	CARLSBERG	0.017%	62.182%
1210	SOMPO JAPAN NIP	0.017%	62.199%
1211	WPP PLC	0.017%	62.216%
1212	NOMURA REAL EST	0.017%	62.233%
1213	SIGNET JEWELERS	0.017%	62.250%
1214	BORALEX INC CL	0.017%	62.267%
1215	BROWN + BROWN INC COMMON STOCK USD.1	0.017%	62.284%
1216	ST JAMES PLACE	0.017%	62.301%
1217	DST SYST INC DE	0.017%	62.318%
1218	LAS VEGAS SANDS	0.017%	62.335%
1219	JSW STEEL LTD	0.017%	62.352%
1220	ALARIS ROYALTY	0.017%	62.369%
1221	US BANK NA CINCINNATI SR UNSECURED 10/19 2.125	0.017%	62.386%
1222	AALBERTS INDUST	0.017%	62.403%
1223	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.017%	62.420%
1224	LIFEPOINT HOSPI	0.017%	62.437%
1225	CASEYS GEN STOR	0.017%	62.454%
1226	DYCOM INDUSTRIE	0.017%	62.471%
1227	CDN ENERGY SERV	0.017%	62.488%
1228	J2 GLOBAL INC COMMON STOCK USD.01	0.017%	62.505%
1229	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.017%	62.522%
1230	FERRARI NV	0.017%	62.539%
1231	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.017%	62.556%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1232	MITEL NETWORKS	0.017%	62.573%
1233	HANA FINANCIAL	0.017%	62.589%
1234	INVESTORS BANCORP INC COMMON STOCK USD.01	0.017%	62.606%
1235	POPULAR INC COMMON STOCK USD.01	0.017%	62.623%
1236	SBERBANK OF RUS	0.017%	62.640%
1237	KION GROUP AG	0.017%	62.657%
1238	SENIOR HOUSING PROP TRUST REIT USD.01	0.017%	62.674%
1239	BANKUNITED INC COMMON STOCK USD.01	0.017%	62.690%
1240	VOLKSWAGEN AG	0.017%	62.707%
1241	WINTRUST FINANCIAL CORP COMMON STOCK	0.017%	62.724%
1242	CIRRUS LOGIC IN	0.017%	62.741%
1243	SENSATA TECHNOL	0.017%	62.758%
1244	INCITEC PIVOT	0.017%	62.774%
1245	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.017%	62.791%
1246	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.017%	62.808%
1247	GPO TELEVISIA	0.017%	62.825%
1248	SAPPI	0.017%	62.841%
1249	PT UNITED TRACT	0.017%	62.858%
1250	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.017%	62.875%
1251	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.017%	62.891%
1252	SPIRAX-SARCO EN	0.017%	62.908%
1253	LOGMEIN INC COMMON STOCK USD.01	0.017%	62.925%
1254	BRIT AMER TOBAC	0.017%	62.942%
1255	SUMITOMO HEAVY	0.017%	62.958%
1256	KINGFISHER PLC	0.017%	62.975%
1257	COPA HOLDINGS S	0.017%	62.991%
1258	DAIWA SECURITIE	0.017%	63.008%
1259	DIALOG SEMICOND	0.017%	63.025%
1260	NOKIAN RENKAAT	0.017%	63.041%
1261	PRUDENTIAL CORP	0.017%	63.058%
1262	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.017%	63.074%
1263	CARNIVAL PLC	0.017%	63.091%
1264	STERICYCLE INC COMMON STOCK USD.01	0.017%	63.108%
1265	FREENET AG	0.017%	63.124%
1266	UNIONE DI BAN.	0.017%	63.141%
1267	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.017%	63.157%
1268	FMC CORP	0.016%	63.174%
1269	SPECTRIS PLC	0.016%	63.190%
1270	SINGAPORE AIRLI	0.016%	63.207%
1271	DELPHI AUTOMOTI	0.016%	63.223%
1272	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.016%	63.240%
1273	SPARTAN ENERGY	0.016%	63.256%
1274	VESTAS WIND SYS	0.016%	63.273%
1275	CTBC FINANCIAL	0.016%	63.289%
1276	CINTAS CORP	0.016%	63.305%
1277	QIAGEN NV	0.016%	63.322%
1278	ROCKWELL COLLIN	0.016%	63.338%
1279	SIGNATURE BANK COMMON STOCK USD.01	0.016%	63.354%
1280	COCA COLA HBC A	0.016%	63.371%
1281	FUJI HEAVY INDS	0.016%	63.387%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1282	CABOT CORP	0.016%	63.403%
1283	APPLE INC SR UNSECURED 02/27 3.35	0.016%	63.419%
1284	EPR PROPERTIES REIT USD.01	0.016%	63.436%
1285	HCL TECHNOLOGIE	0.016%	63.452%
1286	KB FINANCIAL GR	0.016%	63.468%
1287	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.016%	63.484%
1288	CHIMEI INNOLUX	0.016%	63.501%
1289	HISCOX LTD	0.016%	63.517%
1290	NN GROUP NV	0.016%	63.533%
1291	WP CAREY INC REIT USD.001	0.016%	63.549%
1292	CHINA PHARMACEU	0.016%	63.565%
1293	STERIS PLC	0.016%	63.581%
1294	BALL CORP	0.016%	63.598%
1295	CREW ENERGY INC	0.016%	63.614%
1296	SONOCO PRODUCTS	0.016%	63.630%
1297	HANG SENG BANK	0.016%	63.646%
1298	CARLISLE COS IN	0.016%	63.662%
1299	CYPRESS SEMICON	0.016%	63.678%
1300	CNOOC LTD	0.016%	63.694%
1301	WESTPAC BKG COR	0.016%	63.710%
1302	NABORS INDUSTRI	0.016%	63.726%
1303	ESSILOR INTERNA	0.016%	63.743%
1304	ABN AMRO BANK N	0.016%	63.759%
1305	REGAL BELOIT CORP COMMON STOCK USD.01	0.016%	63.775%
1306	TATE & LYLE	0.016%	63.791%
1307	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.016%	63.807%
1308	UBS GROUP	0.016%	63.823%
1309	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.016%	63.839%
1310	WESCO INTERNATI	0.016%	63.855%
1311	WHEELOK & COMP	0.016%	63.871%
1312	HELMERICH & PAY	0.016%	63.887%
1313	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.016%	63.903%
1314	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.016%	63.919%
1315	ROYAL GOLD INC	0.016%	63.935%
1316	MICRO FOCUS INT	0.016%	63.951%
1317	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	0.016%	63.967%
1318	PDC ENERGY INC COMMON STOCK USD.01	0.016%	63.983%
1319	AKBANK TAS	0.016%	63.998%
1320	GRANITE REAL ES	0.016%	64.014%
1321	WESTSHORE TERMI	0.016%	64.030%
1322	TCF FINL CORP	0.016%	64.046%
1323	SUBSEA 7 SA	0.016%	64.062%
1324	UMICORE	0.016%	64.078%
1325	TRIMBLE INC COMMON STOCK	0.016%	64.094%
1326	GS HOLDINGS COR	0.016%	64.110%
1327	T&D HOLDINGS IN	0.016%	64.126%
1328	FIBRA UNO ADMIN	0.016%	64.142%
1329	BCO DO BRASIL S	0.016%	64.158%
1330	BIG LOTS INC COMMON STOCK USD.01	0.016%	64.173%
1331	INPEX CORPORATI	0.016%	64.189%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1332	GIVAUDAN	0.016%	64.205%
1333	FIRSTRAND LIMIT	0.016%	64.221%
1334	ISHIKAWAJIMA HA	0.016%	64.237%
1335	EXPEDIA INC COMMON STOCK USD.001	0.016%	64.253%
1336	AVNET INC	0.016%	64.268%
1337	WOODWARD INC COMMON STOCK USD.00292	0.016%	64.284%
1338	ASSOCD BANC-COR	0.016%	64.300%
1339	CHRISTIAN HANSE	0.016%	64.316%
1340	DOUGLAS EMMETT INC REIT USD.01	0.016%	64.331%
1341	BARCLAYS AFRICA	0.016%	64.347%
1342	LINCOLN ELEC HL	0.016%	64.363%
1343	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.016%	64.378%
1344	HYUNDAI ENG & C	0.016%	64.394%
1345	KB FINANCIAL GROUP INC ADR ADR	0.016%	64.410%
1346	LEND LEASE CORP	0.016%	64.426%
1347	LIBERTY PROPERTY TRUST REIT USD.001	0.016%	64.441%
1348	DCT INDUSTRIAL TRUST INC REIT USD.01	0.016%	64.457%
1349	WHARF(HLDGS)	0.016%	64.472%
1350	NORTH WEST CO.	0.016%	64.488%
1351	INMARSAT PLC	0.016%	64.504%
1352	KIRIN HOLDINGS	0.016%	64.519%
1353	HOLOGIC INC COMMON STOCK USD.01	0.016%	64.535%
1354	QORVO INC COMMON STOCK USD.0001	0.016%	64.550%
1355	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.016%	64.566%
1356	WENDY S CO/THE COMMON STOCK USD.1	0.016%	64.581%
1357	PEGATRON CORP	0.016%	64.597%
1358	ASSA ABLOY AB	0.016%	64.612%
1359	ROYAL DUTCH SH-	0.016%	64.628%
1360	BOSKALIS WESTMN	0.015%	64.643%
1361	POSCO	0.015%	64.659%
1362	SANDERSON FARMS INC COMMON STOCK USD1.0	0.015%	64.674%
1363	HUDSON'S BAY CO	0.015%	64.690%
1364	MEDNAX INC	0.015%	64.705%
1365	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.015%	64.721%
1366	OAO GAZPROM-SPO	0.015%	64.736%
1367	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.015%	64.752%
1368	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.015%	64.767%
1369	ENAGAS	0.015%	64.783%
1370	BRENNTAG AG	0.015%	64.798%
1371	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.015%	64.813%
1372	ADVANCED SEMICO	0.015%	64.829%
1373	SYMANTEC CORP	0.015%	64.844%
1374	MITSUBISHI MATE	0.015%	64.860%
1375	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.015%	64.875%
1376	INTL BUSINESS M	0.015%	64.890%
1377	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.015%	64.906%
1378	ROYAL MAIL PLC-	0.015%	64.921%
1379	MERLIN PROPRTI	0.015%	64.936%
1380	VISTEON CORP COMMON STOCK	0.015%	64.952%
1381	MURPHY USA INC COMMON STOCK	0.015%	64.967%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1382	LIXIL GROUP COR	0.015%	64.982%
1383	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.015%	64.997%
1384	FINMECCANICA SP	0.015%	65.013%
1385	CEMEX SA	0.015%	65.028%
1386	TAIHEIYO CEMENT	0.015%	65.043%
1387	KLONDEX MINES L	0.015%	65.058%
1388	INTUIT INC COMMON STOCK USD.01	0.015%	65.073%
1389	ASIAN DEVELOPMENT BANK SR UNSECURED 03/21 1.625	0.015%	65.089%
1390	XILINX INC	0.015%	65.104%
1391	VWR CORP COMMON STOCK USD.01	0.015%	65.119%
1392	LOJAS RENNER SA	0.015%	65.134%
1393	TERADATA CORP COMMON STOCK USD.01	0.015%	65.149%
1394	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.015%	65.164%
1395	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.015%	65.179%
1396	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.015%	65.195%
1397	MOL HUNGARIAN	0.015%	65.210%
1398	TELE2 AB-B SHS	0.015%	65.225%
1399	PETROCHINA CO	0.015%	65.240%
1400	ELECTRONIC ARTS	0.015%	65.255%
1401	PASON SYSTEMS I	0.015%	65.270%
1402	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.015%	65.285%
1403	MAPFRE SA	0.015%	65.300%
1404	WILLIAM HILL PL	0.015%	65.315%
1405	KESKO	0.015%	65.330%
1406	TOTAL CAPITAL INTL SA COMPANY GUAR 06/19 2.1	0.015%	65.345%
1407	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.015%	65.360%
1408	MEGGITT	0.015%	65.375%
1409	FINISAR CORPORATION COMMON STOCK USD.001	0.015%	65.390%
1410	EAGLE MATERIALS	0.015%	65.404%
1411	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.015%	65.419%
1412	INTERTAPE POLYM	0.015%	65.434%
1413	AMPHENOL CORP	0.015%	65.449%
1414	BARD(CR)INC	0.015%	65.464%
1415	FOMENTO ECON ME	0.015%	65.479%
1416	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.015%	65.494%
1417	CNO FINANCIAL	0.015%	65.509%
1418	SNYDERS LANCE INC COMMON STOCK USD.833	0.015%	65.524%
1419	BOOKER GROUP	0.015%	65.538%
1420	ARCELLOR MITTAL	0.015%	65.553%
1421	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.015%	65.568%
1422	BIDVEST GROUP L	0.015%	65.583%
1423	SKECHERS USA INC CL A COMMON STOCK USD.001	0.015%	65.598%
1424	RANGE RESOURCES CORP COMMON STOCK USD.01	0.015%	65.613%
1425	DELUXE CORP	0.015%	65.627%
1426	LEGG MASON INC COMMON STOCK USD.1	0.015%	65.642%
1427	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.015%	65.657%
1428	COOPER TIRE&RUB	0.015%	65.672%
1429	H.B. FULLER CO. COMMON STOCK USD1.0	0.015%	65.687%
1430	GEBERIT AG-REG	0.015%	65.701%
1431	DS SMITH PLC	0.015%	65.716%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1432	HUMANA INC	0.015%	65.731%
1433	PROVINCE OF ONT	0.015%	65.745%
1434	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.015%	65.760%
1435	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.015%	65.775%
1436	IMI PLC	0.015%	65.790%
1437	ORIGIN ENERGY L	0.015%	65.804%
1438	HELVETIA HOLDIN	0.015%	65.819%
1439	SEKISUI HOUSE	0.015%	65.834%
1440	AMS AG	0.015%	65.848%
1441	SYSCO CORP COMMON STOCK USD1.0	0.015%	65.863%
1442	STERLING BANCORP/DE COMMON STOCK USD.01	0.015%	65.877%
1443	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.015%	65.892%
1444	OSRAM LICHT AG	0.015%	65.907%
1445	TEIJIN	0.015%	65.921%
1446	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.015%	65.936%
1447	XYLEM INC COMMON STOCK	0.015%	65.951%
1448	INTL CONS AIRLI	0.015%	65.965%
1449	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.015%	65.980%
1450	HANKYU CORP	0.015%	65.995%
1451	MB FINANCIAL INC COMMON STOCK USD.01	0.015%	66.009%
1452	DREAM OFFICE RE	0.015%	66.024%
1453	WEIR GROUP	0.015%	66.038%
1454	BANCO BBPM SPA	0.015%	66.053%
1455	AXIS BANK	0.015%	66.067%
1456	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.015%	66.082%
1457	GN STORE NORD	0.015%	66.096%
1458	UMPQUA HOLDINGS CORP COMMON STOCK	0.015%	66.111%
1459	FLOWERS FOODS INC COMMON STOCK USD.01	0.015%	66.126%
1460	NITTO DENKO COR	0.015%	66.140%
1461	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.015%	66.155%
1462	CHINA MERCHANT	0.014%	66.169%
1463	RAIFFEISEN BANK	0.014%	66.183%
1464	EDISON INTERNATIONAL COMMON STOCK	0.014%	66.198%
1465	FUJIFILM HLDGS	0.014%	66.212%
1466	PORSCHE AUTOMOB	0.014%	66.227%
1467	SHINHAN FIN GRO	0.014%	66.241%
1468	EXTENDED STAY AMERICA INC UNIT USD.01	0.014%	66.256%
1469	MORNEAU SHEPELL	0.014%	66.270%
1470	KAWASAKI HEAVY	0.014%	66.284%
1471	PENGROWTH ENERGY CORP COMMON STOCK	0.014%	66.299%
1472	TDC A/S	0.014%	66.313%
1473	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.014%	66.327%
1474	ENTEGRIS INC COMMON STOCK USD.01	0.014%	66.342%
1475	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.014%	66.356%
1476	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.014%	66.370%
1477	COMMERCIAL METALS CO COMMON STOCK USD.01	0.014%	66.385%
1478	BONAVISTA ENERG	0.014%	66.399%
1479	BT GROUP PLC	0.014%	66.413%
1480	APPLE HOSPITALITY REIT INC REIT NPV	0.014%	66.428%
1481	TWITTER INC COMMON STOCK USD.000005	0.014%	66.442%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1482	ENSTAR GROUP LT	0.014%	66.456%
1483	CITRIX SYSTEMS	0.014%	66.471%
1484	CREDIT ACCEPTAN	0.014%	66.485%
1485	HCA HOLDINGS INC COMMON STOCK USD.01	0.014%	66.499%
1486	AGT FOOD AND IN	0.014%	66.513%
1487	KELT EXPLORATIO	0.014%	66.528%
1488	OCEANEERING INT	0.014%	66.542%
1489	JEAN COUTU GRP	0.014%	66.556%
1490	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.014%	66.570%
1491	CHILDRENS PLACE	0.014%	66.585%
1492	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.014%	66.599%
1493	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.014%	66.613%
1494	ASCENDAS REAL E	0.014%	66.627%
1495	ALFA SA DE CV	0.014%	66.641%
1496	CHALLENGER FIN	0.014%	66.656%
1497	EATON VANCE CORP COMMON STOCK USD.00390625	0.014%	66.670%
1498	DEUTSCHE BOERSE	0.014%	66.684%
1499	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.014%	66.698%
1500	SEMPRA ENERGY COMMON STOCK	0.014%	66.712%
1501	CHURCH & DWIGHT	0.014%	66.726%
1502	BANCORPSOUTH INC COMMON STOCK USD2.5	0.014%	66.740%
1503	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.014%	66.755%
1504	PERKINELMER INC COMMON STOCK USD1.0	0.014%	66.769%
1505	PPL CORPORATION	0.014%	66.783%
1506	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.014%	66.797%
1507	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	0.014%	66.811%
1508	CNPC (HONG KONG	0.014%	66.825%
1509	TRAVIS PERKINS	0.014%	66.839%
1510	ASTRA INTERNATI	0.014%	66.853%
1511	CLOSE BROS GROU	0.014%	66.867%
1512	TAUBMAN CENTERS INC REIT USD.01	0.014%	66.881%
1513	LEGG MASON INC SR UNSECURED 03/26 4.75	0.014%	66.895%
1514	US BANCORP SR UNSECURED 01/24 3.7	0.014%	66.910%
1515	KONICA MINOLTA	0.014%	66.924%
1516	AEGON N.V.	0.014%	66.938%
1517	INDIABULLS HOUS	0.014%	66.952%
1518	ALERE INC COMMON STOCK USD.001	0.014%	66.966%
1519	CLOROX CO	0.014%	66.980%
1520	FOREST CITY REALTY TRUST A REIT USD.01	0.014%	66.994%
1521	BOMBARDIER INC	0.014%	67.008%
1522	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.014%	67.022%
1523	ANIXTER INTL IN	0.014%	67.036%
1524	BBA AVIATION	0.014%	67.050%
1525	MITSUBISHI GAS	0.014%	67.064%
1526	VOYA FINANCIAL INC COMMON STOCK USD.01	0.014%	67.078%
1527	BELLE INTERNATI	0.014%	67.092%
1528	TATTS GROUP LTD	0.014%	67.106%
1529	OASIS PETROLEUM INC COMMON STOCK USD.01	0.014%	67.120%
1530	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.014%	67.134%
1531	SYDBANK	0.014%	67.148%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1532	EXPERIAN PLC	0.014%	67.161%
1533	SAP AG	0.014%	67.175%
1534	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.014%	67.189%
1535	SAIPEM S.P.A.	0.014%	67.203%
1536	COMPASS GROUP	0.014%	67.217%
1537	TEREX CORP	0.014%	67.231%
1538	NATIONWIDE B/S	0.014%	67.245%
1539	IBERIABANK CORP	0.014%	67.259%
1540	KENNAMETAL INC COMMON STOCK USD1.25	0.014%	67.273%
1541	ROSS STORES INC	0.014%	67.287%
1542	KERRY GROUP PLC	0.014%	67.301%
1543	JAPAN TOBACCO I	0.014%	67.314%
1544	ASPEN INSURANCE	0.014%	67.328%
1545	ITT INC COMMON STOCK USD1.0	0.014%	67.342%
1546	CHEVRON CORP SR UNSECURED 11/20 2.419	0.014%	67.356%
1547	ITAU UNIBANCO H SPON PRF ADR ADR	0.014%	67.370%
1548	KLA TENCOR CORP COMMON STOCK USD.001	0.014%	67.384%
1549	CUBESMART REIT USD.01	0.014%	67.398%
1550	HUHTAMAKI OY	0.014%	67.411%
1551	GOLD FIELDS LTD SPONS ADR ADR	0.014%	67.425%
1552	CLEAN HARBOR IN	0.014%	67.439%
1553	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.014%	67.453%
1554	ULTA BEAUTY INC COMMON STOCK USD.01	0.014%	67.467%
1555	LG TELECOM LTD	0.014%	67.481%
1556	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.014%	67.494%
1557	GROWTHPOINT PRO	0.014%	67.508%
1558	MATTEL INC COMMON STOCK USD1.0	0.014%	67.522%
1559	STELLA JONES IN	0.014%	67.536%
1560	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.014%	67.550%
1561	HONDA MOTOR CO LTD SPONS ADR ADR	0.014%	67.563%
1562	RAGING RIVER EX	0.014%	67.577%
1563	SURGE ENERGY IN	0.014%	67.591%
1564	REXNORD CORP COMMON STOCK USD.01	0.014%	67.605%
1565	ENERSYS COMMON STOCK USD.01	0.014%	67.619%
1566	BOARDWALK REIT	0.014%	67.632%
1567	BARNES GROUP INC COMMON STOCK USD.01	0.014%	67.646%
1568	ADIENT PLC	0.014%	67.660%
1569	CHINA GOLD INTL	0.014%	67.674%
1570	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.014%	67.688%
1571	KEPPEL CORP	0.014%	67.701%
1572	BENDIGO AND ADE	0.014%	67.715%
1573	DEVRY INC	0.014%	67.729%
1574	HONG KONG EXCHA	0.014%	67.743%
1575	INDITEX SA	0.014%	67.756%
1576	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.014%	67.770%
1577	BHARTI AIRTEL L	0.014%	67.784%
1578	CATHAY FINANCIA	0.014%	67.798%
1579	MEREDITH CORP	0.014%	67.811%
1580	ALACER GOLD COR	0.014%	67.825%
1581	RPC GROUP	0.014%	67.839%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1582	HUMANA INC SR UNSECURED 10/24 3.85	0.014%	67.853%
1583	ENSCO PLC CLASS	0.014%	67.866%
1584	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.014%	67.880%
1585	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.014%	67.894%
1586	DTE ENERGY INC	0.014%	67.907%
1587	HUSQVARNA AB -	0.014%	67.921%
1588	APACHE CORP COMMON STOCK USD.625	0.014%	67.935%
1589	LIBERTY VENTURES SER A TRACKING STK USD.01	0.014%	67.948%
1590	GOLDCORP INC SR UNSECURED 06/21 3.625	0.014%	67.962%
1591	L'OREAL	0.014%	67.976%
1592	AAREAL BANK AG	0.014%	67.989%
1593	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.014%	68.003%
1594	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.014%	68.016%
1595	FORTUM OYJ	0.014%	68.030%
1596	FISERV INC COMMON STOCK USD.01	0.014%	68.044%
1597	EAST JAPAN RAIL	0.014%	68.057%
1598	FRESH DEL MONTE	0.014%	68.071%
1599	ANSYS INC COMMON STOCK USD.01	0.014%	68.084%
1600	MEGA FINANCIAL	0.014%	68.098%
1601	POLARISIndustr	0.014%	68.112%
1602	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.014%	68.125%
1603	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.014%	68.139%
1604	ZOETIS INC COMMON STOCK USD.01	0.014%	68.152%
1605	UNITED URBAN IN	0.014%	68.166%
1606	DARDEN RESTAURA	0.014%	68.179%
1607	SPIRIT REALTY CAPITAL INC REIT USD.01	0.014%	68.193%
1608	DISCOVERY HLDGS	0.014%	68.206%
1609	SILGAN HLDGS	0.014%	68.220%
1610	CNH INDUSTRIAL	0.014%	68.233%
1611	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/20 1.5	0.014%	68.247%
1612	KAPSTONE PAPER	0.014%	68.260%
1613	EIFFAGE SA	0.014%	68.274%
1614	BANK OF HAWAII CORP COMMON STOCK USD.01	0.013%	68.287%
1615	CYRUSONE INC REIT USD.01	0.013%	68.301%
1616	REYNOLDS AMERICAN INC COMMON STOCK USD.0001	0.013%	68.314%
1617	MASONITE INTERNATIONAL CORP COMMON STOCK	0.013%	68.328%
1618	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.013%	68.341%
1619	AAC TECHNOLOGIE	0.013%	68.355%
1620	SAMSUNG ELEC-ME	0.013%	68.368%
1621	RICHELIEU HARDW	0.013%	68.382%
1622	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.013%	68.395%
1623	HASBRO INC	0.013%	68.409%
1624	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	0.013%	68.422%
1625	ILG INC COMMON STOCK USD.01	0.013%	68.435%
1626	MAXIM INTEGRATE	0.013%	68.449%
1627	ELECTRICITE DE	0.013%	68.462%
1628	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.013%	68.476%
1629	KEY BANK NA SR UNSECURED 06/25 3.3	0.013%	68.489%
1630	WEINGARTEN REALTY INVESTORS REIT USD.03	0.013%	68.503%
1631	ALPS ELECTRIC C	0.013%	68.516%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1632	CHINA RESOURCES	0.013%	68.529%
1633	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.013%	68.543%
1634	DAINIPPON INK&C	0.013%	68.556%
1635	SINGAPORE TELEC	0.013%	68.569%
1636	INTL BK RECON + DEVELOP SR UNSECURED 05/21 1.375	0.013%	68.583%
1637	SHOWA DENKO KK	0.013%	68.596%
1638	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.013%	68.610%
1639	PANDORA A/S	0.013%	68.623%
1640	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.013%	68.636%
1641	SUMITOMO MITSUI	0.013%	68.650%
1642	BCO BRADESCO SA	0.013%	68.663%
1643	CORELOGIC INC COMMON STOCK USD1.0	0.013%	68.676%
1644	EQUITY COMMONWEALTH REIT USD.01	0.013%	68.690%
1645	SAFRAN SA	0.013%	68.703%
1646	METSO OYJ	0.013%	68.716%
1647	REDEFINE PROPER	0.013%	68.730%
1648	ADVANCE RESIDEN	0.013%	68.743%
1649	BARLOWORLD LTD	0.013%	68.756%
1650	EVERCORE PARTNE	0.013%	68.770%
1651	GALAXY ENTERTAI	0.013%	68.783%
1652	KYOCERA CORP	0.013%	68.796%
1653	EQUITABLE GROUP	0.013%	68.810%
1654	ARTIS REAL ESTA	0.013%	68.823%
1655	DOMTAR CORP USD	0.013%	68.836%
1656	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.013%	68.850%
1657	MITSUI CHEMICAL	0.013%	68.863%
1658	TIMKEN CO	0.013%	68.876%
1659	BONTERRA ENERGY	0.013%	68.889%
1660	PROASSURANCE CORP COMMON STOCK USD.01	0.013%	68.903%
1661	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.013%	68.916%
1662	RELX NV	0.013%	68.929%
1663	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.013%	68.942%
1664	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.013%	68.956%
1665	BPCE SA SR UNSECURED 02/21 2.65	0.013%	68.969%
1666	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.013%	68.982%
1667	UPL LTD	0.013%	68.995%
1668	NICHIREI CORP	0.013%	69.008%
1669	RSA INSURANCE G	0.013%	69.022%
1670	BANK OF QUEENSL	0.013%	69.035%
1671	WILLIAMS COS IN	0.013%	69.048%
1672	MITSUI OSK LINE	0.013%	69.061%
1673	OJI PAPER CO	0.013%	69.074%
1674	LITE-ON TECHNOL	0.013%	69.087%
1675	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.013%	69.101%
1676	SUMCO CORPORATI	0.013%	69.114%
1677	KINGBOARD CHEMI	0.013%	69.127%
1678	LIFE STORAGE INC REIT USD.01	0.013%	69.140%
1679	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.013%	69.153%
1680	UBM PLC	0.013%	69.166%
1681	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.013%	69.180%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1682	BRINK S CO/THE COMMON STOCK USD1.0	0.013%	69.193%
1683	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.013%	69.206%
1684	CRANE CO	0.013%	69.219%
1685	CAMPBELL SOUP C	0.013%	69.232%
1686	WPP PLC SPONSORED ADR ADR	0.013%	69.245%
1687	INDOFOODS SUKSE	0.013%	69.258%
1688	GRAMERCY PROPERTY TRUST REIT USD.01	0.013%	69.271%
1689	GERDAU SA SIDER	0.013%	69.284%
1690	AXIS CAPITAL HO	0.013%	69.297%
1691	BID CORP LTD	0.013%	69.310%
1692	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.013%	69.323%
1693	GUYANA GOLDFIEL	0.013%	69.336%
1694	SERVICE CORP IN	0.013%	69.349%
1695	FLS INDUSTRIES	0.013%	69.363%
1696	ABERDEEN TRUST	0.013%	69.375%
1697	WIENERBERGER AG	0.013%	69.388%
1698	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.013%	69.401%
1699	HILTON WORLDWIDE HLDGS W/I COMMON STOCK USD.01	0.013%	69.414%
1700	CENTAMIN PLC	0.013%	69.427%
1701	COMPAL ELECTRON	0.013%	69.440%
1702	NU SKIN ENTERPR	0.013%	69.453%
1703	LOCALIZA RENT A	0.013%	69.466%
1704	AXA-UAP	0.013%	69.479%
1705	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.013%	69.492%
1706	VISHAY INTERTEC	0.013%	69.505%
1707	AT+T INC SR UNSECURED 05/25 3.4	0.013%	69.518%
1708	J + J SNACK FOODS CORP COMMON STOCK	0.013%	69.531%
1709	WEC ENERGY GROU	0.013%	69.544%
1710	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	0.013%	69.557%
1711	APERAM SA	0.013%	69.570%
1712	ONEOK INC	0.013%	69.583%
1713	INCYTE PHARMACE	0.013%	69.596%
1714	DANONE SA	0.013%	69.609%
1715	STAR ENTERTAINM	0.013%	69.621%
1716	BAYER MOTOREN W	0.013%	69.634%
1717	DAIKIN INDUSTRI	0.013%	69.647%
1718	COMMONWEALTH BK AUSTR NY SR UNSECURED 09/19 2.3	0.013%	69.660%
1719	ANGLOVAAL INDS	0.013%	69.673%
1720	SHOPIFY INC CLASS A COMMON STOCK	0.013%	69.686%
1721	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.013%	69.699%
1722	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.013%	69.712%
1723	CARDTRONICS PLC	0.013%	69.724%
1724	MALLINCKRODT PL	0.013%	69.737%
1725	KOHL S CORPORATION SR UNSECURED 11/21 4	0.013%	69.750%
1726	SINCLAIR BROADC	0.013%	69.763%
1727	YUM BRANDS INC COMMON STOCK	0.013%	69.776%
1728	WESTPAC BANKING CORP SR UNSECURED 05/20 2.3	0.013%	69.789%
1729	QEP RESOURCES INC COMMON STOCK USD.01	0.013%	69.801%
1730	DUPONT FABROS TECHNOLOGY REIT USD.001	0.013%	69.814%
1731	COLRUYT SA	0.013%	69.827%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1732	TABCORP HLDGS L	0.013%	69.840%
1733	BELDEN INC COMMON STOCK USD.01	0.013%	69.853%
1734	RELX PLC SPON ADR ADR	0.013%	69.865%
1735	VALLLOUREC SA	0.013%	69.878%
1736	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.013%	69.891%
1737	FRAPORT AG	0.013%	69.904%
1738	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.013%	69.916%
1739	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.013%	69.929%
1740	CANACCORD FINAN	0.013%	69.942%
1741	HEALTHCARE REALTY TRUST INC REIT USD.01	0.013%	69.955%
1742	DEUTSCHE TELEKO	0.013%	69.967%
1743	LG CORP	0.013%	69.980%
1744	MEXICHEM SAB DE	0.013%	69.993%
1745	TELEFLEX INC COMMON STOCK USD1.0	0.013%	70.006%
1746	NOVOZYMES A/S	0.013%	70.018%
1747	OBAYASHI CORP	0.013%	70.031%
1748	LENOVO GROUP LT	0.013%	70.044%
1749	HEIDELBERGCEMEN	0.013%	70.056%
1750	LONGFOR PROPERT	0.013%	70.069%
1751	OFFICE DEPOT IN	0.013%	70.082%
1752	FRESENIUS MEDIC	0.013%	70.094%
1753	HEINEKEN NV	0.013%	70.107%
1754	PROXIMUS	0.013%	70.120%
1755	ACS, ACTIVIDADE	0.013%	70.132%
1756	MAJOR DRILLING	0.013%	70.145%
1757	UNI-PRESIDENT E	0.013%	70.158%
1758	SEMGROUP CORP CLASS A COMMON STOCK	0.013%	70.170%
1759	DIGITALGLOBE INC COMMON STOCK USD.001	0.013%	70.183%
1760	OLD NATIONAL BANCORP COMMON STOCK	0.013%	70.195%
1761	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.013%	70.208%
1762	MITSUBISHI MOTO	0.013%	70.221%
1763	STORE CAPITAL CORP REIT USD.01	0.013%	70.233%
1764	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.013%	70.246%
1765	UNIPER SE	0.013%	70.258%
1766	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.013%	70.271%
1767	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.013%	70.284%
1768	BCA POP EMILIA	0.013%	70.296%
1769	GERRESHEIMER GR	0.013%	70.309%
1770	PUBLIC SERVICE	0.013%	70.321%
1771	SAMSUNG FIRE &	0.013%	70.334%
1772	CHICO'S FAS INC	0.013%	70.346%
1773	SUMITOMO RUBBER	0.013%	70.359%
1774	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.013%	70.371%
1775	XCEL ENERGY INC COMMON STOCK USD2.5	0.013%	70.384%
1776	GATX CORP	0.012%	70.396%
1777	BEAZLEY PLC	0.012%	70.409%
1778	TRUSTMARK CORP COMMON STOCK	0.012%	70.421%
1779	CAP GEMINI	0.012%	70.434%
1780	KLX INC COMMON STOCK USD.01	0.012%	70.446%
1781	JAPAN RETAIL FU	0.012%	70.459%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1782	TRELLEBORG AB	0.012%	70.471%
1783	MOSAIC CO SR UNSECURED 11/21 3.75	0.012%	70.484%
1784	PFIZER INC SR UNSECURED 05/19 2.1	0.012%	70.496%
1785	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.012%	70.509%
1786	FASTENAL	0.012%	70.521%
1787	GENPACT LIMITED	0.012%	70.533%
1788	TOTAL CAPITAL I	0.012%	70.546%
1789	MSC INDUSTRIAL	0.012%	70.558%
1790	HRG GROUP INC COMMON STOCK USD.01	0.012%	70.571%
1791	IDEX CORP	0.012%	70.583%
1792	GLACIER BANCORP INC COMMON STOCK USD.01	0.012%	70.595%
1793	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.012%	70.608%
1794	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.012%	70.620%
1795	BAIDU INC SPON ADR ADR USD.00005	0.012%	70.633%
1796	FORTIVE CORP COMMON STOCK USD.01	0.012%	70.645%
1797	ANTOFAGASTA HLD	0.012%	70.657%
1798	ESSENT GROUP LT	0.012%	70.670%
1799	ASANKO GOLD INC	0.012%	70.682%
1800	THYSSEN KRUPP A	0.012%	70.694%
1801	HOPE BANCORP INC COMMON STOCK USD.001	0.012%	70.707%
1802	Atlantia SpA	0.012%	70.719%
1803	ALEXANDER + BALDWIN INC COMMON STOCK	0.012%	70.731%
1804	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.012%	70.744%
1805	PARK HOTELS + RESORTS INC REIT USD.01	0.012%	70.756%
1806	SEB SA	0.012%	70.768%
1807	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.012%	70.781%
1808	ON ASSIGNMENT INC COMMON STOCK USD.01	0.012%	70.793%
1809	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.012%	70.805%
1810	DERWENT LONDON	0.012%	70.818%
1811	INTERDIGITAL IN	0.012%	70.830%
1812	HP ENTERPRISE CO SR UNSECURED 144A 10/20 3.85	0.012%	70.842%
1813	ROLLS ROYCE	0.012%	70.854%
1814	CHEUNG KONG PRO	0.012%	70.867%
1815	CHINA LIFE INS	0.012%	70.879%
1816	GRAHAM HOLDINGS	0.012%	70.891%
1817	CHINA INSURANCE	0.012%	70.903%
1818	DEUTSCHE WOHNEN	0.012%	70.916%
1819	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.012%	70.928%
1820	KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375	0.012%	70.940%
1821	LIBERTY MUTUAL	0.012%	70.952%
1822	CREE INC COMMON STOCK USD.00125	0.012%	70.965%
1823	J FRONT RETAILI	0.012%	70.977%
1824	SEAGATE TECHNOL	0.012%	70.989%
1825	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.012%	71.001%
1826	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.012%	71.014%
1827	NIPPON YUSEN KK	0.012%	71.026%
1828	ROWAN COMPANIES	0.012%	71.038%
1829	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.012%	71.050%
1830	MERCURY GENERAL	0.012%	71.063%
1831	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.012%	71.075%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1832	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.012%	71.087%
1833	IMPERIAL HOLDIN	0.012%	71.099%
1834	LITHIA MOTORS INC CL A COMMON STOCK	0.012%	71.111%
1835	ROYAL BANK OF SCOT SPON ADR ADR	0.012%	71.123%
1836	SUMITOMO RLTY&D	0.012%	71.136%
1837	SUNRISE COMMUNC	0.012%	71.148%
1838	HECLA MINING CO	0.012%	71.160%
1839	PERRIGO FIN UNL	0.012%	71.172%
1840	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.012%	71.184%
1841	RALPH LAUREN CORP COMMON STOCK USD.01	0.012%	71.197%
1842	LUCARA DIAMOND	0.012%	71.209%
1843	REGIONS FINANCI	0.012%	71.221%
1844	DAIWA HOUSE IND	0.012%	71.233%
1845	TORAY INDS INC	0.012%	71.245%
1846	JM SMUCKER CO COMPANY GUAR 03/20 2.5	0.012%	71.257%
1847	MERCK KGAA	0.012%	71.269%
1848	RANDSTAD HOLDIN	0.012%	71.281%
1849	INTERMEDIATE CA	0.012%	71.294%
1850	SHARP CORP	0.012%	71.306%
1851	SBI HOLDINGS IN	0.012%	71.318%
1852	HEALTHSOUTH CORP COMMON STOCK USD.01	0.012%	71.330%
1853	AURUBIS AG	0.012%	71.342%
1854	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.012%	71.354%
1855	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01	0.012%	71.366%
1856	GLOBAL PAYMENTS INC COMMON STOCK	0.012%	71.378%
1857	BANK OF THE OZARKS COMMON STOCK USD.01	0.012%	71.390%
1858	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.012%	71.402%
1859	MOOG INC CLASS A COMMON STOCK USD1.0	0.012%	71.414%
1860	PARAMOUNT RESOU	0.012%	71.427%
1861	PLASTIC OMNIUM	0.012%	71.439%
1862	MICROCHIP TECHN	0.012%	71.451%
1863	VONOVIA SE	0.012%	71.463%
1864	VALLEY NATIONAL BANCORP COMMON STOCK	0.012%	71.475%
1865	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.012%	71.487%
1866	FERROVIAL SA	0.012%	71.499%
1867	DISH NETWORK	0.012%	71.511%
1868	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	0.012%	71.523%
1869	DAVE & BUSTER'S	0.012%	71.535%
1870	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.012%	71.547%
1871	ORANGE SA SR UNSECURED 09/21 4.125	0.012%	71.559%
1872	HANG LUNG PROPE	0.012%	71.571%
1873	MAN STRATEGIC H	0.012%	71.583%
1874	NIPPON MEAT PAC	0.012%	71.595%
1875	HILLENBRAND INC COMMON STOCK	0.012%	71.607%
1876	BADGER DAYLIGHT	0.012%	71.619%
1877	GRUPO AEROPORTU	0.012%	71.631%
1878	MEAD JOHNSON NUTRITION CO COMMON STOCK USD.01	0.012%	71.643%
1879	TOKIO MARINE HL	0.012%	71.655%
1880	MILESTONE APART	0.012%	71.667%
1881	SHOPRITE HLDGS	0.012%	71.679%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1882	ACCIONA SA	0.012%	71.691%
1883	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.012%	71.703%
1884	DEAN FOODS CO COMMON STOCK USD.01	0.012%	71.715%
1885	TIVO CORP COMMON STOCK USD.001	0.012%	71.727%
1886	KAO CORP	0.012%	71.739%
1887	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.012%	71.751%
1888	CHINA MINSHENG	0.012%	71.762%
1889	WEX INC COMMON STOCK USD.01	0.012%	71.774%
1890	ABM INDUSTRIES INC COMMON STOCK USD.01	0.012%	71.786%
1891	TRICAN WELL SER	0.012%	71.798%
1892	KAWASAKI KISEN	0.012%	71.810%
1893	STRYKER CORP SR UNSECURED 03/21 2.625	0.012%	71.822%
1894	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.012%	71.834%
1895	ARGO GROUP INTE	0.012%	71.846%
1896	BUCHER IND-REGD	0.012%	71.858%
1897	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.012%	71.870%
1898	CANYON SERVICES	0.012%	71.882%
1899	FURUKAWA ELECTR	0.012%	71.893%
1900	HANKOOK TIRE CO	0.012%	71.905%
1901	MEDIASET	0.012%	71.917%
1902	WANT WANT CHINA	0.012%	71.929%
1903	PURE INDUSTRIAL	0.012%	71.941%
1904	BANK OF COMMUNI	0.012%	71.953%
1905	SEMICONDUCTOR M	0.012%	71.964%
1906	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.012%	71.976%
1907	CHRISTIAN DIOR	0.012%	71.988%
1908	ENERSIS SA	0.012%	72.000%
1909	CAPITAMALL TRUS	0.012%	72.011%
1910	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.012%	72.023%
1911	STRYKER CORP SR UNSECURED 05/24 3.375	0.012%	72.035%
1912	DIXONS CARPHONE	0.012%	72.047%
1913	PAINTED PONY PE	0.012%	72.059%
1914	CABOT OIL & GAS	0.012%	72.070%
1915	HERMAN MILLER I	0.012%	72.082%
1916	ALTUS GROUP LTD	0.012%	72.094%
1917	ZYNGA INC CL A COMMON STOCK USD.00000625	0.012%	72.106%
1918	PT BANK CENTRAL	0.012%	72.117%
1919	STANDARD LIFE P	0.012%	72.129%
1920	CONVERGYS CORP COMMON STOCK	0.012%	72.141%
1921	SWIRE PACIFIC	0.012%	72.152%
1922	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.012%	72.164%
1923	REINSURANCE GRO	0.012%	72.176%
1924	OMRON CORP	0.012%	72.188%
1925	FIRST FINANCIAL	0.012%	72.199%
1926	SHIMAO PROPERTY	0.012%	72.211%
1927	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.012%	72.223%
1928	SHERWIN WILLIAM	0.012%	72.234%
1929	TRANSALTA RENEW	0.012%	72.246%
1930	SPARK NEW ZEA	0.012%	72.258%
1931	XPERI CORP COMMON STOCK USD.001	0.012%	72.269%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1932	NATIONAL GENERA	0.012%	72.281%
1933	DRIL QUIP INC	0.012%	72.293%
1934	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.012%	72.304%
1935	PTT EXP&PROD-FG	0.012%	72.316%
1936	AUTOZONE INC COMMON STOCK USD.01	0.012%	72.328%
1937	HNI CORP	0.012%	72.339%
1938	BANK OF IRELAND	0.012%	72.351%
1939	EUROPEAN INVEST	0.012%	72.362%
1940	MEDICAL FACILIT	0.012%	72.374%
1941	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.012%	72.386%
1942	SUNSTONE HOTEL	0.012%	72.397%
1943	INTU PROPERTIES	0.012%	72.409%
1944	SUEDZUCKER AG	0.012%	72.421%
1945	FLETCHER BUILDI	0.012%	72.432%
1946	ECHOSTAR CORP A COMMON STOCK USD.001	0.012%	72.444%
1947	BANK OF NY MELL	0.012%	72.455%
1948	GEMALTO (PARIS)	0.012%	72.467%
1949	LCI INDUSTRIES COMMON STOCK USD.01	0.012%	72.479%
1950	AIMIA INC	0.012%	72.490%
1951	NED WATERSCHAPS	0.012%	72.502%
1952	SOUTH STATE CORP COMMON STOCK USD2.5	0.012%	72.513%
1953	SAMSUNG SDI CO	0.012%	72.525%
1954	ROGERS SUGAR IN	0.012%	72.536%
1955	NEXSTAR MEDIA GROUP INC COMMON STOCK USD.01	0.012%	72.548%
1956	GALENICA HOLDIN	0.012%	72.560%
1957	ORION CORP	0.012%	72.571%
1958	BAJAJ FINSERV L	0.012%	72.583%
1959	METLIFE INC SR UNSECURED 04/24 3.6	0.012%	72.594%
1960	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.012%	72.606%
1961	KURARAY CO	0.012%	72.617%
1962	AMER SPORTS OYJ	0.012%	72.629%
1963	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.012%	72.640%
1964	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.012%	72.652%
1965	MINTH GROUP LTD	0.012%	72.663%
1966	JM AB	0.011%	72.675%
1967	HENGAN INTL	0.011%	72.686%
1968	CORPORATE OFFICE PROPERTIES REIT USD.01	0.011%	72.698%
1969	AARON S INC COMMON STOCK USD.5	0.011%	72.709%
1970	MCCORMICK & CO	0.011%	72.721%
1971	VARIAN MEDICAL	0.011%	72.732%
1972	TETRA TECH INC COMMON STOCK USD.01	0.011%	72.744%
1973	RUMO SA	0.011%	72.755%
1974	KOBE STEEL	0.011%	72.767%
1975	ACCOR	0.011%	72.778%
1976	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.011%	72.790%
1977	ASML HOLDING NV	0.011%	72.801%
1978	YASKAWA ELEC CO	0.011%	72.813%
1979	RENTOKIL INITIA	0.011%	72.824%
1980	PREMIER GOLD MI	0.011%	72.835%
1981	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.011%	72.847%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1982	ROYAL BANK OF CANADA SR UNSECURED 03/20 2.15	0.011%	72.858%
1983	PARTNERS GROUP	0.011%	72.870%
1984	THE FOSCHINI GR	0.011%	72.881%
1985	NETFLIX INC COMMON STOCK USD.001	0.011%	72.893%
1986	ORIX JREIT INC	0.011%	72.904%
1987	HELEN OF TROY C	0.011%	72.915%
1988	NEDCOR LTD ZAR1	0.011%	72.927%
1989	ORIX CORP	0.011%	72.938%
1990	HITACHI CONST M	0.011%	72.950%
1991	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.011%	72.961%
1992	TIGER BRANDS	0.011%	72.972%
1993	VOESTALPINE AG	0.011%	72.984%
1994	mitsui fudosan	0.011%	72.995%
1995	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.011%	73.007%
1996	STOREBRAND ASA	0.011%	73.018%
1997	EMPIRE STATE RE	0.011%	73.029%
1998	TRINIDAD DRILLI	0.011%	73.041%
1999	KEMPER CORP COMMON STOCK USD.1	0.011%	73.052%
2000	NED WATERSCHAPS	0.011%	73.063%
2001	DONGFENG MOTOR	0.011%	73.075%
2002	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.011%	73.086%
2003	DAIWAHOUSE RE	0.011%	73.097%
2004	GREENE KING	0.011%	73.109%
2005	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.011%	73.120%
2006	CRODA INTERNATI	0.011%	73.131%
2007	BARRY CALLEBAUT	0.011%	73.143%
2008	NIPRO CORP	0.011%	73.154%
2009	CVB FINANCIAL CORP COMMON STOCK	0.011%	73.165%
2010	SKANSKA AB	0.011%	73.176%
2011	PARAMOUNT GROUP INC REIT USD.01	0.011%	73.188%
2012	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.011%	73.199%
2013	ACI WORLDWIDE INC COMMON STOCK USD.005	0.011%	73.210%
2014	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.011%	73.222%
2015	ENGHOUSE SYSTEM	0.011%	73.233%
2016	HINDALCO INDS	0.011%	73.244%
2017	LEONI AG	0.011%	73.255%
2018	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.011%	73.267%
2019	II VI INC COMMON STOCK	0.011%	73.278%
2020	SYNGENTA AG ADR ADR	0.011%	73.289%
2021	LASALLE HOTEL PROPERTIES REIT USD.01	0.011%	73.300%
2022	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.011%	73.312%
2023	EVERBANK FINANCIAL CORP COMMON STOCK USD.01	0.011%	73.323%
2024	OWENS + MINOR INC COMMON STOCK USD2.0	0.011%	73.334%
2025	SKF AB - B SHAR	0.011%	73.345%
2026	COUSINS PROPERTIES INC REIT USD1.0	0.011%	73.357%
2027	NEW YORK TIMES	0.011%	73.368%
2028	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.011%	73.379%
2029	BILLERUD AB	0.011%	73.390%
2030	KELLOGG CO	0.011%	73.402%
2031	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.011%	73.413%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2032	PROVIDENT FINAN	0.011%	73.424%
2033	DDR CORP REIT USD.1	0.011%	73.435%
2034	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.011%	73.446%
2035	MONDI LTD	0.011%	73.458%
2036	MITSUBISHI UJF	0.011%	73.469%
2037	AUTOCANADA INC	0.011%	73.480%
2038	CEMEX SA	0.011%	73.491%
2039	RETAIL PROPERTIES OF AME A REIT USD.001	0.011%	73.502%
2040	UNIPOLSAI SPA	0.011%	73.513%
2041	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.011%	73.525%
2042	SKYWEST INC COMMON STOCK	0.011%	73.536%
2043	TRIBUNE MEDIA C	0.011%	73.547%
2044	CATALENT INC COMMON STOCK USD.01	0.011%	73.558%
2045	WOOD GROUP (JOH	0.011%	73.569%
2046	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.011%	73.580%
2047	LI & FUNG LIMIT	0.011%	73.591%
2048	CHINA STEEL	0.011%	73.602%
2049	T GARANTI BANKA	0.011%	73.614%
2050	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.011%	73.625%
2051	CASINO GUICH-PE	0.011%	73.636%
2052	FIRSTGROUP	0.011%	73.647%
2053	TRI POINTE GROUP INC COMMON STOCK USD.01	0.011%	73.658%
2054	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.011%	73.669%
2055	FLOWSERVE CORP COMMON STOCK USD1.25	0.011%	73.680%
2056	VERISK ANALYTICS INC COMMON STOCK USD.001	0.011%	73.691%
2057	SOUTH32 LTD	0.011%	73.702%
2058	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.011%	73.713%
2059	WATERS CORP	0.011%	73.724%
2060	OMNICOM GROUP I	0.011%	73.735%
2061	J.C. PENNEY CO INC COMMON STOCK USD.5	0.011%	73.746%
2062	POLYONE CORPORATION COMMON STOCK USD.01	0.011%	73.758%
2063	GRACO INC COMMON STOCK USD1.0	0.011%	73.769%
2064	NGK SPARK PLUG	0.011%	73.780%
2065	ITHACA ENERGY I	0.011%	73.791%
2066	GROUP 1 AUTO	0.011%	73.802%
2067	FIRST INDL REAL	0.011%	73.813%
2068	SEBPCORP INDUST	0.011%	73.824%
2069	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.011%	73.835%
2070	BK OF EAST ASIA	0.011%	73.846%
2071	ALSTOM	0.011%	73.857%
2072	FONCIERE DES RE	0.011%	73.868%
2073	SANTOS LIMITED	0.011%	73.879%
2074	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.011%	73.890%
2075	PRAIRIESKY ROYA	0.011%	73.901%
2076	IWG PLC	0.011%	73.912%
2077	LAB CORP AMER H	0.011%	73.923%
2078	TULLOW OIL PLC	0.011%	73.934%
2079	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	0.011%	73.945%
2080	HIKMA PHARMACEU	0.011%	73.956%
2081	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.011%	73.966%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2082	INVESTEC PLC	0.011%	73.977%
2083	PUBLICIS GROUPE	0.011%	73.988%
2084	HOWDEN JOINERY	0.011%	73.999%
2085	HANG LUNG DEVEL	0.011%	74.010%
2086	GAMESA CORP TEC	0.011%	74.021%
2087	SONOVA HOLDING	0.011%	74.032%
2088	SUNTEC REIT	0.011%	74.043%
2089	PADDY POWER PLC	0.011%	74.054%
2090	LITTELFUSE INC COMMON STOCK USD.01	0.011%	74.064%
2091	DENKI KAGAKU KO	0.011%	74.075%
2092	SUNAC CHINA HLD	0.011%	74.086%
2093	EUTELSAT COMMUN	0.011%	74.097%
2094	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.011%	74.108%
2095	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.011%	74.119%
2096	PIEDMONT OFFICE	0.011%	74.129%
2097	MARRIOTT INTL I	0.011%	74.140%
2098	HYUNDAI STEEL C	0.011%	74.151%
2099	TRUWORTHS INTER	0.011%	74.162%
2100	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.011%	74.173%
2101	CENTRAL JAPAN R	0.011%	74.183%
2102	HYATT HOTELS CO	0.011%	74.194%
2103	UBE INDUSTRIES	0.011%	74.205%
2104	NEWELL BRANDS INC SR UNSECURED 12/19 2.875	0.011%	74.216%
2105	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.011%	74.227%
2106	YOKOGAWA ELECTR	0.011%	74.237%
2107	BHARAT FORGE LT	0.011%	74.248%
2108	CSX CORP 3.7% 3	0.011%	74.259%
2109	JAPAN PRIME REA	0.011%	74.270%
2110	METLIFE INC SR UNSECURED 02/21 4.75	0.011%	74.281%
2111	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.011%	74.291%
2112	FORMOSA CHEMICA	0.011%	74.302%
2113	JOY GLOBAL INC COMMON STOCK USD1.0	0.011%	74.313%
2114	SEVERN TRENT	0.011%	74.324%
2115	CENTRICA PLC 4.	0.011%	74.334%
2116	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.011%	74.345%
2117	MILLICOM INTL C	0.011%	74.356%
2118	TANGER FACTORY OUTLET CENTER REIT USD.01	0.011%	74.367%
2119	TEMENOS GROUP A	0.011%	74.377%
2120	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.011%	74.388%
2121	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.011%	74.399%
2122	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.011%	74.410%
2123	BANK HAPOLIM B	0.011%	74.420%
2124	ECN CAPITAL COR	0.011%	74.431%
2125	CDW CORP/DE COMMON STOCK USD.01	0.011%	74.442%
2126	GREAT WALL AUTO	0.011%	74.452%
2127	YUE YUEN INDUST	0.011%	74.463%
2128	ASHIKAGA HOLDIN	0.011%	74.474%
2129	PERRIGO CO PLC	0.011%	74.484%
2130	FTI CONSULTING INC COMMON STOCK USD.01	0.011%	74.495%
2131	NAVER CORP	0.011%	74.506%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2132	CAMBREX CORP COMMON STOCK USD.1	0.011%	74.516%
2133	CAPSTONE MINING	0.011%	74.527%
2134	SHAFTESBURY	0.011%	74.537%
2135	COLGATE-PALMOLI	0.011%	74.548%
2136	WILLIAM DEMANT	0.011%	74.559%
2137	ELECTROCOMPONEN	0.011%	74.569%
2138	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.011%	74.580%
2139	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.011%	74.590%
2140	CEZ AS	0.011%	74.601%
2141	DCC PLC	0.011%	74.611%
2142	CORESITE REALTY CORP REIT USD.01	0.011%	74.622%
2143	MSCI INC	0.011%	74.633%
2144	INGENICO	0.011%	74.643%
2145	AVERY DENNISON	0.011%	74.654%
2146	TENNECO AUTOMOT	0.011%	74.664%
2147	MOODY S CORP COMMON STOCK USD.01	0.011%	74.675%
2148	INSURANCE AUSTR	0.011%	74.685%
2149	CANACOL ENERGY	0.011%	74.696%
2150	MICHAEL KORS HO	0.010%	74.706%
2151	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	0.010%	74.717%
2152	CHINA COMMUNICA	0.010%	74.727%
2153	FEDERATED INVES	0.010%	74.738%
2154	ARYZTA AG	0.010%	74.748%
2155	RBC BEARINGS INC COMMON STOCK USD.01	0.010%	74.759%
2156	TULLETT PREBON	0.010%	74.769%
2157	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.010%	74.780%
2158	AIRCASTLE LTD	0.010%	74.790%
2159	QUANTA COMPUTER	0.010%	74.801%
2160	LOTTE CHEMICAL	0.010%	74.811%
2161	Dongbu Insuranc	0.010%	74.821%
2162	Rural Electrifi	0.010%	74.832%
2163	NTN CORPORATION	0.010%	74.842%
2164	EDUCATION REALTY TRUST INC REIT USD.01	0.010%	74.853%
2165	STUDENT TRANSPORTATION INC COMMON STOCK	0.010%	74.863%
2166	NASDAQ INC SR UNSECURED 06/24 4.25	0.010%	74.873%
2167	BUFFALO WILD WINGS INC COMMON STOCK	0.010%	74.884%
2168	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.010%	74.894%
2169	ENDESA S.A.	0.010%	74.905%
2170	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.010%	74.915%
2171	JANUS CAPITAL GROUP INC COMMON STOCK USD.01	0.010%	74.925%
2172	TGS NOPEC GEOPH	0.010%	74.936%
2173	CRACKER BARREL	0.010%	74.946%
2174	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.010%	74.957%
2175	SINO BIOPHAMACE	0.010%	74.967%
2176	MITSUI MINING &	0.010%	74.977%
2177	FUKUOKA FINANCI	0.010%	74.988%
2178	SAAB AB	0.010%	74.998%
2179	BK MANDIRI	0.010%	75.008%
2180	SUMITOMO METAL	0.010%	75.019%
2181	CHORUS AVIATION	0.010%	75.029%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2182	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.010%	75.039%
2183	HENDERSON LAND	0.010%	75.050%
2184	PACIFIC GAS & E	0.010%	75.060%
2185	ALCOA CORP COMMON STOCK USD.01	0.010%	75.070%
2186	BAYTEX ENERGY CORP COMMON STOCK	0.010%	75.081%
2187	THK CO	0.010%	75.091%
2188	UNIVERSAL CORP	0.010%	75.101%
2189	BRADY(WH)	0.010%	75.112%
2190	INTIME RETAIL G	0.010%	75.122%
2191	AGILE PROPERTY	0.010%	75.132%
2192	OC OERLIKON COR	0.010%	75.143%
2193	RLJ LODGING TRUST REIT	0.010%	75.153%
2194	BRANDYWINE REAL	0.010%	75.163%
2195	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.010%	75.173%
2196	LEGRAND SA	0.010%	75.184%
2197	INFOSYS LTD SP ADR ADR	0.010%	75.194%
2198	CHINA RESOURCES	0.010%	75.204%
2199	HUGO BOSS AG	0.010%	75.214%
2200	AMERISOURCEBERG	0.010%	75.225%
2201	CARPENTER TECH	0.010%	75.235%
2202	PAYCHEX INC	0.010%	75.245%
2203	BANNER CORPORATION COMMON STOCK USD.01	0.010%	75.255%
2204	ICADE	0.010%	75.266%
2205	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.010%	75.276%
2206	PEARSON	0.010%	75.286%
2207	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.010%	75.296%
2208	AGF MGMT LTD CL	0.010%	75.307%
2209	NEWS CORP CLASS A COMMON STOCK USD.01	0.010%	75.317%
2210	CAPITALAND	0.010%	75.327%
2211	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.010%	75.337%
2212	BANK OF AMERICA CORP SR UNSECURED 07/20 5.625	0.010%	75.347%
2213	HANWHA CHEMICAL	0.010%	75.357%
2214	LIBERTY MUTUAL	0.010%	75.368%
2215	ALTIUS MINERALS	0.010%	75.378%
2216	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.010%	75.388%
2217	SHINHAN FINANCI	0.010%	75.398%
2218	DEVON ENERGY CORP COMMON STOCK USD.1	0.010%	75.408%
2219	HALYARD HEALTH INC COMMON STOCK USD.01	0.010%	75.418%
2220	GOME ELECTRICAL	0.010%	75.429%
2221	SYMRISE AG	0.010%	75.439%
2222	CIGNA CORP SR UNSECURED 02/22 4	0.010%	75.449%
2223	MEAD JOHNSON NUTRITION C SR UNSECURED 11/20 3	0.010%	75.459%
2224	OUTOKUMPU OY	0.010%	75.469%
2225	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.010%	75.479%
2226	EVONIK INDUSTRI	0.010%	75.489%
2227	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.010%	75.499%
2228	SEABOARD CORP COMMON STOCK USD1.0	0.010%	75.510%
2229	AMEREN CORP	0.010%	75.520%
2230	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.010%	75.530%
2231	NIPPON PROLOGIS	0.010%	75.540%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2232	VANTIV INC CL A COMMON STOCK USD.00001	0.010%	75.550%
2233	WORTHINGTON IND	0.010%	75.560%
2234	SOJITZ CORP COM	0.010%	75.570%
2235	YOKOHAMA RUBBER	0.010%	75.580%
2236	NOK CORP	0.010%	75.590%
2237	ORPEA	0.010%	75.600%
2238	THERMO FISHER S	0.010%	75.611%
2239	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.010%	75.621%
2240	BUNZL PLC	0.010%	75.631%
2241	STILLWATER MINI	0.010%	75.641%
2242	DENMARK GOVERNMENT	0.010%	75.651%
2243	NATIONAL EXPRES	0.010%	75.661%
2244	WEATHERFORD INT	0.010%	75.671%
2245	AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	0.010%	75.681%
2246	KGHM POLSKA MIE	0.010%	75.691%
2247	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.010%	75.701%
2248	PRA HEALTH SCIE	0.010%	75.711%
2249	E.SUN FINANCIAL	0.010%	75.721%
2250	FIRSTCASH INC COMMON STOCK USD.01	0.010%	75.731%
2251	ACCO BRANDS CORP COMMON STOCK USD.01	0.010%	75.741%
2252	GRUPA LOTOS S.A	0.010%	75.751%
2253	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	0.010%	75.761%
2254	ITRON INC	0.010%	75.771%
2255	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.010%	75.781%
2256	LUKOIL PJSC - A	0.010%	75.791%
2257	MYLAN NV 3.125%	0.010%	75.801%
2258	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.010%	75.811%
2259	VERINT SYSTEMS	0.010%	75.821%
2260	FAMILYMART CO	0.010%	75.831%
2261	LIC HOUSING FIN	0.010%	75.841%
2262	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.010%	75.851%
2263	PHYSICIANS REALTY TRUST REIT USD.01	0.010%	75.861%
2264	PNC BANK NA 2.6	0.010%	75.871%
2265	INTL FLAVORS&FR	0.010%	75.881%
2266	CHENIERE ENERGY INC COMMON STOCK USD.003	0.010%	75.891%
2267	MMI HOLDINGS LT	0.010%	75.901%
2268	UGI CORP COMMON STOCK	0.010%	75.911%
2269	IMPALA PLATINUM	0.010%	75.921%
2270	HENNES & MAURIT	0.010%	75.931%
2271	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.010%	75.941%
2272	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.010%	75.951%
2273	PHOENIX GROUP H	0.010%	75.960%
2274	COVANTA HOLDING CORP COMMON STOCK USD.1	0.010%	75.970%
2275	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.010%	75.980%
2276	HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5	0.010%	75.990%
2277	TAISHIN FINANCI	0.010%	76.000%
2278	TERNA RETE ELET	0.010%	76.010%
2279	ELECTROLUX AB-S	0.010%	76.020%
2280	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.010%	76.030%
2281	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.010%	76.040%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2282	VERIZON COMMUN	0.010%	76.049%
2283	MAHINDRA &MAHIN	0.010%	76.059%
2284	KBR INC COMMON STOCK USD.001	0.010%	76.069%
2285	WAJAX CORP	0.010%	76.079%
2286	EXTENDICARE INC	0.010%	76.089%
2287	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.010%	76.099%
2288	DOWNER EDI LTD	0.010%	76.109%
2289	GLOBUS MEDICAL	0.010%	76.119%
2290	TREVALI MINING	0.010%	76.128%
2291	ADARO ENERGY TB	0.010%	76.138%
2292	SRC ENERGY INC COMMON STOCK USD.001	0.010%	76.148%
2293	GREAT PORTLAND	0.010%	76.158%
2294	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.010%	76.168%
2295	DREAM GLOBAL RE	0.010%	76.178%
2296	METCASH LTD	0.010%	76.188%
2297	BQE CANT VAUDOI	0.010%	76.197%
2298	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.010%	76.207%
2299	NATL HEALTH INVESTORS INC REIT USD.01	0.010%	76.217%
2300	NVR INC COMMON STOCK USD.01	0.010%	76.227%
2301	GLP J-REIT	0.010%	76.237%
2302	JPMORGAN CHASE	0.010%	76.247%
2303	NCR CORP	0.010%	76.256%
2304	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	0.010%	76.266%
2305	NATIONAL AUSTRAL	0.010%	76.276%
2306	CHINA CITIC BK	0.010%	76.286%
2307	AVIGILON CORP C	0.010%	76.296%
2308	SM ENERGY CO COMMON STOCK USD.01	0.010%	76.306%
2309	SIENNA SENIOR L	0.010%	76.315%
2310	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.010%	76.325%
2311	BEIJING ENTERPR	0.010%	76.335%
2312	ATLAS COPCO AB-	0.010%	76.345%
2313	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.010%	76.355%
2314	ALUMINA LTD	0.010%	76.364%
2315	UNIPOL GRUPPO F	0.010%	76.374%
2316	TELENOR AS	0.010%	76.384%
2317	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.010%	76.394%
2318	ASUSTEK COMPUTE	0.010%	76.404%
2319	AXALTA COATING	0.010%	76.413%
2320	TOYODA GOSEI	0.010%	76.423%
2321	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.010%	76.433%
2322	BT GROUP PLC SPON ADR ADR	0.010%	76.443%
2323	UNILEVER NV	0.010%	76.452%
2324	NELNET INC CL A COMMON STOCK USD.01	0.010%	76.462%
2325	DAIICHI SANKYO	0.010%	76.472%
2326	SEIKO EPSON COR	0.010%	76.482%
2327	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.010%	76.491%
2328	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.010%	76.501%
2329	BNK FINANCIAL G	0.010%	76.511%
2330	RED ELECTRICA C	0.010%	76.521%
2331	STMICROELECTRONICS NV NY SHS NY REG SHRS	0.010%	76.530%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2332	TUTOR PERINI CORP COMMON STOCK USD1.0	0.010%	76.540%
2333	VOPAK (KON)	0.010%	76.550%
2334	POU CHEN	0.010%	76.560%
2335	KOSMOS ENERGY L	0.010%	76.569%
2336	WAL-MART DE MEX	0.010%	76.579%
2337	COBHAM PLC	0.010%	76.589%
2338	BRILLIANCE CHIN	0.010%	76.598%
2339	FUJIKURA	0.010%	76.608%
2340	PLEXUS CORP COMMON STOCK USD.01	0.010%	76.618%
2341	AFLAC INC SR UNSECURED 06/23 3.625	0.010%	76.627%
2342	DAI NIPPON PRIN	0.010%	76.637%
2343	ULVAC INC.	0.010%	76.647%
2344	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.010%	76.656%
2345	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.010%	76.666%
2346	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.010%	76.676%
2347	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	0.010%	76.685%
2348	UNIFIRST CORP/MA COMMON STOCK USD.1	0.010%	76.695%
2349	WOOLWORTHS LTD	0.010%	76.705%
2350	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.010%	76.714%
2351	LOGITECH INTERN	0.010%	76.724%
2352	MAXIMUS INC COMMON STOCK	0.010%	76.733%
2353	EBARA CORP	0.010%	76.743%
2354	KNOWLES CORP COMMON STOCK USD.01	0.010%	76.753%
2355	FBL FINANCIAL G	0.010%	76.762%
2356	SUNOPTA INC COMMON STOCK	0.010%	76.772%
2357	B+G FOODS INC COMMON STOCK USD.01	0.010%	76.782%
2358	HYUNDAI MARINE&	0.010%	76.791%
2359	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.010%	76.801%
2360	BAXTER INTL INC	0.010%	76.810%
2361	ROTORK PLC	0.010%	76.820%
2362	WESTERN UNION CO COMMON STOCK USD.01	0.010%	76.830%
2363	TOWNE BANK COMMON STOCK USD1.667	0.010%	76.839%
2364	DAICEL CHEM IND	0.010%	76.849%
2365	MEDIASET ESPANA	0.010%	76.858%
2366	HAEMONETICS COR	0.010%	76.868%
2367	CHICAGO BRIDGE	0.010%	76.877%
2368	CATHAY PACIFIC	0.010%	76.887%
2369	WARTSILA OYJ AB	0.010%	76.897%
2370	TOKYO ELECTRON	0.010%	76.906%
2371	TOPPAN PRINTING	0.010%	76.916%
2372	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.010%	76.925%
2373	NKT HOLDING A/S	0.010%	76.935%
2374	DKSH HOLDING LT	0.010%	76.944%
2375	UNIVAR INC COMMON STOCK USD.01	0.010%	76.954%
2376	SUZUKEN CO LTD	0.010%	76.964%
2377	WAL MART STORES INC SR UNSECURED 10/20 3.25	0.010%	76.973%
2378	WPG HOLDINGS	0.010%	76.983%
2379	TAIWAN CEMENT	0.010%	76.992%
2380	TIME INC COMMON STOCK USD.01	0.010%	77.002%
2381	NOW INC COMMON STOCK USD.01	0.010%	77.011%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2382	ARISTOCRAT LEIS	0.010%	77.021%
2383	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.010%	77.030%
2384	TOKYU FUDOSAN H	0.010%	77.040%
2385	TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01	0.010%	77.049%
2386	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.010%	77.059%
2387	BODYCOTE PLC	0.010%	77.068%
2388	DILLARD DEPT ST	0.010%	77.078%
2389	ATHABASCA OIL C	0.010%	77.088%
2390	HOPEWELL HLDGS	0.010%	77.097%
2391	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.010%	77.107%
2392	AGGREKO PLC	0.010%	77.116%
2393	SAPPORO BREWERI	0.009%	77.126%
2394	ROHM CO	0.009%	77.135%
2395	JANUS CAPITAL G	0.009%	77.145%
2396	CARTER S INC COMMON STOCK USD.01	0.009%	77.154%
2397	COLONY STARWOOD HOMES REIT USD.01	0.009%	77.163%
2398	BANK OF NOVA SCOTIA DEPOSIT NOTE 01/21 3.27	0.009%	77.173%
2399	CMS ENERGY CORP	0.009%	77.182%
2400	SEALED AIR CORP COMMON STOCK USD.1	0.009%	77.192%
2401	PGE POLSKA GRUP	0.009%	77.201%
2402	GRANITE CONST	0.009%	77.211%
2403	DOMINO S PIZZA INC COMMON STOCK USD.01	0.009%	77.220%
2404	BROADRIDGE FINANCIAL SOLUTIONS COMMON STOCK USD.01	0.009%	77.230%
2405	COSCO PACIFIC	0.009%	77.239%
2406	BENCHMARK ELECT	0.009%	77.249%
2407	AURIZON HOLDING	0.009%	77.258%
2408	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.009%	77.268%
2409	ANSELL LTD	0.009%	77.277%
2410	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.009%	77.286%
2411	ICU MEDICAL INC COMMON STOCK USD.1	0.009%	77.296%
2412	PRICELINE GROUP	0.009%	77.305%
2413	TTM TECHNOLOGIES COMMON STOCK USD.001	0.009%	77.315%
2414	CARGOTEC CORP-B	0.009%	77.324%
2415	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.009%	77.334%
2416	DOVER CORP	0.009%	77.343%
2417	HYPROP INVESTME	0.009%	77.352%
2418	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.009%	77.362%
2419	ORORA LTD	0.009%	77.371%
2420	OZ MINERALS LTD	0.009%	77.380%
2421	SMITH AND NEPHE	0.009%	77.390%
2422	IDEA CELLULAR L	0.009%	77.399%
2423	CLP HOLDINGS	0.009%	77.409%
2424	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.009%	77.418%
2425	FERROGLOBE PLC	0.009%	77.427%
2426	IG GROUP HLDGS	0.009%	77.437%
2427	BUZZI UNICEM SP	0.009%	77.446%
2428	ENTEL EMP NAC T	0.009%	77.455%
2429	ASAHI BREWERIES	0.009%	77.465%
2430	COGECO INC COMMON STOCK	0.009%	77.474%
2431	IBM CORP SR UNSECURED 02/24 3.625	0.009%	77.484%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2432	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.009%	77.493%
2433	SANTANDER UK PLC SR UNSECURED 03/24 4	0.009%	77.502%
2434	SHIN KONG FINL	0.009%	77.512%
2435	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.009%	77.521%
2436	TAKASHIMAYA CO	0.009%	77.530%
2437	COPART INC	0.009%	77.540%
2438	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01	0.009%	77.549%
2439	CONCORDIA FINAN	0.009%	77.558%
2440	CAIRN ENERGY PL	0.009%	77.568%
2441	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.009%	77.577%
2442	ROYAL UNIBREW A	0.009%	77.586%
2443	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.009%	77.595%
2444	BEST BUY CO INC	0.009%	77.605%
2445	BIO TECHNE CORP COMMON STOCK USD.01	0.009%	77.614%
2446	CSR LIMITED	0.009%	77.623%
2447	NORSK HYDRO AS	0.009%	77.633%
2448	BLACKROCK INC SR UNSECURED 06/22 3.375	0.009%	77.642%
2449	TECH MAHINDRA L	0.009%	77.651%
2450	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.009%	77.660%
2451	DAINIPPON SCREE	0.009%	77.670%
2452	MCKESSON CORP SR UNSECURED 03/24 3.796	0.009%	77.679%
2453	RENASANT CORP COMMON STOCK USD5.0	0.009%	77.688%
2454	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.009%	77.698%
2455	ADANI PORT & SE	0.009%	77.707%
2456	YAMADA DENKI CO	0.009%	77.716%
2457	MRC GLOBAL INC COMMON STOCK USD.01	0.009%	77.725%
2458	WABTEC CORP COMMON STOCK USD.01	0.009%	77.735%
2459	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.009%	77.744%
2460	KINGDOM BELGIUM	0.009%	77.753%
2461	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.009%	77.762%
2462	MOSAIC CO SR UNSECURED 11/23 4.25	0.009%	77.772%
2463	ENERGEN CORP COMMON STOCK USD.01	0.009%	77.781%
2464	AUST + NZ BANKING GRP NY SR UNSECURED 11/20 2.7	0.009%	77.790%
2465	MASTERCARD INC SR UNSECURED 04/24 3.375	0.009%	77.799%
2466	MSA SAFETY INC COMMON STOCK	0.009%	77.809%
2467	ASTRAZENECA	0.009%	77.818%
2468	URBAN EDGE PROPERTIES REIT USD.01	0.009%	77.827%
2469	CLOROX COMPANY SR UNSECURED 12/24 3.5	0.009%	77.836%
2470	RESMED INC	0.009%	77.845%
2471	FANUC	0.009%	77.855%
2472	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.009%	77.864%
2473	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.009%	77.873%
2474	CANFOR PULP PRO	0.009%	77.882%
2475	ACADIA REALTY TRUST REIT USD.001	0.009%	77.892%
2476	HUTCHISON PORT	0.009%	77.901%
2477	PROCTER & GAMBL	0.009%	77.910%
2478	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01	0.009%	77.919%
2479	FIRST SOLAR INC	0.009%	77.928%
2480	AMBEV SA	0.009%	77.938%
2481	LOOMIS AB	0.009%	77.947%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2482	PRYSMIAN SPA CO	0.009%	77.956%
2483	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.009%	77.965%
2484	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.009%	77.974%
2485	LAB CORP OF AME	0.009%	77.984%
2486	HOME DEPOT INC SR UNSECURED 09/25 3.35	0.009%	77.993%
2487	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.009%	78.002%
2488	WORLEYPARSONS	0.009%	78.011%
2489	STATE STREET CORP SR UNSECURED 08/25 3.55	0.009%	78.020%
2490	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	0.009%	78.029%
2491	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	0.009%	78.039%
2492	NORDSTROM INC SR UNSECURED 05/20 4.75	0.009%	78.048%
2493	PS BUSINESS PARKS INC/CA REIT USD.01	0.009%	78.057%
2494	MALAYAN BKG BHD	0.009%	78.066%
2495	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.009%	78.075%
2496	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.009%	78.084%
2497	AMGEN INC SR UNSECURED 05/24 3.625	0.009%	78.094%
2498	ROBERT HALF INT	0.009%	78.103%
2499	MANITOBA PROVIN	0.009%	78.112%
2500	LOEWS CORP SR UNSECURED 04/26 3.75	0.009%	78.121%
2501	STATOIL ASA COMPANY GUAR 01/22 3.15	0.009%	78.130%
2502	MEDTRONIC INC 3	0.009%	78.139%
2503	LARSEN & TOUBRO	0.009%	78.148%
2504	BAT INTL FINANC	0.009%	78.158%
2505	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.009%	78.167%
2506	AETNA INC SR UNSECURED 11/24 3.5	0.009%	78.176%
2507	CREDIT SAISON C	0.009%	78.185%
2508	TELKOM GROUP LT	0.009%	78.194%
2509	SIMS GROUP LTD	0.009%	78.203%
2510	SHANGRI-LA ASIA	0.009%	78.212%
2511	PEAB AB	0.009%	78.221%
2512	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.009%	78.230%
2513	PFIZER INC SR UNSECURED 06/23 3	0.009%	78.240%
2514	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.009%	78.249%
2515	HSBC USA INC SR UNSECURED 06/24 3.5	0.009%	78.258%
2516	HALLIBURTON COMPANY SR UNSECURED 08/23 3.5	0.009%	78.267%
2517	ASSOCD BANC-COR	0.009%	78.276%
2518	YARA INTERNATIO	0.009%	78.285%
2519	UBS GROUP FUNDING COMPANY GUAR 144A 09/25 4.125	0.009%	78.294%
2520	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.009%	78.303%
2521	58.COM INC ADR ADR	0.009%	78.312%
2522	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.009%	78.321%
2523	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.009%	78.330%
2524	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.009%	78.340%
2525	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.009%	78.349%
2526	CREDICORP	0.009%	78.358%
2527	ELECTRONICS	0.009%	78.367%
2528	IBM CORP SR UNSECURED 05/20 1.625	0.009%	78.376%
2529	KREDITANST FUR	0.009%	78.385%
2530	HAYS	0.009%	78.394%
2531	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.009%	78.403%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2532	ULTRAPAR PARTIC	0.009%	78.412%
2533	ELECTR DE FRANC	0.009%	78.421%
2534	QUALCOMM INC SR UNSECURED 05/25 3.45	0.009%	78.430%
2535	AMCOR LIMITED	0.009%	78.439%
2536	AIR METHODS CORP COMMON STOCK USD.06	0.009%	78.448%
2537	AVNET INC SR UNSECURED 04/26 4.625	0.009%	78.457%
2538	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.009%	78.466%
2539	CHINA CINDA ASS	0.009%	78.476%
2540	CELGENE CORP SR UNSECURED 05/24 3.625	0.009%	78.485%
2541	COACH INC SR UNSECURED 04/25 4.25	0.009%	78.494%
2542	OIL SEARCH LTD	0.009%	78.503%
2543	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.009%	78.512%
2544	STATE STREET CORP SR UNSECURED 12/24 3.3	0.009%	78.521%
2545	LG CABLE &MCHY	0.009%	78.530%
2546	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.009%	78.539%
2547	SANDVINE COR-CA	0.009%	78.548%
2548	ASSURANT INC	0.009%	78.557%
2549	DOW CHEMICAL CO/THE SR UNSECURED 11/22 3	0.009%	78.566%
2550	ZOETIS INC SR UNSECURED 02/23 3.25	0.009%	78.575%
2551	ACTAVIS FUNDING SCS COMPANY GUAR 03/25 3.8	0.009%	78.584%
2552	BRP INC/CA- SUB	0.009%	78.593%
2553	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.009%	78.602%
2554	FUJI ELECTRIC C	0.009%	78.611%
2555	CH ROBINSON WOR	0.009%	78.620%
2556	UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	0.009%	78.629%
2557	ENTERPRISE PROD	0.009%	78.638%
2558	SAP SE SPONSORED ADR ADR	0.009%	78.647%
2559	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.009%	78.656%
2560	TOYOTA INDUSTRI	0.009%	78.665%
2561	VF CORP	0.009%	78.674%
2562	QANTAS AIRWAYS	0.009%	78.683%
2563	ANTHEM INC	0.009%	78.692%
2564	SCRIPPS(EW)CO(N)	0.009%	78.701%
2565	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.009%	78.710%
2566	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.009%	78.719%
2567	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.009%	78.728%
2568	BEKAERT SA	0.009%	78.737%
2569	METHODE ELEC IN	0.009%	78.746%
2570	SKY PLC	0.009%	78.755%
2571	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.009%	78.764%
2572	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.009%	78.773%
2573	KERING	0.009%	78.782%
2574	BANK TOKYO-MIT	0.009%	78.791%
2575	CBOE HOLDINGS INC COMMON STOCK	0.009%	78.800%
2576	NETAPP INC SR UNSECURED 12/22 3.25	0.009%	78.809%
2577	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.009%	78.818%
2578	WISTRON CORP	0.009%	78.827%
2579	HITACHI METALS	0.009%	78.836%
2580	VISA INC SR UNSECURED 12/25 3.15	0.009%	78.845%
2581	SMITH + NEPHEW PLC SPON ADR ADR	0.009%	78.853%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2582	VIACOM INC SR UNSECURED 04/24 3.875	0.009%	78.862%
2583	BK NED GEMEENTE	0.009%	78.871%
2584	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.009%	78.880%
2585	GILDEMEISTER AG	0.009%	78.889%
2586	SASOL	0.009%	78.898%
2587	CHONGQING RURAL	0.009%	78.907%
2588	SINOPAC HLDG	0.009%	78.916%
2589	JUNGHEINRICH -	0.009%	78.925%
2590	AMERICAN WOODMARK CORP COMMON STOCK	0.009%	78.934%
2591	CHINA EVERBRIGH	0.009%	78.943%
2592	TOPBUILD CORP COMMON STOCK	0.009%	78.952%
2593	BROCADE COMMUNI	0.009%	78.961%
2594	CHEMED CORP COMMON STOCK USD1.0	0.009%	78.970%
2595	STEPAN CO COMMON STOCK USD1.0	0.009%	78.979%
2596	SUN PHARMACEUTI	0.009%	78.988%
2597	CME GROUP INC SR UNSECURED 03/25 3	0.009%	78.997%
2598	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.009%	79.005%
2599	HENDERSON GROUP	0.009%	79.014%
2600	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.009%	79.023%
2601	MUELLER WATER P	0.009%	79.032%
2602	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.009%	79.041%
2603	CYTEC INDUSTRIES INC COMPANY GUAR 04/23 3.5	0.009%	79.050%
2604	ASTELLAS PHARMA	0.009%	79.059%
2605	CEMBRA MONEY BA	0.009%	79.068%
2606	UNUM GROUP	0.009%	79.077%
2607	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.009%	79.086%
2608	COMPUTER MODELL	0.009%	79.095%
2609	NORDSTROM INC	0.009%	79.104%
2610	NORDSTROM INC COMMON STOCK	0.009%	79.113%
2611	CLICLS GROUP	0.009%	79.121%
2612	STATE BK OF IND	0.009%	79.130%
2613	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.009%	79.139%
2614	LEGGETT + PLATT INC COMMON STOCK USD.01	0.009%	79.148%
2615	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.009%	79.157%
2616	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.009%	79.166%
2617	ACUITY BRANDS INC COMMON STOCK USD.01	0.009%	79.175%
2618	A.P. MOLLER-MAE	0.009%	79.184%
2619	NORFOLK STHN CO	0.009%	79.193%
2620	RAIA DROGASIL S	0.009%	79.201%
2621	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.009%	79.210%
2622	HYOSUNG CORP	0.009%	79.219%
2623	SECOM CO	0.009%	79.228%
2624	ERICSSON (LM) TEL SP ADR ADR	0.009%	79.237%
2625	ORACLE CORP SR UNSECURED 10/22 2.5	0.009%	79.246%
2626	MO OCH DOMSJO A	0.009%	79.255%
2627	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.009%	79.264%
2628	CENTERPOINT ENE	0.009%	79.273%
2629	CHURCH & DWIGHT	0.009%	79.281%
2630	SUMITOMO OSAKA	0.009%	79.290%
2631	EATON CORP COMPANY GUAR 11/22 2.75	0.009%	79.299%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2632	SIMCORP A/S	0.009%	79.308%
2633	MDC HOLDINGS INC COMMON STOCK USD.01	0.009%	79.317%
2634	CITIZEN WATCH C	0.009%	79.326%
2635	ESTEE LAUDER CO	0.009%	79.335%
2636	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.009%	79.343%
2637	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.009%	79.352%
2638	A P MOLLER - MA	0.009%	79.361%
2639	NIPPON PAPER IN	0.009%	79.370%
2640	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.009%	79.379%
2641	EMPRESA BRASILE	0.009%	79.388%
2642	DEUTSCHE BANK AG SR UNSECURED 144A 10/21 4.25	0.009%	79.396%
2643	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.009%	79.405%
2644	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.009%	79.414%
2645	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.009%	79.423%
2646	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.009%	79.432%
2647	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7	0.009%	79.441%
2648	PITNEY BOWES INC SR UNSECURED 03/24 4.625	0.009%	79.449%
2649	BRIT SKY BROAD	0.009%	79.458%
2650	MICROSEMI	0.009%	79.467%
2651	GAM HOLDING LTD	0.009%	79.476%
2652	VEOLIA ENVIRONM	0.009%	79.485%
2653	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.009%	79.494%
2654	SEMTECH CORP	0.009%	79.502%
2655	MORI SEIKI CO	0.009%	79.511%
2656	JAPAN HOTEL REI	0.009%	79.520%
2657	TPK HOLDINGS CO	0.009%	79.529%
2658	AVX CORP COMMON STOCK USD.01	0.009%	79.538%
2659	GREENBRIER COMPANIES INC COMMON STOCK	0.009%	79.546%
2660	EDENRED	0.009%	79.555%
2661	EXELON CORP SR UNSECURED 04/26 3.4	0.009%	79.564%
2662	HANWHA CORP	0.009%	79.573%
2663	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.009%	79.582%
2664	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.009%	79.590%
2665	DEUTSCHE BK AG	0.009%	79.599%
2666	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.009%	79.608%
2667	PLAYTECH	0.009%	79.617%
2668	STATOIL ASA COMPANY GUAR 01/23 2.45	0.009%	79.625%
2669	LOJAS AMERICANA	0.009%	79.634%
2670	PORTO SEGURO SA	0.009%	79.643%
2671	GUANGZHOU R&F P	0.009%	79.652%
2672	CIPLA LTD	0.009%	79.661%
2673	CIENA CORP COMMON STOCK USD.01	0.009%	79.669%
2674	BARCLAYS PLC	0.009%	79.678%
2675	FIRST FINANCIAL BANCORP COMMON STOCK	0.009%	79.687%
2676	CITIGROUP INC SR UNSECURED 04/25 3.3	0.009%	79.696%
2677	JUPITER PLC	0.009%	79.704%
2678	GLANBIA PLC	0.009%	79.713%
2679	HOCHTIEF AG	0.009%	79.722%
2680	ELEMENTIS (1998	0.009%	79.730%
2681	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.009%	79.739%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2682	VAIL RESORTS	0.009%	79.748%
2683	MERITAGE HOMES CORP COMMON STOCK USD.01	0.009%	79.757%
2684	LEG IMMOBILIEN	0.009%	79.765%
2685	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.009%	79.774%
2686	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.009%	79.783%
2687	CYRELA BRAZIL R	0.009%	79.792%
2688	ADELAIDE BRIGHT	0.009%	79.800%
2689	BANKINTER SA	0.009%	79.809%
2690	BHP BILLITON FI	0.009%	79.818%
2691	PERNOD-RICARD	0.009%	79.826%
2692	BRAMBLES LIMITE	0.009%	79.835%
2693	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.009%	79.844%
2694	WYNN RESORTS LTD COMMON STOCK USD.01	0.009%	79.852%
2695	WATSCO INC COMMON STOCK USD.5	0.009%	79.861%
2696	SHUTTERFLY INC	0.009%	79.870%
2697	ACTIVIA PROPERT	0.009%	79.878%
2698	NUVASIVE INC COMMON STOCK USD.001	0.009%	79.887%
2699	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.009%	79.896%
2700	VIASAT INC COMMON STOCK USD.0001	0.009%	79.904%
2701	AMER NATL INS	0.009%	79.913%
2702	KONE OYJ	0.009%	79.922%
2703	KULICKE&SOFFA I	0.009%	79.930%
2704	GEMALTO NV	0.009%	79.939%
2705	BOEING CO SR UNSECURED 03/25 2.5	0.009%	79.948%
2706	SEEK LTD.	0.009%	79.956%
2707	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.009%	79.965%
2708	IBIDEN CO	0.009%	79.973%
2709	WIPRO	0.009%	79.982%
2710	Straumann AG	0.009%	79.991%
2711	MUELLER INDS IN	0.009%	79.999%
2712	ISETAN MITSUKOS	0.009%	80.008%
2713	TATA MOTORS LTD	0.009%	80.016%
2714	PAYSAFE GROUP P	0.009%	80.025%
2715	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.009%	80.034%
2716	WESBANCO INC COMMON STOCK USD2.0833	0.009%	80.042%
2717	ACXIOM CORP COMMON STOCK USD.1	0.009%	80.051%
2718	RESILIENT REIT	0.009%	80.059%
2719	MITSUBISHI ESTA	0.009%	80.068%
2720	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	0.009%	80.076%
2721	HERSHEY FOODS C	0.009%	80.085%
2722	BRITISH SKY BRO	0.009%	80.093%
2723	KERRY PROPERTIE	0.009%	80.102%
2724	GREIF INC CL A COMMON STOCK	0.009%	80.111%
2725	KCG HOLDINGS INC CL A COMMON STOCK USD.01	0.009%	80.119%
2726	FIRSTENERGY CORP COMMON STOCK USD.1	0.009%	80.128%
2727	VECTREN CORP COMMON STOCK	0.009%	80.136%
2728	SAMSONITE INTL	0.009%	80.145%
2729	ZEON CO	0.009%	80.153%
2730	WALKER + DUNLOP INC COMMON STOCK	0.009%	80.162%
2731	EASTGROUP PROPERTIES INC REIT	0.009%	80.170%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2732	INDUSTRIAL BANK	0.009%	80.179%
2733	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	0.009%	80.187%
2734	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.009%	80.196%
2735	CLEANAWAY WASTE	0.008%	80.204%
2736	TIME WARNER INC	0.008%	80.213%
2737	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.008%	80.221%
2738	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.008%	80.230%
2739	SCHRODERS PLC	0.008%	80.238%
2740	KASIKORNBANK PL	0.008%	80.247%
2741	MCDERMOTT INTL	0.008%	80.255%
2742	HASEKO CORP	0.008%	80.264%
2743	BANK LEUMI LE-I	0.008%	80.272%
2744	SUZANO PAPEL E	0.008%	80.280%
2745	CROMBIE REAL ES	0.008%	80.289%
2746	AMMB HOLDINGS B	0.008%	80.297%
2747	ARCA CONTINEN	0.008%	80.306%
2748	PRA GROUP INC COMMON STOCK USD.01	0.008%	80.314%
2749	MASCO CORP	0.008%	80.323%
2750	NEENAH PAPER INC COMMON STOCK USD.01	0.008%	80.331%
2751	YUANTA FINL HOL	0.008%	80.340%
2752	AZZ INC COMMON STOCK USD1.0	0.008%	80.348%
2753	NINE DRAGONS PA	0.008%	80.356%
2754	ASML HOLDING NV	0.008%	80.365%
2755	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.008%	80.373%
2756	CHINA AGRI-INDU	0.008%	80.382%
2757	MATSON INC COMMON STOCK	0.008%	80.390%
2758	SGS SA-REG COMM	0.008%	80.399%
2759	PETROFAC LTD	0.008%	80.407%
2760	CHINA SHENHUA E	0.008%	80.415%
2761	CAPITACOMMERCIA	0.008%	80.424%
2762	VESUVIUS PLC	0.008%	80.432%
2763	TOTAL ENERGY SE	0.008%	80.440%
2764	CENCOSUD SA	0.008%	80.449%
2765	RED HAT INC COMMON STOCK USD.0001	0.008%	80.457%
2766	GETINGE AB, B S	0.008%	80.466%
2767	KYOCERA CORP SPONS ADR ADR	0.008%	80.474%
2768	A.P. MOLLER-MAE	0.008%	80.482%
2769	YTL CORP	0.008%	80.491%
2770	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.008%	80.499%
2771	SOUTHERN CO SR UNSECURED 06/20 2.75	0.008%	80.507%
2772	QISDA CORP	0.008%	80.516%
2773	NETGEAR INC COMMON STOCK USD.001	0.008%	80.524%
2774	TARGET CORP SR UNSECURED 04/26 2.5	0.008%	80.533%
2775	PRICESMART INC	0.008%	80.541%
2776	MACYS RETAIL HLDGS INC COMPANY GUAR 02/23 2.875	0.008%	80.549%
2777	HORIZON PHARMA	0.008%	80.558%
2778	CHAILEASE HOLDI	0.008%	80.566%
2779	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.008%	80.574%
2780	CERNER CORP	0.008%	80.582%
2781	TATA CONSULTANC	0.008%	80.591%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2782	CBS CORP COMPANY GUAR 01/27 2.9	0.008%	80.599%
2783	CHINA MEDICAL S	0.008%	80.607%
2784	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.008%	80.616%
2785	SYNAPTICS INC COMMON STOCK USD.001	0.008%	80.624%
2786	JINDAL STEEL &	0.008%	80.632%
2787	SOTHEBY S COMMON STOCK USD.01	0.008%	80.641%
2788	FOSUN INTERNATI	0.008%	80.649%
2789	RYDER SYSTEM IN	0.008%	80.657%
2790	CARE CAPITAL PROPERTIES INC REIT USD.01	0.008%	80.665%
2791	FAIRFAX MEDIA L	0.008%	80.674%
2792	ISS A/S	0.008%	80.682%
2793	BLOCK(H&R)INC	0.008%	80.690%
2794	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.008%	80.699%
2795	DIAMONDROCK HOSPITALITY CO REIT USD.01	0.008%	80.707%
2796	IT HOLDINGS COR	0.008%	80.715%
2797	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.008%	80.723%
2798	QINETIQ GROUP P	0.008%	80.732%
2799	CAPITEC BANK HL	0.008%	80.740%
2800	PROSIEBENSAT.1	0.008%	80.748%
2801	PENSKE TRUCK LE	0.008%	80.756%
2802	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.008%	80.765%
2803	CONDUENT INC COMMON STOCK USD.01	0.008%	80.773%
2804	WEIS MARKETS IN	0.008%	80.781%
2805	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.008%	80.789%
2806	TOKYO TATEMONO	0.008%	80.798%
2807	ENTERGY CORP	0.008%	80.806%
2808	HMS HOLDINGS CORP COMMON STOCK USD.01	0.008%	80.814%
2809	LIFE HEALTHCARE	0.008%	80.822%
2810	JAMES HARDIE IN	0.008%	80.830%
2811	TARO PHARMACEUT	0.008%	80.839%
2812	VOLVO AB	0.008%	80.847%
2813	CBS CORP COMPANY GUAR 01/25 3.5	0.008%	80.855%
2814	CALFRAC WELL SE	0.008%	80.863%
2815	VENTURE CORP	0.008%	80.871%
2816	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.008%	80.880%
2817	N B T BANCORP INC COMMON STOCK USD.01	0.008%	80.888%
2818	MDU RES GROUP I	0.008%	80.896%
2819	BALCHEM CORP COMMON STOCK USD.0667	0.008%	80.904%
2820	EAGLE BANCORP INC COMMON STOCK USD.01	0.008%	80.912%
2821	CONTINENTAL GOL	0.008%	80.920%
2822	OSI SYSTEMS INC	0.008%	80.928%
2823	IJM CORP BERHAD	0.008%	80.937%
2824	MORNINGSTAR INC COMMON STOCK	0.008%	80.945%
2825	POWER FINANCE C	0.008%	80.953%
2826	PUBLIC BNK-LOCA	0.008%	80.961%
2827	SULZER AG	0.008%	80.969%
2828	DENTSU INC.	0.008%	80.977%
2829	DOWA HOLDING CO	0.008%	80.985%
2830	VICTREX PLC	0.008%	80.993%
2831	GRIFOLS SA	0.008%	81.002%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2832	BROWN-FORMAN CO	0.008%	81.010%
2833	RELIANCE CAPITA	0.008%	81.018%
2834	HITACHI CHEMICA	0.008%	81.026%
2835	NIPPON EXPRESS	0.008%	81.034%
2836	NIPPON KAYAKU C	0.008%	81.042%
2837	EMBRAER SA SPON ADR ADR	0.008%	81.050%
2838	YAMAGUCHI FINAN	0.008%	81.058%
2839	BNC BANCORP COMMON STOCK	0.008%	81.066%
2840	CHIBA BANK	0.008%	81.074%
2841	KYUSHU FINANCIA	0.008%	81.083%
2842	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.008%	81.091%
2843	SUMITOMO FOREST	0.008%	81.099%
2844	NORTHVIEW APART	0.008%	81.107%
2845	CORE LABORATORI	0.008%	81.115%
2846	JSR CORPORATION	0.008%	81.123%
2847	GREENCORE GROUP	0.008%	81.131%
2848	SECURITAS	0.008%	81.139%
2849	MARUTI SUZUKI	0.008%	81.147%
2850	GS YUASA CORP	0.008%	81.155%
2851	LANDSTAR SYSTEM	0.008%	81.163%
2852	SPX FLOW INC COMMON STOCK USD.01	0.008%	81.171%
2853	HOYA CORP	0.008%	81.179%
2854	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.008%	81.187%
2855	CJ CHEILJEDANG	0.008%	81.195%
2856	SCHOLASTIC CORP	0.008%	81.203%
2857	SANWA SHUTTER C	0.008%	81.211%
2858	TELETECH HOLDIN	0.008%	81.219%
2859	KANEKA CORP	0.008%	81.227%
2860	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.008%	81.236%
2861	AMEREN CORP SR UNSECURED 11/20 2.7	0.008%	81.244%
2862	THALES SA	0.008%	81.252%
2863	AKORN INC COMMON STOCK	0.008%	81.260%
2864	VONTOBEL HLDGS	0.008%	81.268%
2865	NEX GROUP PLC	0.008%	81.276%
2866	BERKSHIRE HAT E	0.008%	81.284%
2867	WASHINGTON REIT REIT USD.01	0.008%	81.292%
2868	LANCASTER COLON	0.008%	81.300%
2869	HUANENG RENEWAB	0.008%	81.308%
2870	SERVICEMASTER G	0.008%	81.316%
2871	COMFORT SYSTEMS	0.008%	81.324%
2872	CINEWORLD GROUP	0.008%	81.332%
2873	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.008%	81.340%
2874	KOHL S CORPORATION SR UNSECURED 07/25 4.25	0.008%	81.348%
2875	VALIANT HOLDING	0.008%	81.356%
2876	HUB GROUP INC CL A COMMON STOCK USD.01	0.008%	81.364%
2877	TRINSEO SA	0.008%	81.372%
2878	ABERTIS INFRAES	0.008%	81.380%
2879	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.008%	81.388%
2880	HIROSHIMA BANK	0.008%	81.396%
2881	Alten	0.008%	81.404%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2882	MTR CORP	0.008%	81.411%
2883	MACK CALI REALTY CORP REIT USD.01	0.008%	81.419%
2884	GCL-POLY ENERGY	0.008%	81.427%
2885	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.008%	81.435%
2886	FILA KOREA LTD	0.008%	81.443%
2887	PANERA BREAD COMPANY CLASS A COMMON STOCK USD.0001	0.008%	81.451%
2888	FEDEX CORP COMPANY GUAR 02/20 2.3	0.008%	81.459%
2889	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.008%	81.467%
2890	SUNNY OPTICAL T	0.008%	81.475%
2891	HERBALIFE LTD COMMON STOCK USD.002	0.008%	81.483%
2892	JBS SA	0.008%	81.491%
2893	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.008%	81.499%
2894	TRANSURBAN GROU	0.008%	81.507%
2895	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.008%	81.515%
2896	KURITA WATER IN	0.008%	81.523%
2897	RLI CORP COMMON STOCK USD1.0	0.008%	81.531%
2898	BERENDSEN PLC	0.008%	81.538%
2899	BRAIT SA	0.008%	81.546%
2900	WACKER CHEMIE A	0.008%	81.554%
2901	CHANG HWA COMME	0.008%	81.562%
2902	T IS BANKASI	0.008%	81.570%
2903	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 VAR	0.008%	81.578%
2904	DIEBOLD INC	0.008%	81.586%
2905	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.008%	81.594%
2906	SALESFORCE.COM	0.008%	81.602%
2907	NWS HOLDINGS LT	0.008%	81.609%
2908	LLOYD THOMPSON	0.008%	81.617%
2909	ALLEGIANT TRAVE	0.008%	81.625%
2910	ENDO INTERNATIO	0.008%	81.633%
2911	WABASH NATIONAL	0.008%	81.641%
2912	SUL AMERICA SA	0.008%	81.649%
2913	S-OIL CORPORATI	0.008%	81.657%
2914	NIPPON ELEC GLA	0.008%	81.665%
2915	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.008%	81.672%
2916	TOYO TIRE & RUB	0.008%	81.680%
2917	EQT CORPORATION	0.008%	81.688%
2918	PEOPLE'S INSURA	0.008%	81.696%
2919	AXEL SPRINGER A	0.008%	81.704%
2920	SHENZHEN INVEST	0.008%	81.712%
2921	SINOPHARM GROUP	0.008%	81.719%
2922	ARGONAUT GOLD I	0.008%	81.727%
2923	ILLUMINA INC	0.008%	81.735%
2924	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.008%	81.743%
2925	AGL ENERGY LTD	0.008%	81.751%
2926	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.008%	81.759%
2927	JUST ENERGY GROUP INC COMMON STOCK	0.008%	81.766%
2928	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.008%	81.774%
2929	RIGHTMOVE GROUP	0.008%	81.782%
2930	QTS REALTY TRUST INC CL A REIT USD.01	0.008%	81.790%
2931	DAILY MAIL&GEN	0.008%	81.798%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2932	STATOIL ASA SPON ADR ADR	0.008%	81.805%
2933	ADMIRAL GROUP	0.008%	81.813%
2934	ITV PLC	0.008%	81.821%
2935	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.008%	81.829%
2936	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.008%	81.837%
2937	PRIMARY HEALTH	0.008%	81.844%
2938	BK OF KYOTO	0.008%	81.852%
2939	YAMATO HOLDINGS	0.008%	81.860%
2940	SIHUAN PHARMACE	0.008%	81.868%
2941	FERRO CORP	0.008%	81.875%
2942	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.008%	81.883%
2943	PRIVATEBANCORP INC COMMON STOCK	0.008%	81.891%
2944	CASIO COMPUTER	0.008%	81.899%
2945	NEXANS	0.008%	81.906%
2946	NIBE INDUSTRIER	0.008%	81.914%
2947	CRH MEDICAL COR	0.008%	81.922%
2948	CDK GLOBAL INC COMMON STOCK USD.01	0.008%	81.930%
2949	NEOPOST	0.008%	81.937%
2950	ENI	0.008%	81.945%
2951	COFINIMMO	0.008%	81.953%
2952	GENTERA SAB DE	0.008%	81.960%
2953	PREMIER INC CLASS A COMMON STOCK USD.01	0.008%	81.968%
2954	SCHOUW & CO	0.008%	81.976%
2955	DGB FINANCIAL G	0.008%	81.984%
2956	STEELCASE INC	0.008%	81.991%
2957	KELLOGG CO 4% 1	0.008%	81.999%
2958	SILICON LABORAT	0.008%	82.007%
2959	CABELA S INC COMMON STOCK USD.01	0.008%	82.014%
2960	HK & CHINA GAS	0.008%	82.022%
2961	WEICHAJ POWER-H	0.008%	82.030%
2962	ROCKWOOL INTL	0.008%	82.038%
2963	LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	0.008%	82.045%
2964	GUNMA BANK	0.008%	82.053%
2965	OTP BANK PLC	0.008%	82.061%
2966	DAELIM INDUSTRI	0.008%	82.068%
2967	TATA STEEL LIMJ	0.008%	82.076%
2968	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.008%	82.084%
2969	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.008%	82.091%
2970	DSW INC CLASS A COMMON STOCK	0.008%	82.099%
2971	TIETO CORP OYJ	0.008%	82.106%
2972	NOMURA REAL EST	0.008%	82.114%
2973	SALZGITTER AG	0.008%	82.122%
2974	HSBC USA INC SR UNSECURED 08/20 2.75	0.008%	82.129%
2975	CANARA BANK	0.008%	82.137%
2976	COCA-COLA BOTTL	0.008%	82.145%
2977	GRUPO AEROPORTU	0.008%	82.152%
2978	WEBMD HEALTH CORP COMMON STOCK USD.01	0.008%	82.160%
2979	AQUA AMERICA INC COMMON STOCK USD.5	0.008%	82.168%
2980	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.008%	82.175%
2981	E-MART CO. LTD.	0.008%	82.183%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2982	HACHIJUNI BANK	0.008%	82.190%
2983	CAL MAINE FOODS INC COMMON STOCK USD.01	0.008%	82.198%
2984	BERRY PLASTICS GROUP INC COMMON STOCK USD.01	0.008%	82.206%
2985	AU OPTRONICS CO	0.008%	82.213%
2986	WGL HOLDINGS INC COMMON STOCK	0.008%	82.221%
2987	NOVATEK MICROEL	0.008%	82.228%
2988	BELIMO HOLDING	0.008%	82.236%
2989	AJINOMOTO CO IN	0.008%	82.243%
2990	FIVE PRIME THER	0.008%	82.251%
2991	SINO-OCEAN LAND	0.008%	82.259%
2992	CHEMOURS CO/THE COMMON STOCK	0.008%	82.266%
2993	DUET GROUP	0.008%	82.274%
2994	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.008%	82.281%
2995	77TH BANK	0.008%	82.289%
2996	LEONS FURNITURE	0.008%	82.296%
2997	BEIJING CAPITAL	0.008%	82.304%
2998	FRONTIER REIT	0.008%	82.311%
2999	AUST & NZ BK GP	0.008%	82.319%
3000	NAMCO BANDAI HO	0.008%	82.326%
3001	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.008%	82.334%
3002	PARK NATIONAL CORP COMMON STOCK	0.008%	82.342%
3003	BIRD CONSTRUCTI	0.008%	82.349%
3004	CA INC 3.6% 01A	0.008%	82.357%
3005	SANKYU INC	0.008%	82.364%
3006	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.008%	82.372%
3007	China Mengniu D	0.008%	82.379%
3008	ROGERS CORP COMMON STOCK USD1.0	0.008%	82.387%
3009	HEICO CORP CLASS A COMMON STOCK USD.01	0.008%	82.394%
3010	PEBBLEBROOK HOT	0.007%	82.402%
3011	SEI INVESTMENT	0.007%	82.409%
3012	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.007%	82.417%
3013	LEXINGTON REALTY TRUST REIT USD.0001	0.007%	82.424%
3014	AIR WATER INC.	0.007%	82.432%
3015	HOKUHOKU FINANC	0.007%	82.439%
3016	MERLIN ENTERTAI	0.007%	82.447%
3017	TAISEI CORP	0.007%	82.454%
3018	VALENER INC	0.007%	82.461%
3019	WESTERN REFININ	0.007%	82.469%
3020	NOMURA HOLDINGS INC SPON ADR ADR	0.007%	82.476%
3021	TALANX AG	0.007%	82.484%
3022	STAMPS.COM INC COMMON STOCK USD.001	0.007%	82.491%
3023	EMPRESAS COPEC	0.007%	82.499%
3024	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01	0.007%	82.506%
3025	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.007%	82.514%
3026	ESCORTS LTD	0.007%	82.521%
3027	TRYGVESTA AS	0.007%	82.529%
3028	BROOKS AUTOMATI	0.007%	82.536%
3029	HOMESERVE PLC	0.007%	82.543%
3030	SPROTT INC COMM	0.007%	82.551%
3031	TAURON POLSKA E	0.007%	82.558%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3032	INNOSPEC INC COMMON STOCK USD.01	0.007%	82.566%
3033	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.007%	82.573%
3034	AMERIS BANCORP COMMON STOCK USD1.0	0.007%	82.581%
3035	RUBIS	0.007%	82.588%
3036	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.007%	82.595%
3037	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.007%	82.603%
3038	IXIA COMMON STOCK	0.007%	82.610%
3039	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.007%	82.618%
3040	ALFA LAVAL AB	0.007%	82.625%
3041	MRV ENGENHARIA	0.007%	82.632%
3042	ALTICE NV CLAS	0.007%	82.640%
3043	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.007%	82.647%
3044	CHUGOKU BANK	0.007%	82.654%
3045	WACOAL CORP	0.007%	82.662%
3046	HYUNDAI HEAVY I	0.007%	82.669%
3047	DAEWOO SECURITI	0.007%	82.677%
3048	COCHLEAR LTD	0.007%	82.684%
3049	PENNON GROUP	0.007%	82.691%
3050	DAITO TRUST CON	0.007%	82.699%
3051	KAZAKHMYS PLC	0.007%	82.706%
3052	EUROPEAN INVEST	0.007%	82.713%
3053	CONOCOPHILLIPS COMPANY GUAR 01/20 6	0.007%	82.720%
3054	MAKITA CORP	0.007%	82.728%
3055	F5 NETWORKS INC COMMON STOCK	0.007%	82.735%
3056	POOL CORP COMMON STOCK USD.001	0.007%	82.742%
3057	PCCW LIMITED	0.007%	82.750%
3058	BOVIS HOMES GRO	0.007%	82.757%
3059	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.007%	82.764%
3060	UTD O/S LAND	0.007%	82.772%
3061	MORI HILLS REIT	0.007%	82.779%
3062	JAPAN LOGISTICS	0.007%	82.786%
3063	MERITZ SECURITI	0.007%	82.793%
3064	NEWMARKET CORP COMMON STOCK	0.007%	82.801%
3065	CHINA DEVELOPME	0.007%	82.808%
3066	HITACHI CAPITAL	0.007%	82.815%
3067	AUTODESK INC SR UNSECURED 12/22 3.6	0.007%	82.823%
3068	CHINA GAS HOLDI	0.007%	82.830%
3069	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.007%	82.837%
3070	MOBILE MINI INC COMMON STOCK USD.01	0.007%	82.844%
3071	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.007%	82.852%
3072	ALSEA SAB DE CV	0.007%	82.859%
3073	SHANGHAI INDL	0.007%	82.866%
3074	MARKEL CORPORATION SR UNSECURED 06/21 5.35	0.007%	82.873%
3075	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.007%	82.881%
3076	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.007%	82.888%
3077	NABTESCO CORP	0.007%	82.895%
3078	WIN SEMICONDUCT	0.007%	82.902%
3079	BHARAT HEAVY EL	0.007%	82.910%
3080	ATKINS WS	0.007%	82.917%
3081	GARTNER GROUP I	0.007%	82.924%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3082	EXELIXIS INC	0.007%	82.931%
3083	CATTOLICA ASSIC	0.007%	82.939%
3084	DELTA LLOYD NV	0.007%	82.946%
3085	POWERTECH TECHN	0.007%	82.953%
3086	DORMA+KABA HOLD	0.007%	82.960%
3087	FORBO HLDG	0.007%	82.968%
3088	CUBIC CORP COMMON STOCK	0.007%	82.975%
3089	HIGH LINER FOOD	0.007%	82.982%
3090	SONIC HEALTHCAR	0.007%	82.989%
3091	COGNEX CORP	0.007%	82.996%
3092	CSRA INC COMMON STOCK USD.001	0.007%	83.004%
3093	ENN ENERGY HOLD	0.007%	83.011%
3094	GLUSKIN SHEFF &	0.007%	83.018%
3095	AMERIPRISE FINANCIAL INC SR UNSECURED 03/20 5.3	0.007%	83.025%
3096	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.007%	83.032%
3097	BASF SE SPON ADR ADR	0.007%	83.040%
3098	IROBOT CORP	0.007%	83.047%
3099	AAR CORP	0.007%	83.054%
3100	TERANGA GOLD CO	0.007%	83.061%
3101	ATMOS ENERGY CO	0.007%	83.068%
3102	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.007%	83.076%
3103	MAPLETREE COMME	0.007%	83.083%
3104	ADEKA CORPORATI	0.007%	83.090%
3105	INTERCONTINENTAL HOTELS ADR ADR	0.007%	83.097%
3106	CNP ASSURANCES	0.007%	83.104%
3107	AON CORP COMPANY GUAR 09/20 5	0.007%	83.112%
3108	HANESBRANDS INC COMMON STOCK USD.01	0.007%	83.119%
3109	DINEQUITY INC	0.007%	83.126%
3110	JIANGXI COPPER	0.007%	83.133%
3111	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.007%	83.140%
3112	SKYWORTH DIGITA	0.007%	83.147%
3113	HARVEY NORMAN H	0.007%	83.154%
3114	INGERSOLL GLB H	0.007%	83.162%
3115	FABRINET	0.007%	83.169%
3116	NORDSON CORP COMMON STOCK	0.007%	83.176%
3117	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	0.007%	83.183%
3118	FUCHS PETROLUB	0.007%	83.190%
3119	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.007%	83.197%
3120	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.007%	83.204%
3121	SSAB SVENSKT ST	0.007%	83.211%
3122	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.007%	83.219%
3123	TKH GROUP NV DU	0.007%	83.226%
3124	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.007%	83.233%
3125	UNIT CORP	0.007%	83.240%
3126	MBIA INC	0.007%	83.247%
3127	TOKUYAMA CORP	0.007%	83.254%
3128	FORWARD AIR COR	0.007%	83.261%
3129	TOYOBO CO	0.007%	83.268%
3130	PINNACLE WEST CAPITAL COMMON STOCK	0.007%	83.276%
3131	SJM HOLDINGS LT	0.007%	83.283%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3132	CORE-MARK HLDG	0.007%	83.290%
3133	LIBERTY GLOBAL	0.007%	83.297%
3134	MIDDLEBY CORP COMMON STOCK USD.01	0.007%	83.304%
3135	BOFI HOLDING INC COMMON STOCK USD.01	0.007%	83.311%
3136	EXELON GENERATION CO LLC SR UNSECURED 10/19 5.2	0.007%	83.318%
3137	OMNICELL INC COMMON STOCK USD.001	0.007%	83.325%
3138	ADVANTEST	0.007%	83.332%
3139	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01	0.007%	83.339%
3140	NIKON CORP	0.007%	83.346%
3141	EUROFINS SCIENT	0.007%	83.354%
3142	GAIL INDIA LTD	0.007%	83.361%
3143	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.007%	83.368%
3144	NCC AB-B	0.007%	83.375%
3145	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.007%	83.382%
3146	AMEC FOSTER	0.007%	83.389%
3147	TECHTRONIC INDU	0.007%	83.396%
3148	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.007%	83.403%
3149	K'S HOLDINGS	0.007%	83.410%
3150	BRF SA ADR ADR	0.007%	83.417%
3151	INVESTA OFFICE	0.007%	83.424%
3152	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.007%	83.431%
3153	LA Z BOY INC COMMON STOCK USD1.0	0.007%	83.438%
3154	BANCFIRST CORP	0.007%	83.445%
3155	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.007%	83.452%
3156	DISTRIBUIDORA I	0.007%	83.460%
3157	DAIDO STEEL CO	0.007%	83.467%
3158	AETNA INC 4.125	0.007%	83.474%
3159	TSUMURA & CO	0.007%	83.481%
3160	SYSCO CORPORATI	0.007%	83.488%
3161	HINO MOTORS	0.007%	83.495%
3162	CST BRANDS INC COMMON STOCK USD.01	0.007%	83.502%
3163	NHK SPRING CO	0.007%	83.509%
3164	PETRONET LNG LT	0.007%	83.516%
3165	NOVO NORDISK A/S SPONS ADR ADR	0.007%	83.523%
3166	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 01/20 4.6	0.007%	83.530%
3167	OWENS-ILLINOIS	0.007%	83.537%
3168	PIONEER FOODS L	0.007%	83.544%
3169	BUWOG AG	0.007%	83.551%
3170	SUN TV NETWORK	0.007%	83.558%
3171	HKT TRUST	0.007%	83.565%
3172	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	0.007%	83.572%
3173	SPARTANNASH CO COMMON STOCK	0.007%	83.579%
3174	LANCASHIRE HLDG	0.007%	83.586%
3175	ARGAN INC COMMON STOCK USD.15	0.007%	83.593%
3176	HIGHWEALTH CONS	0.007%	83.600%
3177	REDROW	0.007%	83.607%
3178	Samsung Life In	0.007%	83.614%
3179	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.007%	83.621%
3180	AMGEN INC SR UNSECURED 11/21 3.875	0.007%	83.628%
3181	SWEDEN GOVERNEN	0.007%	83.635%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3182	MONSTER BEVERAGE CORP COMMON STOCK	0.007%	83.642%
3183	MORINAGA MILK I	0.007%	83.649%
3184	KENEDIX REALTY	0.007%	83.656%
3185	BANCA MEDIOLANU	0.007%	83.663%
3186	SARTORIUS AG-VO	0.007%	83.670%
3187	SYNTHOMER PLC	0.007%	83.676%
3188	SCANA CORP COMMON STOCK	0.007%	83.683%
3189	SANTEN PHARM CO	0.007%	83.690%
3190	HUA NAN FINANCI	0.007%	83.697%
3191	NIFCO INC	0.007%	83.704%
3192	ANTA SPORTS PRO	0.007%	83.711%
3193	IDACORP INC COMMON STOCK	0.007%	83.718%
3194	INTERFACE INC COMMON STOCK USD.1	0.007%	83.725%
3195	ANHUI CONCH CEM	0.007%	83.732%
3196	YY INC ADR ADR USD.00001	0.007%	83.739%
3197	HAITONG SECURIT	0.007%	83.746%
3198	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.007%	83.753%
3199	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.007%	83.760%
3200	ABB LTD SPON ADR ADR	0.007%	83.767%
3201	MTY FOOD GROUP	0.007%	83.774%
3202	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.007%	83.781%
3203	ALTRAN TECHNOLO	0.007%	83.788%
3204	BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01	0.007%	83.795%
3205	SKY CITY	0.007%	83.801%
3206	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.007%	83.808%
3207	GOLDEN AGRI RES	0.007%	83.815%
3208	TESSENDERLO CHE	0.007%	83.822%
3209	TRANSCANADA PIPELINES SR UNSECURED 08/22 2.5	0.007%	83.829%
3210	EBAY INC SR UNSECURED 03/22 3.8	0.007%	83.836%
3211	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	0.007%	83.843%
3212	PTT GLOBAL CHEM	0.007%	83.850%
3213	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.007%	83.857%
3214	WADDELL & REED	0.007%	83.864%
3215	UNITED UTILITIE	0.007%	83.870%
3216	SELECT INCOME REIT REIT USD.01	0.007%	83.877%
3217	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.007%	83.884%
3218	ABN AMRO GROUP	0.007%	83.891%
3219	TORO CO	0.007%	83.898%
3220	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.007%	83.905%
3221	LONDON STOCK EX	0.007%	83.912%
3222	TAIYO YUDEN CO	0.007%	83.919%
3223	KAMAN CORP COMMON STOCK USD1.0	0.007%	83.925%
3224	ASTEC INDUSTRIE	0.007%	83.932%
3225	TOTAL SYSTEM SE	0.007%	83.939%
3226	JD SPORTS FASHI	0.007%	83.946%
3227	MULTI COLOR CORP COMMON STOCK	0.007%	83.953%
3228	KRATON CORP COMMON STOCK USD.01	0.007%	83.960%
3229	KOREA INVESTMEN	0.007%	83.967%
3230	KILLAM APART RE	0.007%	83.973%
3231	ENERPLUS CORP COMMON STOCK	0.007%	83.980%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3232	VONAGE HLDGS CO	0.007%	83.987%
3233	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.007%	83.994%
3234	DIPLOMA (NEW)	0.007%	84.001%
3235	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.007%	84.008%
3236	JAZZ PHARMACEUT	0.007%	84.014%
3237	BRUKER CORP COMMON STOCK USD.01	0.007%	84.021%
3238	EVOLUTION MININ	0.007%	84.028%
3239	INVENTEC CORP	0.007%	84.035%
3240	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	0.007%	84.042%
3241	CTRIIP.COM INTERNATIONAL ADR ADR USD.01	0.007%	84.048%
3242	DRAX GROUP PLC	0.007%	84.055%
3243	SOFTWARE AG DAR	0.007%	84.062%
3244	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.007%	84.069%
3245	STAG INDUSTRIAL INC REIT USD.01	0.007%	84.076%
3246	NOF CORP	0.007%	84.082%
3247	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.007%	84.089%
3248	PARAGON GROUP O	0.007%	84.096%
3249	SNAM SPA	0.007%	84.103%
3250	CALERES INC COMMON STOCK USD.01	0.007%	84.110%
3251	EXXARO	0.007%	84.116%
3252	OPKO HEALTH INC COMMON STOCK USD.01	0.007%	84.123%
3253	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.007%	84.130%
3254	KEIHAN ELECTRIC	0.007%	84.137%
3255	RICHMONT MINES	0.007%	84.144%
3256	WABCO HOLDINGS INC COMMON STOCK USD.01	0.007%	84.150%
3257	KLOECKNER & CO	0.007%	84.157%
3258	ACCTON	0.007%	84.164%
3259	RENGO CO	0.007%	84.171%
3260	SHIZUOKA BANK	0.007%	84.177%
3261	FISHER & PAYKEL	0.007%	84.184%
3262	NETAPP INC SR UNSECURED 06/21 3.375	0.007%	84.191%
3263	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.007%	84.198%
3264	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7	0.007%	84.205%
3265	FRANSHION PROPE	0.007%	84.211%
3266	AENA SA	0.007%	84.218%
3267	AYALA CORP	0.007%	84.225%
3268	FAR EAST HORIZO	0.007%	84.232%
3269	AUTODESK INC SR UNSECURED 06/20 3.125	0.007%	84.238%
3270	ROPER TECHNOLOG	0.007%	84.245%
3271	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.007%	84.252%
3272	BIOGEN INC SR UNSECURED 09/20 2.9	0.007%	84.259%
3273	KBC GROEP NV	0.007%	84.265%
3274	JAMES RIVER GRO	0.007%	84.272%
3275	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	0.007%	84.279%
3276	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875	0.007%	84.286%
3277	GRAINCORP LTD	0.007%	84.292%
3278	GREAT EAGLE HLD	0.007%	84.299%
3279	TIAA ASSET MGMT FIN LLC SR UNSECURED 144A 11/19 2.95	0.007%	84.306%
3280	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/20 3.05	0.007%	84.313%
3281	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK	0.007%	84.319%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3282	HUNTINGTON NATI	0.007%	84.326%
3283	LG HOUSEHOLD HE	0.007%	84.333%
3284	BENESSE CORP	0.007%	84.339%
3285	FLEXIUM INTERCO	0.007%	84.346%
3286	NISSHINBO IND I	0.007%	84.353%
3287	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.007%	84.360%
3288	BARCO(NEW)	0.007%	84.366%
3289	BOSTON SCIENTIFIC CORP SR UNSECURED 05/20 2.85	0.007%	84.373%
3290	EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	0.007%	84.380%
3291	STATE STREET CORP SR UNSECURED 08/20 2.55	0.007%	84.386%
3292	POWER ASSETS HO	0.007%	84.393%
3293	CAP SA	0.007%	84.400%
3294	FIBRIA CELULOSE SA SPON ADR ADR	0.007%	84.407%
3295	JPMORGAN CHASE + CO SR UNSECURED 06/20 2.75	0.007%	84.413%
3296	FAST RETAILING	0.007%	84.420%
3297	OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	0.007%	84.427%
3298	LARGAN PRECISIO	0.007%	84.433%
3299	MAIDEN HLDGS LT	0.007%	84.440%
3300	NAN YA PLASTIC	0.007%	84.447%
3301	MORGAN STANLEY	0.007%	84.454%
3302	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.007%	84.460%
3303	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.007%	84.467%
3304	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	0.007%	84.474%
3305	SEMPRA ENERGY	0.007%	84.480%
3306	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.007%	84.487%
3307	DOMINION RESOURCES INC SR UNSECURED 12/19 2.5	0.007%	84.494%
3308	AFLAC INC SR UNSECURED 03/20 2.4	0.007%	84.501%
3309	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.007%	84.507%
3310	SUNTRUST BANKS INC SR UNSECURED 05/19 2.5	0.007%	84.514%
3311	BB+T CORPORATION SR UNSECURED 01/20 2.45	0.007%	84.521%
3312	ASM INTL NV	0.007%	84.527%
3313	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	0.007%	84.534%
3314	BAE SYSTEMS HLD	0.007%	84.541%
3315	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	0.007%	84.547%
3316	LEGG MASON INC SR UNSECURED 07/19 2.7	0.007%	84.554%
3317	PNC BANK NA SR UNSECURED 07/20 2.6	0.007%	84.561%
3318	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.007%	84.568%
3319	ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	0.007%	84.574%
3320	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.007%	84.581%
3321	GATX CORP	0.007%	84.588%
3322	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3	0.007%	84.594%
3323	THERMO FISHER SCIENTIFIC SR UNSECURED 02/19 2.4	0.007%	84.601%
3324	GRUBHUB INC COMMON STOCK USD.0001	0.007%	84.608%
3325	JOHN DEERE CAPI	0.007%	84.614%
3326	HYUNDAI DS,NEW	0.007%	84.621%
3327	VIACOM INC SR UNSECURED 04/19 2.2	0.007%	84.628%
3328	NTT DATA	0.007%	84.634%
3329	ABBVIE INC SR UNSECURED 05/20 2.5	0.007%	84.641%
3330	MANUF + TRADERS TRUST CO SR UNSECURED 07/19 2.25	0.007%	84.648%
3331	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	0.007%	84.654%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3332	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.007%	84.661%
3333	CAPELLA EDUCATI	0.007%	84.668%
3334	HEICO CORP	0.007%	84.674%
3335	QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	0.007%	84.681%
3336	SCHWEITZER-MAUD	0.007%	84.688%
3337	HARLEY DAVIDSON	0.007%	84.694%
3338	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.007%	84.701%
3339	WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	0.007%	84.708%
3340	PLANTRONICS INC COMMON STOCK USD.01	0.007%	84.714%
3341	SABRA HEALTH CARE REIT INC REIT USD.01	0.007%	84.721%
3342	QUBE HOLDINGS L	0.007%	84.728%
3343	PSEG POWER LLC COMPANY GUAR 11/18 2.45	0.007%	84.734%
3344	PEPSICO INC SR UNSECURED 10/20 2.15	0.007%	84.741%
3345	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.007%	84.748%
3346	BIOVERATIV INC COMMON STOCK USD.001	0.007%	84.754%
3347	SOUTH32 ADR ADR	0.007%	84.761%
3348	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.007%	84.768%
3349	ECOLAB INC SR U	0.007%	84.774%
3350	YUEXIU PROPERTY	0.007%	84.781%
3351	WALT DISNEY CO	0.007%	84.788%
3352	KEMIRA OY	0.007%	84.794%
3353	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	0.007%	84.801%
3354	MARSH + MCLENNAN COS INC SR UNSECURED 03/20 2.35	0.007%	84.808%
3355	ACTUANT CORP A COMMON STOCK USD.2	0.007%	84.814%
3356	US BANCORP SR UNSECURED 01/22 2.625	0.007%	84.821%
3357	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.007%	84.828%
3358	NIPPON KONPO UN	0.007%	84.834%
3359	MYLAN INC COMPANY GUAR 03/19 2.55	0.007%	84.841%
3360	CITIGROUP INC	0.007%	84.848%
3361	CREDIT SUISSE NEW YORK SR UNSECURED 05/19 2.3	0.007%	84.854%
3362	TRONOX LTD-CL A	0.007%	84.861%
3363	EBAY INC SR UNSECURED 08/19 2.2	0.007%	84.868%
3364	US BANCORP SR UNSECURED 01/21 2.35	0.007%	84.874%
3365	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.007%	84.881%
3366	MIZUHO BANK LTD	0.007%	84.888%
3367	INDUSTRIAS PENO	0.007%	84.894%
3368	AMERICAN HONDA	0.007%	84.901%
3369	QUALCOMM INC SR UNSECURED 05/20 2.25	0.007%	84.907%
3370	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 01/20 2.35	0.007%	84.914%
3371	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.007%	84.921%
3372	COSTCO WHOLESALE CORP SR UNSECURED 12/19 1.7	0.007%	84.927%
3373	MCDONALD S CORP SR UNSECURED 05/20 2.2	0.007%	84.934%
3374	CITIGROUP INC SR UNSECURED 03/21 2.7	0.007%	84.941%
3375	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	0.007%	84.947%
3376	UNUM GROUP SR UNSECURED 05/21 3	0.007%	84.954%
3377	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/19 2.25	0.007%	84.961%
3378	ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45	0.007%	84.967%
3379	COMERICA BANK SR UNSECURED 06/20 2.5	0.007%	84.974%
3380	ZOETIS INC SR UNSECURED 02/18 1.875	0.007%	84.980%
3381	AT+T INC SR UNSECURED 06/20 2.45	0.007%	84.987%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3382	BEIJING ENT WAT	0.007%	84.994%
3383	KONINKLIJKE BAM	0.007%	85.000%
3384	BNP PARIBAS SR UNSECURED 05/20 2.375	0.007%	85.007%
3385	CHEMTURA CORP COMMON STOCK USD.01	0.007%	85.014%
3386	ZILLOW GROUP INC C COMMON STOCK	0.007%	85.020%
3387	CIA BRASILEIRA	0.007%	85.027%
3388	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.007%	85.033%
3389	VODAFONE GROUP	0.007%	85.040%
3390	SEGA SAMMY HOLD	0.007%	85.047%
3391	AWA BANK	0.007%	85.053%
3392	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.007%	85.060%
3393	MATTEL INC SR UNSECURED 03/18 1.7	0.007%	85.067%
3394	ICA GRUPPEN AB	0.007%	85.073%
3395	SHERRITT INTERN	0.007%	85.080%
3396	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.007%	85.086%
3397	BOB EVANS FARMS	0.007%	85.093%
3398	BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3	0.007%	85.100%
3399	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.007%	85.106%
3400	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.007%	85.113%
3401	AUTO TRADER GRO	0.007%	85.119%
3402	PIZZA PIZZA ROY	0.007%	85.126%
3403	SANTANDER HLDG	0.007%	85.133%
3404	STARBUCKS CORP SR UNSECURED 02/21 2.1	0.007%	85.139%
3405	BURLINGTON STORES INC COMMON STOCK USD.0001	0.007%	85.146%
3406	IDEMITSU KOSAN	0.007%	85.152%
3407	SHENZHOU INT GR	0.007%	85.159%
3408	WOOLWORTHS HLDG	0.007%	85.166%
3409	ABBOTT LABORATORIES SR UNSECURED 03/20 2	0.007%	85.172%
3410	REINSURANCE GRO	0.007%	85.179%
3411	BILFINGER BERGE	0.007%	85.185%
3412	CAPITAL BANK FINANCIAL CL A COMMON STOCK	0.007%	85.192%
3413	DELTA ELECTRONI	0.007%	85.198%
3414	TINGYI(CAYMAN I	0.007%	85.205%
3415	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.007%	85.212%
3416	TJX COS INC SR UNSECURED 06/21 2.75	0.007%	85.218%
3417	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.007%	85.225%
3418	HTC CORP COMMON	0.007%	85.231%
3419	KOREAN AIR LINE	0.007%	85.238%
3420	VALERO ENERGY CORP SR UNSECURED 02/20 6.125	0.007%	85.244%
3421	JUBILANT LIFE S	0.007%	85.251%
3422	TOPCON CORPORAT	0.007%	85.258%
3423	ISRAEL DISCOUNT	0.007%	85.264%
3424	21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	0.007%	85.271%
3425	NIDEC CORPORATI	0.007%	85.277%
3426	SAMSUNG SECS CO	0.007%	85.284%
3427	EUROCOMMERCIAL	0.007%	85.290%
3428	BLACK HILLS CORP COMMON STOCK USD1.0	0.007%	85.297%
3429	PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	0.007%	85.304%
3430	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 07/19 6	0.007%	85.310%
3431	ESSENTA PLC	0.007%	85.317%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3432	ALS LTD	0.007%	85.323%
3433	FIRM CAPITAL MO	0.007%	85.330%
3434	NISHI-NIPPON FI	0.007%	85.336%
3435	SHIGA BANK	0.007%	85.343%
3436	INTRUM JUSTITIA	0.007%	85.349%
3437	AMERISAFE INC COMMON STOCK USD.01	0.007%	85.356%
3438	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.007%	85.362%
3439	LTC PROPERTIES	0.007%	85.369%
3440	PORTUCEL EMPRES	0.007%	85.375%
3441	CEAT LTD	0.007%	85.382%
3442	TOPDANMARK A/S	0.007%	85.388%
3443	AES CORP COMMON STOCK USD.01	0.007%	85.395%
3444	TAIWAN HON CHUA	0.007%	85.401%
3445	BANRISUL	0.007%	85.408%
3446	ADVANCED MICRO	0.007%	85.415%
3447	CHINA RAILWAY C	0.007%	85.421%
3448	TELEFONICA DEUT	0.007%	85.428%
3449	NEW ORIENTAL ED	0.007%	85.434%
3450	BP CAPITAL MARK	0.007%	85.441%
3451	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.007%	85.447%
3452	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.007%	85.454%
3453	NORTH PACIFIC B	0.007%	85.460%
3454	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.007%	85.467%
3455	GREAT PLAINS ENERGY INC COMMON STOCK	0.007%	85.473%
3456	EXTERRAN CORP COMMON STOCK USD.01	0.006%	85.480%
3457	H2O RETAILING C	0.006%	85.486%
3458	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.006%	85.493%
3459	PLAINS ALL AMER	0.006%	85.499%
3460	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.006%	85.506%
3461	CORBION NV	0.006%	85.512%
3462	WOONGJIN COWAY	0.006%	85.519%
3463	CIFI HOLDINGS G	0.006%	85.525%
3464	ORIENT OVERSEAS	0.006%	85.531%
3465	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.006%	85.538%
3466	ORKLA ASA	0.006%	85.544%
3467	FEDERAL BANK LT	0.006%	85.551%
3468	SOHO CHINA LTD	0.006%	85.557%
3469	CHINA HONGQIAO	0.006%	85.564%
3470	YAMAHA CORP	0.006%	85.570%
3471	CENTURY TOKYO	0.006%	85.577%
3472	NASDAQ INC SR UNSECURED 01/20 5.55	0.006%	85.583%
3473	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.006%	85.590%
3474	ONE GAS INC COMMON STOCK	0.006%	85.596%
3475	EMC CORP(MASS)	0.006%	85.603%
3476	NVIDIA CORP	0.006%	85.609%
3477	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.006%	85.616%
3478	DONALDSON CO IN	0.006%	85.622%
3479	OSG CORP	0.006%	85.628%
3480	TAIWAN COOPERAT	0.006%	85.635%
3481	FIERA SCEPTRE I	0.006%	85.641%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3482	BANK OF GEORGIA	0.006%	85.648%
3483	FACTSET RESEARC	0.006%	85.654%
3484	BOLLORE	0.006%	85.661%
3485	BOYD GAMING COR	0.006%	85.667%
3486	Denison Mines C	0.006%	85.674%
3487	BANKIA SA	0.006%	85.680%
3488	VERISIGN	0.006%	85.686%
3489	L BRANDS INC COMMON STOCK USD.5	0.006%	85.693%
3490	SAGE GROUP PLC/	0.006%	85.699%
3491	MAGELLAN AEROSP	0.006%	85.706%
3492	BIOMERIEUX	0.006%	85.712%
3493	LIQUOR STORES N	0.006%	85.718%
3494	ASIA CEMENT	0.006%	85.725%
3495	XENIA HOTELS + RESORTS INC REIT USD.01	0.006%	85.731%
3496	SWATCH GROUP AG	0.006%	85.738%
3497	SAIA INC COMMON STOCK USD.001	0.006%	85.744%
3498	FOXCONN TECHNOL	0.006%	85.751%
3499	PSP SWISS PROPE	0.006%	85.757%
3500	CRH (DUBLIN)	0.006%	85.763%
3501	ALLIANT ENERGY	0.006%	85.770%
3502	ENERGIAS DE POR	0.006%	85.776%
3503	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	0.006%	85.783%
3504	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	0.006%	85.789%
3505	OGE ENERGY CORP COMMON STOCK USD.01	0.006%	85.795%
3506	NAGASE & CO	0.006%	85.802%
3507	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.006%	85.808%
3508	SHENZHEN INTERN	0.006%	85.815%
3509	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.006%	85.821%
3510	HARSCO CORP	0.006%	85.827%
3511	ULTRAPAR PARTIC	0.006%	85.834%
3512	SHOWA SHELL SEK	0.006%	85.840%
3513	NTT DOCOMO INC SPON ADR ADR	0.006%	85.846%
3514	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.006%	85.853%
3515	VALMET CORP	0.006%	85.859%
3516	HANWA CO	0.006%	85.866%
3517	DOMINION RESOURCES INC SR UNSECURED 03/21 4.45	0.006%	85.872%
3518	WESTERN POWER W	0.006%	85.878%
3519	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.006%	85.885%
3520	JAPAN AIRLINES	0.006%	85.891%
3521	BAT INTL FINANC	0.006%	85.897%
3522	ALLETE INC	0.006%	85.904%
3523	GENTHERM INC COMMON STOCK	0.006%	85.910%
3524	GRAFTON GROUP P	0.006%	85.916%
3525	TRIPOD TECHNOLO	0.006%	85.923%
3526	XINYI GLASS HOL	0.006%	85.929%
3527	FUJITSU GENERAL	0.006%	85.935%
3528	HENKEL KGAA-PRE	0.006%	85.942%
3529	USHIO INC	0.006%	85.948%
3530	KROGER CO SR UNSECURED 01/19 2.3	0.006%	85.954%
3531	DA OFFICE INV C	0.006%	85.961%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3532	KUBOTA CORP	0.006%	85.967%
3533	MEDIATEK INC	0.006%	85.973%
3534	SEVEN BANK LTD.	0.006%	85.980%
3535	CHINA LIFE INSURANCE CO ADR ADR	0.006%	85.986%
3536	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.006%	85.992%
3537	GPO FIN INBURSA	0.006%	85.999%
3538	LATAM AIRLINES GROUP SP ADR ADR	0.006%	86.005%
3539	CORNING INC SR UNSECURED 08/20 4.25	0.006%	86.011%
3540	EASYJET	0.006%	86.018%
3541	GLORY	0.006%	86.024%
3542	RAMBUS INC	0.006%	86.030%
3543	AMERICAN ASSETS TRUST INC REIT USD.01	0.006%	86.037%
3544	COM2US CORPORAT	0.006%	86.043%
3545	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.006%	86.049%
3546	JTEKT CORP.	0.006%	86.055%
3547	GIANT MFG CO	0.006%	86.062%
3548	ALLREAL HOLDING	0.006%	86.068%
3549	EBIX INC COMMON STOCK USD.1	0.006%	86.074%
3550	NIPPON SUISAN	0.006%	86.081%
3551	CHART INDUSTRIE	0.006%	86.087%
3552	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.006%	86.093%
3553	IMAX CORP	0.006%	86.099%
3554	COMFORTDELGRO C	0.006%	86.106%
3555	TAIYO NIPPON SA	0.006%	86.112%
3556	ASSECO POLAND S	0.006%	86.118%
3557	SHRIRAM TRANSP	0.006%	86.124%
3558	NEXT PLC	0.006%	86.131%
3559	KRUNG THAI BNK	0.006%	86.137%
3560	BANCOLOMBIA SA	0.006%	86.143%
3561	COMPUTERSHARE L	0.006%	86.150%
3562	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.006%	86.156%
3563	KOTAK MAHINDRA	0.006%	86.162%
3564	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK	0.006%	86.168%
3565	KONECRANES O	0.006%	86.175%
3566	OLYMPUS OPTICAL	0.006%	86.181%
3567	CHINA AIRLINES	0.006%	86.187%
3568	MINERAL RESOURC	0.006%	86.193%
3569	ULTRA ELECTRONI	0.006%	86.200%
3570	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.006%	86.206%
3571	EMPRESAS CMPC S	0.006%	86.212%
3572	CRANSWICK	0.006%	86.218%
3573	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.006%	86.225%
3574	SWIFT TRANSPORTATION CO COMMON STOCK USD.001	0.006%	86.231%
3575	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.006%	86.237%
3576	WERELDHAVE NV	0.006%	86.243%
3577	BRASKEM SA	0.006%	86.249%
3578	OXFORD INDUSTRI	0.006%	86.256%
3579	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.006%	86.262%
3580	KIMBERLY CLARK	0.006%	86.268%
3581	ESTACIO PARTICI	0.006%	86.274%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3582	COMPEQ MFG	0.006%	86.281%
3583	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.006%	86.287%
3584	HEWLETT PACKARD	0.006%	86.293%
3585	ZHONGSHENG GROU	0.006%	86.299%
3586	CHINA PETROLEUM	0.006%	86.305%
3587	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.006%	86.312%
3588	COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	0.006%	86.318%
3589	MERRY ELECTRONI	0.006%	86.324%
3590	INTEGRATED DEVI	0.006%	86.330%
3591	MEDIBANK PVT LT	0.006%	86.336%
3592	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.006%	86.343%
3593	CATERPILLAR FIN	0.006%	86.349%
3594	GPO CARSO SA DE	0.006%	86.355%
3595	SUPER GROUP	0.006%	86.361%
3596	DAH SING FINANC	0.006%	86.367%
3597	POWER INTEGRATI	0.006%	86.374%
3598	JSE LTD	0.006%	86.380%
3599	MARUHA NICHIRO	0.006%	86.386%
3600	INDUSTRIAS CH S	0.006%	86.392%
3601	MIRACA HOLDIN	0.006%	86.398%
3602	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.006%	86.404%
3603	MODERN TIMES GR	0.006%	86.410%
3604	APOLLO TYRES	0.006%	86.417%
3605	NIPPON LIGHT ME	0.006%	86.423%
3606	AOYAMA TRADING	0.006%	86.429%
3607	INTRAWEST RESORTS HOLDINGS I COMMON STOCK USD.01	0.006%	86.435%
3608	NEUSTAR INC-CLA	0.006%	86.441%
3609	WEB.COM GROUP INC COMMON STOCK USD.001	0.006%	86.447%
3610	ALLEGION PLC	0.006%	86.454%
3611	S + T BANCORP INC COMMON STOCK USD2.5	0.006%	86.460%
3612	DFDS A/S	0.006%	86.466%
3613	AIRGAS INC COMPANY GUAR 08/20 3.05	0.006%	86.472%
3614	TRANSCANADA PIPELINES SR UNSECURED 01/19 7.125	0.006%	86.478%
3615	ICICI BANK LTD	0.006%	86.484%
3616	MASIMO CORP COMMON STOCK USD.001	0.006%	86.490%
3617	SHIMIZU CORP	0.006%	86.496%
3618	JD.COM INC ADR ADR USD.00002	0.006%	86.503%
3619	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.006%	86.509%
3620	GRAY TELEVISION INC COMMON STOCK	0.006%	86.515%
3621	CFE	0.006%	86.521%
3622	THOMAS COOK GRO	0.006%	86.527%
3623	NIPPON SHOKUBAI	0.006%	86.533%
3624	CREST NICHOLSON	0.006%	86.539%
3625	WHITEHAVEN COAL	0.006%	86.545%
3626	LG INSURANCE CO	0.006%	86.551%
3627	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	0.006%	86.557%
3628	KUMBA IRON ORE	0.006%	86.564%
3629	KAMIGUMI CO	0.006%	86.570%
3630	LOGITECH INTERN	0.006%	86.576%
3631	BANCA POPOLARE	0.006%	86.582%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3632	EQUATORIAL ENER	0.006%	86.588%
3633	mitsui eng&ship	0.006%	86.594%
3634	EDF	0.006%	86.600%
3635	TASEKO MINES LT	0.006%	86.606%
3636	INGEVITY CORP COMMON STOCK USD.01	0.006%	86.612%
3637	TRILOGY ENERGY	0.006%	86.618%
3638	CENTERSTATE BANKS INC COMMON STOCK USD.01	0.006%	86.624%
3639	GLATFELTER(PH)C	0.006%	86.630%
3640	HOKKOKU BANK	0.006%	86.636%
3641	BELMOND LTD	0.006%	86.643%
3642	CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	0.006%	86.649%
3643	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.006%	86.655%
3644	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.006%	86.661%
3645	EMMI AG	0.006%	86.667%
3646	SANKYO CO LTD	0.006%	86.673%
3647	KONAMI CO	0.006%	86.679%
3648	BTG PLC	0.006%	86.685%
3649	C & C GROUP PLC	0.006%	86.691%
3650	FIRST MERCHANTS CORP COMMON STOCK	0.006%	86.697%
3651	HAZAMA CORP(NEW	0.006%	86.703%
3652	INVESTEC LIMITE	0.006%	86.709%
3653	BREWIN DOLPHIN	0.006%	86.715%
3654	D'IETEREN TRADI	0.006%	86.721%
3655	WOORI BANK	0.006%	86.727%
3656	CBL & ASSOC PRO	0.006%	86.733%
3657	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.006%	86.739%
3658	ELIOR	0.006%	86.745%
3659	MAEDA ROAD CONS	0.006%	86.751%
3660	INDUS HOLDING A	0.006%	86.757%
3661	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.006%	86.763%
3662	VEON LTD ADR	0.006%	86.769%
3663	LCY CHEMICAL CO	0.006%	86.776%
3664	CIMB GROUP HOLD	0.006%	86.782%
3665	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.006%	86.788%
3666	CHARTER HALL GR	0.006%	86.794%
3667	RATOS AB-B SHS	0.006%	86.800%
3668	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.006%	86.806%
3669	AECI	0.006%	86.812%
3670	NIPPON ACCOMMOD	0.006%	86.818%
3671	TOTVS SA	0.006%	86.824%
3672	BLACKPEARL RESO	0.006%	86.830%
3673	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.006%	86.836%
3674	TRIUMPH GROUP I	0.006%	86.842%
3675	HEROUX DEVTEK	0.006%	86.848%
3676	CHUBU ELEC POWE	0.006%	86.854%
3677	DUNDEE PRECIOUS	0.006%	86.860%
3678	BREMBO SPA	0.006%	86.866%
3679	ANGLOVAAL MININ	0.006%	86.871%
3680	JACK IN THE BOX INC COMMON STOCK USD.01	0.006%	86.877%
3681	CCR SA	0.006%	86.883%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3682	BIOCON	0.006%	86.889%
3683	CTS EVENTIM	0.006%	86.895%
3684	AUTONEUM HOLDIN	0.006%	86.901%
3685	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.006%	86.907%
3686	GALLIFORD TRY P	0.006%	86.913%
3687	NIPPON SEIKI CO	0.006%	86.919%
3688	FAR EAST TEXTIL	0.006%	86.925%
3689	INNOFOS HOLDINGS INC COMMON STOCK USD.001	0.006%	86.931%
3690	SUN ART RETAIL	0.006%	86.937%
3691	BOLSAS Y MERCAD	0.006%	86.943%
3692	EPAM SYSTEMS INC COMMON STOCK USD.001	0.006%	86.949%
3693	NUFARM	0.006%	86.955%
3694	LATAM AIRLINES	0.006%	86.961%
3695	TSOGO SUN HOLDI	0.006%	86.967%
3696	LOGAN PROPERTY	0.006%	86.973%
3697	AXIATA GROUP	0.006%	86.979%
3698	FIRST BUSEY CORP COMMON STOCK USD.001	0.006%	86.985%
3699	SHIMACHU CO	0.006%	86.991%
3700	REALPAGE INC COMMON STOCK USD.001	0.006%	86.996%
3701	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.006%	87.002%
3702	PT TAMBANG BATU	0.006%	87.008%
3703	1ST SOURCE CORP COMMON STOCK	0.006%	87.014%
3704	BJ S RESTAURANTS INC COMMON STOCK	0.006%	87.020%
3705	VISCOFAN SA	0.006%	87.026%
3706	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.006%	87.032%
3707	WALSIN LIHWA CO	0.006%	87.038%
3708	JAPAN EXCHANGE	0.006%	87.044%
3709	LG INNOTEK CO	0.006%	87.050%
3710	KOITO MFG CO	0.006%	87.056%
3711	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1	0.006%	87.061%
3712	NISOURCE INC	0.006%	87.067%
3713	MORGAN STANLEY	0.006%	87.073%
3714	SAPURAKENCANA P	0.006%	87.079%
3715	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.006%	87.085%
3716	NAGOYA RAILROAD	0.006%	87.091%
3717	TENNANT CO	0.006%	87.097%
3718	AMGEN INC	0.006%	87.103%
3719	IYO BANK	0.006%	87.108%
3720	SOPRA	0.006%	87.114%
3721	ANDERSONS INC/THE COMMON STOCK	0.006%	87.120%
3722	AMEDISYS INC COMMON STOCK USD.001	0.006%	87.126%
3723	SABINA SILVER C	0.006%	87.132%
3724	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.006%	87.138%
3725	SING AIRP TRM S	0.006%	87.144%
3726	GREEN PLAINS INC COMMON STOCK USD.001	0.006%	87.149%
3727	DASSAULT SYSTEM	0.006%	87.155%
3728	FIRST PACIFIC C	0.006%	87.161%
3729	MEGACABLE HOLDI	0.006%	87.167%
3730	TOKYO GAS CO	0.006%	87.173%
3731	OCI	0.006%	87.179%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3732	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.006%	87.184%
3733	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.006%	87.190%
3734	CITY HOLDING CO COMMON STOCK USD2.5	0.006%	87.196%
3735	ACER INC	0.006%	87.202%
3736	TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	0.006%	87.208%
3737	L-BANK BW FOERD	0.006%	87.214%
3738	WAREHOUSES DE P	0.006%	87.219%
3739	MIZRAHI TEFAHOT	0.006%	87.225%
3740	JAPAN EXCELLENT	0.006%	87.231%
3741	ALEXANDERS INC	0.006%	87.237%
3742	TADANO	0.006%	87.243%
3743	QUAD GRAPHICS INC COMMON STOCK USD.025	0.006%	87.249%
3744	ESPRIT HOLDINGS	0.006%	87.254%
3745	TOHO HOLDINGS C	0.006%	87.260%
3746	ASIANA AIRLINES	0.006%	87.266%
3747	NOBLE GROUP LTD	0.006%	87.272%
3748	BANREGIO GRUPO	0.006%	87.278%
3749	PENTA OCEAN CON	0.006%	87.283%
3750	KOREAN REINSURA	0.006%	87.289%
3751	ORANGE SPON ADR ADR	0.006%	87.295%
3752	GRUPO FINANCIER	0.006%	87.301%
3753	LIBERTY HLDGS	0.006%	87.307%
3754	SIAM CEMENT PCL	0.006%	87.312%
3755	UNIBET GROUP PL	0.006%	87.318%
3756	ENTERPRISE INNS	0.006%	87.324%
3757	GRIFFON CORP COMMON STOCK USD.25	0.006%	87.330%
3758	NETWORK HEALTHC	0.006%	87.336%
3759	NEXTEER AUTOMOT	0.006%	87.341%
3760	LUZERNER KTBK	0.006%	87.347%
3761	ALMACENES EXITO	0.006%	87.353%
3762	EOH HOLDINGS LT	0.006%	87.359%
3763	ARMSTRONG WORLD	0.006%	87.364%
3764	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01	0.006%	87.370%
3765	KITE REALTY GROUP TRUST REIT USD.01	0.006%	87.376%
3766	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.006%	87.382%
3767	MASSMART HOLDIN	0.006%	87.387%
3768	ALSTRIA OFFICE	0.006%	87.393%
3769	TRACTOR SUPPLY	0.006%	87.399%
3770	E L FINL CORP L	0.006%	87.405%
3771	DHX MEDIA LTD	0.006%	87.411%
3772	ACERINOX SA	0.006%	87.416%
3773	DAISHI BANK	0.006%	87.422%
3774	DECHRA PHARMA	0.006%	87.428%
3775	STATE AUTO FINANCIAL CORP COMMON STOCK	0.006%	87.434%
3776	AUTODESK INC	0.006%	87.439%
3777	LUK FOOK HOLDIN	0.006%	87.445%
3778	SINOPEC ENGINEE	0.006%	87.451%
3779	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.006%	87.457%
3780	AF AB	0.006%	87.462%
3781	BOSSARD HOLDING	0.006%	87.468%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3782	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.006%	87.474%
3783	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.006%	87.479%
3784	SONAE, S.G.P.S.	0.006%	87.485%
3785	JAFCO CO LTD	0.006%	87.491%
3786	NORTHAM PLATINU	0.006%	87.497%
3787	EXPONENT INC COMMON STOCK USD.001	0.006%	87.502%
3788	THAI OIL PCL-FR	0.006%	87.508%
3789	SHISEIDO CO	0.006%	87.514%
3790	KEIYO BANK	0.006%	87.520%
3791	ENERGY DEVELOP	0.006%	87.525%
3792	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.006%	87.531%
3793	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.006%	87.537%
3794	ECONOCOM GROUP	0.006%	87.542%
3795	SPAR GROUP LIMI	0.006%	87.548%
3796	GENESCO INC COMMON STOCK USD1.0	0.006%	87.554%
3797	CARILLION	0.006%	87.560%
3798	TAIWAN UNION TE	0.006%	87.565%
3799	BDO UNIBANK INC	0.006%	87.571%
3800	TERUMO CORP	0.006%	87.577%
3801	B&M EUROPEAN VA	0.006%	87.582%
3802	SA DES CIMENTS	0.006%	87.588%
3803	SMC CORP	0.006%	87.594%
3804	FUJI OIL CO	0.006%	87.599%
3805	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.006%	87.605%
3806	TAIWAN PAIHO	0.006%	87.611%
3807	KINGBOARD LAMIN	0.006%	87.616%
3808	NITORI CO LTD	0.006%	87.622%
3809	SHINSEI BANK	0.006%	87.628%
3810	BOISE CASCADE CO COMMON STOCK USD.01	0.006%	87.634%
3811	COSMAX INC	0.006%	87.639%
3812	DR REDDYS LABS	0.006%	87.645%
3813	QUALICORP SA	0.006%	87.651%
3814	L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	0.006%	87.656%
3815	EDP RENOVAVEIS	0.006%	87.662%
3816	MAEDA CORP	0.006%	87.668%
3817	KNOLL INC COMMON STOCK USD.01	0.006%	87.673%
3818	CIMAREX ENERGY CO COMMON STOCK USD.01	0.006%	87.679%
3819	KIER GROUP	0.006%	87.685%
3820	KROGER CO SR UNSECURED 01/21 3.3	0.006%	87.690%
3821	MARSTON'S PLC	0.006%	87.696%
3822	KAYABA INDUSTRY	0.006%	87.701%
3823	COHEN + STEERS INC COMMON STOCK USD.01	0.006%	87.707%
3824	BHARTI INFRADEL	0.006%	87.713%
3825	VALORA HOLDING	0.006%	87.718%
3826	WI-LAN INC	0.006%	87.724%
3827	ANTHEM INC SR UNSECURED 08/20 4.35	0.006%	87.730%
3828	FORTUNA SILVER MINES INC COMMON STOCK	0.006%	87.735%
3829	CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	0.006%	87.741%
3830	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.006%	87.747%
3831	CABLE ONE INC COMMON STOCK USD.01	0.006%	87.752%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3832	AMERICA MOVIL S	0.006%	87.758%
3833	HORIZON NORTH L	0.006%	87.763%
3834	CONMED CORP COMMON STOCK USD.01	0.006%	87.769%
3835	VIAD CORP	0.006%	87.775%
3836	SPIRE INC COMMON STOCK USD1.0	0.006%	87.780%
3837	OKUMA CORP	0.006%	87.786%
3838	ARVIND LTD	0.006%	87.791%
3839	H&E EQUIPMENT S	0.006%	87.797%
3840	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.006%	87.803%
3841	HEXPOL AB	0.006%	87.808%
3842	IMCD GROUP NV	0.006%	87.814%
3843	SOCIETE TELEVIS	0.006%	87.819%
3844	ENEA SA	0.006%	87.825%
3845	MONOGRAM RESIDENTIAL TRUST I REIT	0.006%	87.830%
3846	THIRD POINT REI	0.006%	87.836%
3847	QUALITY CARE PROPERTIES REIT USD.01	0.006%	87.842%
3848	IMPLENIA AG	0.006%	87.847%
3849	TS TECH CO.LTD	0.006%	87.853%
3850	INTER PARFUMS INC COMMON STOCK USD.001	0.006%	87.858%
3851	SHINSEGAE DEPT	0.006%	87.864%
3852	DIAMOND OFFSHOR	0.006%	87.869%
3853	MERIDIAN BANCORP INC COMMON STOCK	0.006%	87.875%
3854	BE SEMICONDUCTO	0.006%	87.881%
3855	ACACIA MINING	0.006%	87.886%
3856	CHINA RESOURCES	0.006%	87.892%
3857	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.006%	87.897%
3858	CUMMINS INDIA	0.006%	87.903%
3859	CITY DEVELOPMEN	0.006%	87.908%
3860	ENCORE WIRE CORP COMMON STOCK USD.01	0.006%	87.914%
3861	CHIPOTLE MEXICA	0.006%	87.919%
3862	CASTELLUM AB NE	0.006%	87.925%
3863	WH SMITH PLC	0.006%	87.930%
3864	STEEL AUTHORITY	0.006%	87.936%
3865	MICHAEL PAGE IN	0.006%	87.941%
3866	EPLUS INC	0.006%	87.947%
3867	WHIRLPOOL CORP	0.006%	87.953%
3868	FORMOSA PLASTIC	0.006%	87.958%
3869	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.006%	87.964%
3870	KANSAI ELEC POW	0.006%	87.969%
3871	CANAM GROUP	0.006%	87.975%
3872	LHC GROUP INC COMMON STOCK USD.01	0.006%	87.980%
3873	SHINMAYWA INDS	0.006%	87.986%
3874	COCA-COLA AMATI	0.005%	87.991%
3875	HORIBA	0.005%	87.997%
3876	MITIE GROUP	0.005%	88.002%
3877	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.005%	88.008%
3878	REALTEK SEMICON	0.005%	88.013%
3879	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.005%	88.019%
3880	TONGDA GROUP HL	0.005%	88.024%
3881	SIDERURGICA NAC	0.005%	88.030%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3882	ANDRITZ AG	0.005%	88.035%
3883	APA GROUP	0.005%	88.041%
3884	SAVILLS PLC	0.005%	88.046%
3885	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.005%	88.051%
3886	BANCO SANTANDER	0.005%	88.057%
3887	STANLEY ELECTRI	0.005%	88.062%
3888	WALSIN TECHNOLO	0.005%	88.068%
3889	NIPPON TEL&TEL	0.005%	88.073%
3890	LOWE S COS INC SR UNSECURED 09/25 3.375	0.005%	88.079%
3891	SCHWEITER TECH	0.005%	88.084%
3892	SUEZ ENVIRONMEN	0.005%	88.090%
3893	KUBOTA CORP	0.005%	88.095%
3894	EVA AIRWAYS	0.005%	88.101%
3895	TELSTRA CORP	0.005%	88.106%
3896	CJ CORP.	0.005%	88.112%
3897	TOKYU CORP	0.005%	88.117%
3898	AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	0.005%	88.123%
3899	AKER ASA	0.005%	88.128%
3900	XEROX CORP 2.75	0.005%	88.133%
3901	SELECT COMFORT CORPORATION COMMON STOCK USD.01	0.005%	88.139%
3902	NOBLE CORP PLC	0.005%	88.144%
3903	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.005%	88.150%
3904	ALON USA ENERGY INC COMMON STOCK USD.01	0.005%	88.155%
3905	TRITON INTERNAT	0.005%	88.161%
3906	BAIC MOTOR CORP	0.005%	88.166%
3907	WASHINGTON PRIME GROUP INC REIT USD.0001	0.005%	88.172%
3908	RENISHAW	0.005%	88.177%
3909	WRIGHT MEDICAL	0.005%	88.182%
3910	AEON FINANCIAL	0.005%	88.188%
3911	SENIOR PLC	0.005%	88.193%
3912	MR PRICE GROUP	0.005%	88.199%
3913	DOOSAN HEAVY IN	0.005%	88.204%
3914	MAXLINEAR INC CLASS A COMMON STOCK	0.005%	88.209%
3915	MAPLETREE INDUS	0.005%	88.215%
3916	GAMUDA BERHAD	0.005%	88.220%
3917	PAPA JOHN'S INT	0.005%	88.226%
3918	HFF INC CLASS A COMMON STOCK USD.01	0.005%	88.231%
3919	PKO BANK POLSKI	0.005%	88.237%
3920	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.005%	88.242%
3921	DAIICHI KOSHO C	0.005%	88.247%
3922	OKI ELECTRIC IN	0.005%	88.253%
3923	METSA BOARD	0.005%	88.258%
3924	RECORDATI SPA	0.005%	88.264%
3925	HERMES INTL	0.005%	88.269%
3926	CHINA EVERBRIGH	0.005%	88.274%
3927	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.005%	88.280%
3928	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.005%	88.285%
3929	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.005%	88.291%
3930	DUERR AG	0.005%	88.296%
3931	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.005%	88.301%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3932	UTD INTERNET AG	0.005%	88.307%
3933	WETHERSPOON (J.	0.005%	88.312%
3934	LION CORP	0.005%	88.317%
3935	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.005%	88.323%
3936	HAIER ELECTRONI	0.005%	88.328%
3937	BHP BILLITON LTD SPON ADR ADR	0.005%	88.334%
3938	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.005%	88.339%
3939	KB HOME COMMON STOCK USD1.0	0.005%	88.344%
3940	TELEVISION BROA	0.005%	88.350%
3941	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.005%	88.355%
3942	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.005%	88.360%
3943	ALLIED GROUP LT	0.005%	88.366%
3944	DIODES INC COMMON STOCK USD.667	0.005%	88.371%
3945	KT & G	0.005%	88.376%
3946	HELLA KGAA HUEC	0.005%	88.382%
3947	ITC LTD	0.005%	88.387%
3948	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.005%	88.392%
3949	KWG PROPERTY HL	0.005%	88.398%
3950	ROLLINS INC	0.005%	88.403%
3951	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.005%	88.408%
3952	HARMONY GOLD MN	0.005%	88.414%
3953	CHESAPEAKE LODG	0.005%	88.419%
3954	SODEXHO ALLIANC	0.005%	88.424%
3955	AARHUSKARLSHAMN	0.005%	88.430%
3956	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.005%	88.435%
3957	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.005%	88.440%
3958	NGK INSULATORS	0.005%	88.446%
3959	TELECOM ITALIA	0.005%	88.451%
3960	SAN IN GODO BAN	0.005%	88.456%
3961	LAKELAND FINANCIAL CORP COMMON STOCK	0.005%	88.462%
3962	UTD DRUG	0.005%	88.467%
3963	ENERGIZER HOLDINGS INC COMMON STOCK	0.005%	88.472%
3964	INTERPUMP GROUP	0.005%	88.478%
3965	IMPERIAL METALS	0.005%	88.483%
3966	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.005%	88.488%
3967	APOLLO HOSPITAL	0.005%	88.493%
3968	TONGAAT-HULETT	0.005%	88.499%
3969	UTD ENGINEERS	0.005%	88.504%
3970	SEINO TRANSPORT	0.005%	88.509%
3971	KAJIMA CORP	0.005%	88.515%
3972	JUROKU BANK	0.005%	88.520%
3973	MEIJI HOLDINGS	0.005%	88.525%
3974	AUTOZONE INC SR UNSECURED 01/23 2.875	0.005%	88.531%
3975	NOMURA RESEARCH	0.005%	88.536%
3976	YAMATO KOGYO CO	0.005%	88.541%
3977	WINBOND ELECTRO	0.005%	88.546%
3978	TOKAI RIKA CO	0.005%	88.552%
3979	REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001	0.005%	88.557%
3980	FAR EASTONE TEL	0.005%	88.562%
3981	NORTHWESTERN CORP COMMON STOCK USD.01	0.005%	88.568%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3982	MORI TRUST SOGO	0.005%	88.573%
3983	SINOTRANS LIMIT	0.005%	88.578%
3984	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.005%	88.583%
3985	CHENG SHIN RUBB	0.005%	88.589%
3986	TATA GLOBAL	0.005%	88.594%
3987	PUNJAB NATIONAL	0.005%	88.599%
3988	GPO TELEVISA	0.005%	88.604%
3989	ASM PACIFIC TEC	0.005%	88.610%
3990	KERNEL HOLDING	0.005%	88.615%
3991	SOCIETE BIC SA	0.005%	88.620%
3992	KAP IND HLDG LT	0.005%	88.626%
3993	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.005%	88.631%
3994	U-MING MARINE	0.005%	88.636%
3995	NEWS CORP CLASS B COMMON STOCK	0.005%	88.641%
3996	LAKELAND BANCORP INC COMMON STOCK	0.005%	88.647%
3997	NIPPON HODO CO	0.005%	88.652%
3998	LULULEMON	0.005%	88.657%
3999	NACHI-FUJIKOSHI	0.005%	88.662%
4000	NATUS MEDICAL INC COMMON STOCK USD.001	0.005%	88.668%
4001	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.005%	88.673%
4002	MCGRATH RENTCORP COMMON STOCK	0.005%	88.678%
4003	HYUNDAI WIA COR	0.005%	88.683%
4004	ATLAS COPCO AB	0.005%	88.689%
4005	EXCO TECHNOLOGIES LTD COMMON STOCK	0.005%	88.694%
4006	LEOPALACE 21	0.005%	88.699%
4007	NEOGEN CORP COMMON STOCK USD.16	0.005%	88.704%
4008	KIYO BANK	0.005%	88.710%
4009	COSTAR GROUP INC COMMON STOCK USD.01	0.005%	88.715%
4010	VISTA OUTDOOR INC COMMON STOCK USD.01	0.005%	88.720%
4011	TOPRE CORPORATI	0.005%	88.725%
4012	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.005%	88.730%
4013	INSPERITY INC	0.005%	88.736%
4014	EXLSERVICE HLDG	0.005%	88.741%
4015	FRESNILLO PLC	0.005%	88.746%
4016	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.005%	88.751%
4017	PNM RESOURCES I	0.005%	88.756%
4018	PETROCHINA COMP	0.005%	88.762%
4019	SHIRE PLC ADR	0.005%	88.767%
4020	MACRONIX INTERN	0.005%	88.772%
4021	HOKUETSU KISHU	0.005%	88.777%
4022	NAVIGANT CONSUL	0.005%	88.782%
4023	GEN COMMUNICATI	0.005%	88.788%
4024	SENSHU IKEDA HL	0.005%	88.793%
4025	KORIAN	0.005%	88.798%
4026	DET N O A	0.005%	88.803%
4027	POLY HONG KONG	0.005%	88.808%
4028	AK STEEL HOLDIN	0.005%	88.814%
4029	ORGANIZACI SORI	0.005%	88.819%
4030	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.005%	88.824%
4031	MANDO CORPORATI	0.005%	88.829%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4032	GUANGDONG INVES	0.005%	88.834%
4033	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.005%	88.839%
4034	PATRICK INDUSTRIES INC COMMON STOCK	0.005%	88.845%
4035	TVS MOTOR CO	0.005%	88.850%
4036	BRITVIC	0.005%	88.855%
4037	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.005%	88.860%
4038	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	0.005%	88.865%
4039	TOTO	0.005%	88.870%
4040	UNITE GROUP PLC	0.005%	88.876%
4041	US ECOLOGY INC COMMON STOCK USD.01	0.005%	88.881%
4042	DAIO PAPER CORP	0.005%	88.886%
4043	AG GROWTH INTER	0.005%	88.891%
4044	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.005%	88.896%
4045	RYOSAN CO	0.005%	88.901%
4046	SIG	0.005%	88.906%
4047	ONTEX GROUP NV	0.005%	88.911%
4048	SUMMIT HOTEL PROPERTIES INC REIT	0.005%	88.917%
4049	ENEL CHILE SA ADR	0.005%	88.922%
4050	SCANSOURCE INC COMMON STOCK	0.005%	88.927%
4051	PZ CUSSONS PLC	0.005%	88.932%
4052	CHASE CORP COMMON STOCK USD.1	0.005%	88.937%
4053	MORINAGA & CO	0.005%	88.942%
4054	AEDIFICA	0.005%	88.947%
4055	TRUEBLUE INC COMMON STOCK	0.005%	88.952%
4056	BYD ELECTRONIC	0.005%	88.957%
4057	MORGAN ADVANCE	0.005%	88.963%
4058	UTD INTEGRATION	0.005%	88.968%
4059	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.005%	88.973%
4060	HAW PAR CORP LT	0.005%	88.978%
4061	NORTHWEST HEALT	0.005%	88.983%
4062	IWATANI INTL CO	0.005%	88.988%
4063	ALLIANCE FINANC	0.005%	88.993%
4064	LEE & MAN PAPER	0.005%	88.998%
4065	IPSOS	0.005%	89.003%
4066	AMBU A/S	0.005%	89.008%
4067	ITAU CORPBANCA	0.005%	89.013%
4068	COSAN SA INDUST	0.005%	89.019%
4069	CHINA OILFIELD	0.005%	89.024%
4070	BEACH PETROLEUM	0.005%	89.029%
4071	AMANO CORPORATI	0.005%	89.034%
4072	SHOPPING CENTRE	0.005%	89.039%
4073	SANFILIPPO(JOHN	0.005%	89.044%
4074	HUNTING PLC	0.005%	89.049%
4075	CAIRN INDIA LTD	0.005%	89.054%
4076	NATIONAL BANK HOLD CL A COMMON STOCK	0.005%	89.059%
4077	ACTAVIS FUNDING SCS COMPANY GUAR 03/20 3	0.005%	89.064%
4078	SWEDISH MATCH C	0.005%	89.069%
4079	FAIR ISAAC CORP COMMON STOCK USD.01	0.005%	89.074%
4080	HITACHI ZOSEN C	0.005%	89.079%
4081	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.005%	89.084%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4082	LYDALL INC COMMON STOCK USD.1	0.005%	89.089%
4083	PORT OF TAURANG	0.005%	89.094%
4084	LUKOIL PJSC- SP	0.005%	89.099%
4085	HITACHI TRNSPT	0.005%	89.105%
4086	FIDESA	0.005%	89.110%
4087	SURUGA BANK	0.005%	89.115%
4088	REXFORDIndustr	0.005%	89.120%
4089	UNIPRES CORP.	0.005%	89.125%
4090	COCA-COLA EUROP	0.005%	89.130%
4091	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.005%	89.135%
4092	ELECTA AB B SHS	0.005%	89.140%
4093	INDEPENDENCE GR	0.005%	89.145%
4094	CHIN-POON INDL	0.005%	89.150%
4095	NIKE INC SR UNSECURED 11/26 2.375	0.005%	89.155%
4096	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.005%	89.160%
4097	INDO TAMBANGRAY	0.005%	89.165%
4098	KOREA LIFE INSU	0.005%	89.170%
4099	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.005%	89.175%
4100	HYUNDAI DEVELOP	0.005%	89.180%
4101	BCO SANTANDER-C	0.005%	89.185%
4102	UNIVERSAL AMERICAN CORP COMMON STOCK USD.01	0.005%	89.190%
4103	EBRO FOODS SA	0.005%	89.195%
4104	PFEIFFER VAC TE	0.005%	89.200%
4105	INDIVIOR PLC	0.005%	89.205%
4106	CHINA RESOURCES	0.005%	89.210%
4107	MEDICINES COMPANY COMMON STOCK USD.001	0.005%	89.215%
4108	DAEWOO INTERNAT	0.005%	89.220%
4109	NORTHGATE	0.005%	89.225%
4110	DAH SING BANKIN	0.005%	89.230%
4111	RAMSAY HEALTH C	0.005%	89.235%
4112	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.005%	89.240%
4113	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.005%	89.245%
4114	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.005%	89.250%
4115	KING YUAN ELECT	0.005%	89.255%
4116	ALFRESA HOLDING	0.005%	89.260%
4117	FULLSHARE HOLDI	0.005%	89.265%
4118	TSUBAKIMOTO CHA	0.005%	89.270%
4119	EXIDE INDUSTRIE	0.005%	89.275%
4120	TFS FINANCIAL CORP COMMON STOCK USD.01	0.005%	89.280%
4121	FP CORP	0.005%	89.285%
4122	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.005%	89.290%
4123	WR GRACE + CO COMMON STOCK USD.01	0.005%	89.295%
4124	STEADFAST GROUP	0.005%	89.300%
4125	K-REIT ASIA	0.005%	89.305%
4126	CHINA STATE CON	0.005%	89.310%
4127	KUEHNE & NAGEL	0.005%	89.315%
4128	MOBIMO HLDG AG	0.005%	89.320%
4129	JB HI-FI	0.005%	89.325%
4130	LINTEC CORP	0.005%	89.330%
4131	ST GALLER KTBK	0.005%	89.335%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4132	TOYOTA BOSHOKU	0.005%	89.339%
4133	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.005%	89.344%
4134	DOOSAN INFRACOR	0.005%	89.349%
4135	WESTPAC BANKING	0.005%	89.354%
4136	EURONEXT NV	0.005%	89.359%
4137	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.005%	89.364%
4138	OKASAN SECURITI	0.005%	89.369%
4139	KCC CORP	0.005%	89.374%
4140	VECTOR GROUP LTD COMMON STOCK USD.1	0.005%	89.379%
4141	TATA POWER CO L	0.005%	89.384%
4142	STORNOWAY DIAMO	0.005%	89.389%
4143	TREND MICRO INC	0.005%	89.394%
4144	STRAYER EDUCATION INC COMMON STOCK USD.01	0.005%	89.399%
4145	PAZ OIL CO LTD	0.005%	89.404%
4146	TOPCO SCIENTIFI	0.005%	89.409%
4147	SAN MIGUEL CORP	0.005%	89.414%
4148	STROER OUT-OF-H	0.005%	89.418%
4149	SMILES SA	0.005%	89.423%
4150	PLDT INC	0.005%	89.428%
4151	ASSOCIATED BRIT	0.005%	89.433%
4152	VALE SA SP ADR ADR	0.005%	89.438%
4153	BOBST GROUP AG	0.005%	89.443%
4154	MORGAN STANLEY	0.005%	89.448%
4155	UNIQA INSURANCE	0.005%	89.453%
4156	MEDICLINIC INTE	0.005%	89.458%
4157	SIMPLO TECHNOLO	0.005%	89.463%
4158	KUMAGAI GUMI CO	0.005%	89.468%
4159	BADGER METER INC COMMON STOCK USD1.0	0.005%	89.472%
4160	GPO CATALANA OC	0.005%	89.477%
4161	NIHON PARKERIZI	0.005%	89.482%
4162	ILUKA RESOURCES	0.005%	89.487%
4163	RELIANCE INDS-S	0.005%	89.492%
4164	SUMITOMO BAKELI	0.005%	89.497%
4165	TAIWAN FERTILIZ	0.005%	89.502%
4166	MONEYSUPERMARKE	0.005%	89.507%
4167	VALOR CO LTD	0.005%	89.512%
4168	STATE STREET CORP SR UNSECURED 05/21 1.95	0.005%	89.516%
4169	JOHNSON ELECTRI	0.005%	89.521%
4170	YAMATAKE CORP Y	0.005%	89.526%
4171	CHINA LONGYUAN	0.005%	89.531%
4172	CITIC SECURITIE	0.005%	89.536%
4173	WEST JAPAN RAIL	0.005%	89.541%
4174	OCI COMPANY LTD	0.005%	89.546%
4175	GRANITE OIL COR	0.005%	89.551%
4176	DCM JAPAN HOLDI	0.005%	89.555%
4177	ERG SPA	0.005%	89.560%
4178	TRADE ME LTD	0.005%	89.565%
4179	ASSURANT INC SR UNSECURED 03/18 2.5	0.005%	89.570%
4180	CHINA BLUECHEMI	0.005%	89.575%
4181	NISSAN CHEMICAL	0.005%	89.580%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4182	TOAGOSEI CO LTD	0.005%	89.585%
4183	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.005%	89.589%
4184	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.005%	89.594%
4185	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.005%	89.599%
4186	LUPIN LTD	0.005%	89.604%
4187	GVC HOLDINGS PL	0.005%	89.609%
4188	EDION CORP	0.005%	89.614%
4189	ONWARD KASHIYAM	0.005%	89.618%
4190	ASHMORE GROUP	0.005%	89.623%
4191	EMEMORY TECHNOL	0.005%	89.628%
4192	RINGKJOEBING LA	0.005%	89.633%
4193	NOBIA AB NEW	0.005%	89.638%
4194	NCC LTD/INDIA	0.005%	89.642%
4195	NTHN STAR RES L	0.005%	89.647%
4196	SHIMAMURA CO	0.005%	89.652%
4197	ROHTO PHARM	0.005%	89.657%
4198	TRIMAS CORP COMMON STOCK USD.01	0.005%	89.662%
4199	MAKALOTIndustr	0.005%	89.666%
4200	HITACHI HIGH-TE	0.005%	89.671%
4201	FIELMANN AG	0.005%	89.676%
4202	WOORI INVESTMEN	0.005%	89.681%
4203	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.005%	89.686%
4204	PC CONNECTION	0.005%	89.690%
4205	WESTAMERICA BANCORPORATION COMMON STOCK	0.005%	89.695%
4206	TOD'S SPA	0.005%	89.700%
4207	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.005%	89.705%
4208	TOYO SUISAN KAI	0.005%	89.709%
4209	TISCO FINANCIAL	0.005%	89.714%
4210	ROBINSONS LAND	0.005%	89.719%
4211	THAI MILITARY B	0.005%	89.724%
4212	BRIGGS & STRATT	0.005%	89.728%
4213	CAVIUM INC COMMON STOCK USD.001	0.005%	89.733%
4214	NORMA GROUP AG	0.005%	89.738%
4215	TODA CORP	0.005%	89.743%
4216	SSP GROUP PLC	0.005%	89.747%
4217	MEDIPAL HOLDING	0.005%	89.752%
4218	COLGATE-PALM (I	0.005%	89.757%
4219	CALLIDUS CAPITA	0.005%	89.762%
4220	CLUBCORP HOLDINGS INC COMMON STOCK USD.01	0.005%	89.766%
4221	AMERIPRISE FINA	0.005%	89.771%
4222	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.005%	89.776%
4223	DIASORIN SPA EU	0.005%	89.781%
4224	AVISTA CORP	0.005%	89.785%
4225	HILL & SMITH HL	0.005%	89.790%
4226	FIRST INTERSTATE BANCYSYS A COMMON STOCK	0.005%	89.795%
4227	HEIWA CORP	0.005%	89.800%
4228	GRAND PACIF PET	0.005%	89.804%
4229	OUTOTEC OYJ	0.005%	89.809%
4230	ACADIA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.005%	89.814%
4231	FEDEX CORP COMPANY GUAR 01/24 4	0.005%	89.818%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4232	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.005%	89.823%
4233	JAIN IRRIGATION	0.005%	89.828%
4234	KENDA RUBBER IN	0.005%	89.833%
4235	BR MALLS PARTIC	0.005%	89.837%
4236	OSAKA GAS CO	0.005%	89.842%
4237	UNILEVER CAP CO	0.005%	89.847%
4238	DAETWYLER HOLDI	0.005%	89.851%
4239	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.005%	89.856%
4240	DURATEX SA	0.005%	89.861%
4241	NAGACORP LTD	0.005%	89.866%
4242	HYAKUGO BANK(10	0.005%	89.870%
4243	TYSON FOODS INC COMPANY GUAR 08/19 2.65	0.005%	89.875%
4244	OCLARO INC COMMON STOCK USD.01	0.005%	89.880%
4245	KING'S TOWN BAN	0.005%	89.884%
4246	FIBRIA CELULOSE	0.005%	89.889%
4247	KELLY SERVICES	0.005%	89.894%
4248	TECAN AG	0.005%	89.898%
4249	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.005%	89.903%
4250	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.005%	89.908%
4251	IMERYS SA	0.005%	89.912%
4252	MAYORA INDAH	0.005%	89.917%
4253	CHINA EVERBRIGH	0.005%	89.922%
4254	MUSASHINO BANK	0.005%	89.926%
4255	OPHIR ENERGY PL	0.005%	89.931%
4256	IIDA GROUP HOLD	0.005%	89.936%
4257	COSMO ENERGY HO	0.005%	89.940%
4258	UBIQUITI NETWORKS INC COMMON STOCK USD.001	0.005%	89.945%
4259	CHURCHILL DOWNS INC COMMON STOCK	0.005%	89.950%
4260	AIR CHINA LTD	0.005%	89.954%
4261	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.005%	89.959%
4262	BIG YELLOW GROU	0.005%	89.964%
4263	AUTOMOTIVE HOLD	0.005%	89.968%
4264	BELLATRIX EXPLORATION LTD COMMON STOCK	0.005%	89.973%
4265	SACYR SA	0.005%	89.978%
4266	CHINA LESSO GRO	0.005%	89.982%
4267	UNIMICRON TECHN	0.005%	89.987%
4268	ZHUZHOU CSR TIM	0.005%	89.992%
4269	GPE EUROTUNNEL	0.005%	89.996%
4270	ILIAD	0.005%	90.001%
4271	SCORPIO TANKERS	0.005%	90.006%
4272	FAR EAST INTL B	0.005%	90.010%
4273	DAVIDE CAMPARI-	0.005%	90.015%
4274	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.005%	90.019%
4275	MUFG AMERICAS H	0.005%	90.024%
4276	ILLINOIS TOOL W	0.005%	90.029%
4277	TURK SISE VE CA	0.005%	90.033%
4278	BAVARIAN NORDIC	0.005%	90.038%
4279	CHINA ZHONGWANG	0.005%	90.043%
4280	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.005%	90.047%
4281	EULER & HERMES	0.005%	90.052%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4282	KINPO ELECTRONI	0.005%	90.056%
4283	INVESTMENT TECH	0.005%	90.061%
4284	BAJAJ AUTO LTD	0.005%	90.066%
4285	MALAYSIA AIRPOR	0.005%	90.070%
4286	ACCELL GROUP	0.005%	90.075%
4287	JAPAN STEEL WOR	0.005%	90.080%
4288	HALFORDS GROUP	0.005%	90.084%
4289	BIOGEN INC SR UNSECURED 09/22 3.625	0.005%	90.089%
4290	LENDINGCLUB CORP COMMON STOCK USD.01	0.005%	90.093%
4291	SHIP HEALTHCARE	0.005%	90.098%
4292	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.005%	90.103%
4293	BB SEGURIDADE P	0.005%	90.107%
4294	DELPHI ENERGY C	0.005%	90.112%
4295	VOLTAS LTD	0.005%	90.116%
4296	SAF-HOLLAND SA	0.005%	90.121%
4297	BORREGAARD ASA	0.005%	90.126%
4298	TRICO BANCSHARES COMMON STOCK	0.005%	90.130%
4299	POSTNL	0.005%	90.135%
4300	SPX CORP COMMON STOCK USD.01	0.005%	90.139%
4301	GREGGS PLC	0.005%	90.144%
4302	GPO IND BIMBO	0.005%	90.149%
4303	VIA VAREJO SA	0.005%	90.153%
4304	EMAMI LTD	0.005%	90.158%
4305	CALLAWAY GOLF C	0.005%	90.162%
4306	RATIONAL	0.005%	90.167%
4307	TF ADNUBUSTRADO	0.005%	90.171%
4308	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.005%	90.176%
4309	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.005%	90.181%
4310	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.005%	90.185%
4311	ANSALDO STS SPA	0.005%	90.190%
4312	HYPERMARCAS SA	0.005%	90.194%
4313	BOJANGLES INC COMMON STOCK USD.01	0.005%	90.199%
4314	ODAKYU ELEC RLW	0.005%	90.204%
4315	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.005%	90.208%
4316	PIGEON CORP	0.005%	90.213%
4317	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.005%	90.217%
4318	LG PHILIPS LCD	0.005%	90.222%
4319	WELBILT INC COMMON STOCK USD.01	0.005%	90.226%
4320	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.005%	90.231%
4321	OAD GAZPROM	0.005%	90.236%
4322	JAPAN RENTAL HO	0.005%	90.240%
4323	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.005%	90.245%
4324	KROGER 3.4% 15A	0.005%	90.249%
4325	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.005%	90.254%
4326	HEIDELBERGER DR	0.005%	90.258%
4327	AICA KOGYO CO	0.005%	90.263%
4328	WESTROCK RKT CO COMPANY GUAR 03/20 3.5	0.005%	90.267%
4329	LIBERTY BROADBAND A COMMON STOCK USD.01	0.005%	90.272%
4330	REUNERT	0.005%	90.277%
4331	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.005%	90.281%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4332	BLUCORA INC COMMON STOCK USD.0001	0.005%	90.286%
4333	GENUS PLC	0.005%	90.290%
4334	PRESIDENT CHAIN	0.005%	90.295%
4335	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.005%	90.299%
4336	SANDS CHINA LTD	0.005%	90.304%
4337	ST JOE CO/THE COMMON STOCK	0.005%	90.308%
4338	BUREAU VERITAS	0.005%	90.313%
4339	NIPPON GAS CO L	0.005%	90.318%
4340	MGE ENERGY INC COMMON STOCK USD1.0	0.005%	90.322%
4341	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.005%	90.327%
4342	NCSoft CORPN	0.005%	90.331%
4343	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.005%	90.336%
4344	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.005%	90.340%
4345	CHEVRON CORP SR UNSECURED 05/21 2.1	0.005%	90.345%
4346	ANIMA HOLDING S	0.005%	90.349%
4347	VOCUS COMMUN LT	0.005%	90.354%
4348	KYUDENKO CORP	0.005%	90.358%
4349	MAPLETREE GREAT	0.005%	90.363%
4350	CBIZ INC COMMON STOCK USD.01	0.005%	90.367%
4351	GENTING MALAYSIA	0.005%	90.372%
4352	AGREE REALTY CORP REIT USD.0001	0.005%	90.376%
4353	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.005%	90.381%
4354	TIANNENG POWER	0.005%	90.385%
4355	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.005%	90.390%
4356	SHIONOGI & CO	0.005%	90.395%
4357	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.005%	90.399%
4358	EICHER MOTORS	0.005%	90.404%
4359	FNFV GROUP TRACKING STK USD.0001	0.005%	90.408%
4360	GREENTOWN CHINA	0.005%	90.413%
4361	DEBENHAMS	0.005%	90.417%
4362	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.005%	90.422%
4363	DRILLISCH AG	0.005%	90.426%
4364	MAN WAH HOLDING	0.004%	90.431%
4365	PRICELINE GROUP	0.004%	90.435%
4366	ASPEN PHARMACAR	0.004%	90.440%
4367	ARCELORMITTAL-N	0.004%	90.444%
4368	WALGREEN CO COMPANY GUAR 09/22 3.1	0.004%	90.449%
4369	MATERION CORP COMMON STOCK	0.004%	90.453%
4370	CAPITAL & COUNT	0.004%	90.458%
4371	BANK DANAMON PT	0.004%	90.462%
4372	DOVER CORP SR UNSECURED 11/25 3.15	0.004%	90.467%
4373	ASICS CORP	0.004%	90.471%
4374	DYNEGY INC COMMON STOCK USD.01	0.004%	90.476%
4375	TUPRAS-TURKIYE	0.004%	90.480%
4376	ALAMO GROUP INC	0.004%	90.485%
4377	DOMINION RESOURCES INC SR UNSECURED 12/24 3.625	0.004%	90.489%
4378	NOVANTA INC COMMON STOCK	0.004%	90.494%
4379	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.004%	90.498%
4380	ARCBEST CORP COMMON STOCK USD.01	0.004%	90.502%
4381	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.004%	90.507%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4382	AZIMUT HOLDING	0.004%	90.511%
4383	EVERSOURCE ENERGY SR UNSECURED 05/18 1.45	0.004%	90.516%
4384	EVERTZ TECHNOLO	0.004%	90.520%
4385	LOTTE SHOPPING	0.004%	90.525%
4386	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2	0.004%	90.529%
4387	BLACKBAUD INC	0.004%	90.534%
4388	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	0.004%	90.538%
4389	SEOUL SEMICONDU	0.004%	90.543%
4390	TENAGA NASIONL	0.004%	90.547%
4391	EBAY INC 3.45%	0.004%	90.552%
4392	FUKUYAMA TRANSP	0.004%	90.556%
4393	TOWER SEMICONDU	0.004%	90.561%
4394	AMERICAN EXPRESS CO SR UNSECURED 12/22 2.65	0.004%	90.565%
4395	DLF LIMITED	0.004%	90.570%
4396	ATEA ASA	0.004%	90.574%
4397	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.004%	90.579%
4398	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.004%	90.583%
4399	TOKAI CARBON CO	0.004%	90.587%
4400	21ST CENTURY FOX AMERICA COMPANY GUAR 09/22 3	0.004%	90.592%
4401	CAREER EDUCATION CORP COMMON STOCK USD.01	0.004%	90.596%
4402	PETKIM	0.004%	90.601%
4403	NN INC COMMON STOCK USD.01	0.004%	90.605%
4404	RPC INC COMMON STOCK USD.1	0.004%	90.610%
4405	TELENET GROUP H	0.004%	90.614%
4406	FUGRO NV-CVA	0.004%	90.619%
4407	RIO TINTO PLC	0.004%	90.623%
4408	CLOETTA AB B SH	0.004%	90.628%
4409	WT MICROELECTRO	0.004%	90.632%
4410	RITEK INC	0.004%	90.636%
4411	AVICHINA INDUST	0.004%	90.641%
4412	K12 INC COMMON STOCK USD.0001	0.004%	90.645%
4413	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.004%	90.650%
4414	K WAH INTL HLDG	0.004%	90.654%
4415	TRANSUNION COMMON STOCK USD.01	0.004%	90.659%
4416	L&T FINANCE HOL	0.004%	90.663%
4417	CHINA GALAXY SE	0.004%	90.668%
4418	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.004%	90.672%
4419	INVINCIBLE INVE	0.004%	90.676%
4420	TEC CORPORATION	0.004%	90.681%
4421	WIENER STAEDTIS	0.004%	90.685%
4422	MIZUHO BANK LTD	0.004%	90.690%
4423	US CONCRETE INC COMMON STOCK USD.001	0.004%	90.694%
4424	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.004%	90.698%
4425	ORIENTAL LAND C	0.004%	90.703%
4426	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 07/22 2.5	0.004%	90.707%
4427	CIA SANEAMENTO	0.004%	90.712%
4428	CLIFFS NATURAL	0.004%	90.716%
4429	MERCER INTL INC	0.004%	90.721%
4430	TERRENO REALTY CORP REIT USD.01	0.004%	90.725%
4431	HANNSTAR DISPLA	0.004%	90.729%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4432	MEGMILK SNOW BR	0.004%	90.734%
4433	WONIK IPS CO LT	0.004%	90.738%
4434	SIEGFRIED HOLDI	0.004%	90.743%
4435	ARCADIS NV	0.004%	90.747%
4436	FORMFACTOR INC COMMON STOCK USD.001	0.004%	90.751%
4437	FEDEX CORP SR U	0.004%	90.756%
4438	TJX COS INC SR UNSECURED 05/23 2.5	0.004%	90.760%
4439	INVERSIONES AGU	0.004%	90.765%
4440	AMGEN INC SR UNSECURED 05/25 3.125	0.004%	90.769%
4441	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.004%	90.773%
4442	AAON INC COMMON STOCK USD.004	0.004%	90.778%
4443	ITOHAM YONEKYU	0.004%	90.782%
4444	KOLON INDUSTRIE	0.004%	90.786%
4445	CHINA VANKE CO	0.004%	90.791%
4446	NASPERS LIMITED	0.004%	90.795%
4447	DAOU TECHNOLOGY	0.004%	90.800%
4448	ZTE CORP	0.004%	90.804%
4449	SHIMANO INC	0.004%	90.808%
4450	CANWEL BUILDING	0.004%	90.813%
4451	HYUNDAI MIPO DO	0.004%	90.817%
4452	YINGDE GASES GR	0.004%	90.822%
4453	DUSKIN CO LTD	0.004%	90.826%
4454	CHINA STHN AIRL	0.004%	90.830%
4455	SIXT SE PFD	0.004%	90.835%
4456	MARCUS CORP	0.004%	90.839%
4457	MRF LTD	0.004%	90.843%
4458	SHIP FINANCE IN	0.004%	90.848%
4459	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.004%	90.852%
4460	CEB INC COMMON STOCK USD.01	0.004%	90.856%
4461	SFS GROUP AG	0.004%	90.861%
4462	VODAFONE GROUP	0.004%	90.865%
4463	ENQUEST PLC	0.004%	90.869%
4464	HYSAN DEVELOPME	0.004%	90.874%
4465	TECHNIPFMC PLC	0.004%	90.878%
4466	KEYENCE CORP	0.004%	90.883%
4467	PACIFIC BASIN S	0.004%	90.887%
4468	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.004%	90.891%
4469	SPAR NORD BANK	0.004%	90.896%
4470	ADITYA BIRLA NU	0.004%	90.900%
4471	KRONES AG	0.004%	90.904%
4472	AMOREPACIFIC GR	0.004%	90.909%
4473	NATIXIS	0.004%	90.913%
4474	KELLER GROUP	0.004%	90.917%
4475	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.004%	90.922%
4476	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.004%	90.926%
4477	KUMHO TIRE CO	0.004%	90.930%
4478	IOI PROPERTIES	0.004%	90.935%
4479	KOMERI CO	0.004%	90.939%
4480	SLIGRO FOOD GRO	0.004%	90.943%
4481	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.004%	90.947%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4482	MORGUARD REAL E	0.004%	90.952%
4483	AEROVIRONMENT I	0.004%	90.956%
4484	VERIZON COMMUNI	0.004%	90.960%
4485	DAIRY CREST GRO	0.004%	90.965%
4486	SSAB SVENSKT ST	0.004%	90.969%
4487	CARSALES.COM LT	0.004%	90.973%
4488	LONDONMETRIC PR	0.004%	90.978%
4489	SIME DARBY BHD	0.004%	90.982%
4490	SHANGHAI PHARMA	0.004%	90.986%
4491	GANNETT CO INC COMMON STOCK	0.004%	90.991%
4492	COMFORIA RESIDE	0.004%	90.995%
4493	DATATEC	0.004%	90.999%
4494	RELIANCE POWER	0.004%	91.003%
4495	REITMANS (CANADA) LTD A COMMON STOCK	0.004%	91.008%
4496	TOYO SEIKAN KAI	0.004%	91.012%
4497	GUESS? INC COMMON STOCK USD.01	0.004%	91.016%
4498	FED SIGNAL CORP	0.004%	91.021%
4499	NICHIAS CORP	0.004%	91.025%
4500	SIBANYE GOLD SPON ADR ADR	0.004%	91.029%
4501	JAPAN DISPLAY I	0.004%	91.033%
4502	MYRIAD GENETICS	0.004%	91.038%
4503	AUROBINDO PHARM	0.004%	91.042%
4504	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.004%	91.046%
4505	JERONIMO MARTIN	0.004%	91.051%
4506	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.004%	91.055%
4507	SIGMA PHARMACEU	0.004%	91.059%
4508	ITO EN	0.004%	91.063%
4509	HAVAS SA	0.004%	91.068%
4510	CHENG LOONG	0.004%	91.072%
4511	KIWOOM SECURITI	0.004%	91.076%
4512	INTL FCSTONE INC COMMON STOCK USD.01	0.004%	91.081%
4513	EXEDY CORP	0.004%	91.085%
4514	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.004%	91.089%
4515	METROPOLITAN BA	0.004%	91.093%
4516	SAMSUNG HEAVY	0.004%	91.098%
4517	GREENHILL + CO INC COMMON STOCK USD.01	0.004%	91.102%
4518	AIR NEW ZEALAND	0.004%	91.106%
4519	HP INC SR UNSECURED 12/21 4.65	0.004%	91.110%
4520	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.004%	91.115%
4521	CALTEX AUSTRALI	0.004%	91.119%
4522	MARINE HARVEST	0.004%	91.123%
4523	MANHATTAN ASSOC	0.004%	91.127%
4524	CHARTER HALL	0.004%	91.132%
4525	DOMINOS PIZZA E	0.004%	91.136%
4526	DEWAN HOUSING F	0.004%	91.140%
4527	BYD CO	0.004%	91.145%
4528	MYER HOLDINGS L	0.004%	91.149%
4529	HYAKUJUSHI BANK	0.004%	91.153%
4530	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.004%	91.157%
4531	KISSEI PHARM CO	0.004%	91.162%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4532	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.004%	91.166%
4533	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734	0.004%	91.170%
4534	PETROLEUM GEO-S	0.004%	91.174%
4535	KFORCE INC COMMON STOCK USD.01	0.004%	91.179%
4536	THAI UNION GROU	0.004%	91.183%
4537	AUSNET SERVICES	0.004%	91.187%
4538	MANAPPURAM FINA	0.004%	91.191%
4539	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	0.004%	91.195%
4540	KINTETSU CORP	0.004%	91.200%
4541	PETRA DIAMONDS	0.004%	91.204%
4542	LINDT & SPRUENG	0.004%	91.208%
4543	IRPC PUBLIC CO	0.004%	91.212%
4544	ADTRAN INC	0.004%	91.217%
4545	CHINA MOTOR CO	0.004%	91.221%
4546	IPSEN	0.004%	91.225%
4547	BALFOUR BEATTY	0.004%	91.229%
4548	NHN ENTERTAINME	0.004%	91.234%
4549	ENDEAVOUR SILVE	0.004%	91.238%
4550	A2A SPA	0.004%	91.242%
4551	SP PLUS CORP COMMON STOCK USD.001	0.004%	91.246%
4552	DENBURY RESOURC	0.004%	91.250%
4553	AFRICA OIL CORP	0.004%	91.255%
4554	JG SUMMIT HLDGS	0.004%	91.259%
4555	KYOWA EXEO CORP	0.004%	91.263%
4556	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.004%	91.267%
4557	FUYO GENERAL LE	0.004%	91.271%
4558	LIPPO KARAWACI	0.004%	91.276%
4559	SANOMA OYJ	0.004%	91.280%
4560	AVON PRODUCTS I	0.004%	91.284%
4561	AU OPTRONICS CORP SPON ADR ADR	0.004%	91.288%
4562	JENOPTIK AG	0.004%	91.292%
4563	TREX COMPANY INC COMMON STOCK USD.01	0.004%	91.297%
4564	MARFRIG GLOBAL	0.004%	91.301%
4565	FENG TAY ENTRPR	0.004%	91.305%
4566	KONINKLIJKE AHOLD SP ADR ADR EUR.01	0.004%	91.309%
4567	PHOTRONICS INC COMMON STOCK USD.01	0.004%	91.313%
4568	TRUE CORP PCL	0.004%	91.318%
4569	OGAKI KYORITSU	0.004%	91.322%
4570	MACQUARIE KOREA	0.004%	91.326%
4571	BONAVA AB - B S	0.004%	91.330%
4572	NOLATO AB	0.004%	91.334%
4573	GENERAL CABLE CORP COMMON STOCK USD.01	0.004%	91.338%
4574	VMWARE INC CLASS A COMMON STOCK USD.01	0.004%	91.343%
4575	YELLOW PAGES LT	0.004%	91.347%
4576	BUMI ARMADA BER	0.004%	91.351%
4577	SOUTH INDIA BAN	0.004%	91.355%
4578	WORKSPACE GROUP	0.004%	91.359%
4579	CHOW SANG SANG	0.004%	91.364%
4580	CORONATION FUND	0.004%	91.368%
4581	FCC CO LTD	0.004%	91.372%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4582	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.004%	91.376%
4583	SINO-AMERICAN S	0.004%	91.380%
4584	CANON MARKETING	0.004%	91.384%
4585	ABAXIS INC COMMON STOCK	0.004%	91.388%
4586	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.004%	91.393%
4587	BANK MILLENIUM	0.004%	91.397%
4588	SOHGO SECURITY	0.004%	91.401%
4589	GS ENGINEERING	0.004%	91.405%
4590	KONINKLIJKE WES	0.004%	91.409%
4591	TIMKENSTEEL CORP COMMON STOCK	0.004%	91.413%
4592	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.004%	91.418%
4593	CHINA RAILWAY G	0.004%	91.422%
4594	JARDINE CYCLE	0.004%	91.426%
4595	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.004%	91.430%
4596	CONNECTONE BANCORP INC COMMON STOCK	0.004%	91.434%
4597	GIMV NV	0.004%	91.438%
4598	TAIWAN BUSINESS	0.004%	91.442%
4599	BANGKOK LAND PC	0.004%	91.447%
4600	STARTS CORP INC	0.004%	91.451%
4601	ELITE MATERIAL	0.004%	91.455%
4602	HUBER & SUHNER	0.004%	91.459%
4603	CHINA GEN PLAST	0.004%	91.463%
4604	TIVITY HEALTH INC COMMON STOCK USD.001	0.004%	91.467%
4605	ARCHROCK INC COMMON STOCK USD.01	0.004%	91.471%
4606	TAKKT AG	0.004%	91.475%
4607	HAITONG INTL SE	0.004%	91.480%
4608	ACORDA THERAPEU	0.004%	91.484%
4609	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.004%	91.488%
4610	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.004%	91.492%
4611	CHINA TRAVEL IN	0.004%	91.496%
4612	MINMETALS RES	0.004%	91.500%
4613	INVENSENSE INC COMMON STOCK USD.001	0.004%	91.504%
4614	TOHOKU ELEC POW	0.004%	91.508%
4615	EL PASO ELECTRIC CO COMMON STOCK	0.004%	91.512%
4616	LONKING HOLDING	0.004%	91.517%
4617	NOS SGPS	0.004%	91.521%
4618	GUOTAI JUNAN IN	0.004%	91.525%
4619	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.004%	91.529%
4620	ABERCROMBIE & F	0.004%	91.533%
4621	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.004%	91.537%
4622	MINDTREE LTD	0.004%	91.541%
4623	ITEQ CORP	0.004%	91.545%
4624	TOKYO SEIMITSU	0.004%	91.549%
4625	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.004%	91.554%
4626	GT CAPITAL HOLD	0.004%	91.558%
4627	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.004%	91.562%
4628	CHINA DONGXIANG	0.004%	91.566%
4629	FIVE BELOW COMMON STOCK USD.01	0.004%	91.570%
4630	EXPRESS INC COMMON STOCK	0.004%	91.574%
4631	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.004%	91.578%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4632	HANSTEEN HOLDIN	0.004%	91.582%
4633	ALM. BRAND	0.004%	91.586%
4634	BAJAJ AUTO	0.004%	91.590%
4635	CENTRAL GLASS C	0.004%	91.594%
4636	FUJI MACHINE MF	0.004%	91.599%
4637	CORETRONICS COR	0.004%	91.603%
4638	WACKER CONSTRUC	0.004%	91.607%
4639	KOMORI CORPORAT	0.004%	91.611%
4640	MELEXIS	0.004%	91.615%
4641	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.004%	91.619%
4642	OAD ROSNEFT OIL	0.004%	91.623%
4643	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.004%	91.627%
4644	MAKINO MILLING	0.004%	91.631%
4645	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.004%	91.635%
4646	TESLA INC COMMON STOCK USD.001	0.004%	91.639%
4647	MAHINDRA & MAHI	0.004%	91.643%
4648	AEGION CORP COMMON STOCK USD.01	0.004%	91.647%
4649	HOMESTREET INC COMMON STOCK	0.004%	91.652%
4650	MARSHALLS PLC	0.004%	91.656%
4651	GETAC TECHNOLOG	0.004%	91.660%
4652	MODINE MFG CO	0.004%	91.664%
4653	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.004%	91.668%
4654	JC DECAUX SA	0.004%	91.672%
4655	TRINET GROUP INC COMMON STOCK USD.000025	0.004%	91.676%
4656	MAGELLAN FINANC	0.004%	91.680%
4657	NANTO BANK	0.004%	91.684%
4658	TARKETT SA	0.004%	91.688%
4659	TOKYO TY FINANC	0.004%	91.692%
4660	OPEN HOUSE CO L	0.004%	91.696%
4661	BANKRATE INC COMMON STOCK USD.01	0.004%	91.700%
4662	KEYCORP	0.004%	91.704%
4663	ZAKLADY METALI	0.004%	91.708%
4664	ULTRATECH INC COMMON STOCK USD.001	0.004%	91.712%
4665	ANHEUSER BUSCH INBEV SPN ADR ADR	0.004%	91.716%
4666	ENERGIAS DO BRA	0.004%	91.720%
4667	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.004%	91.724%
4668	ADVANCED INFO S	0.004%	91.728%
4669	CAMDEN NATIONAL CORP COMMON STOCK	0.004%	91.732%
4670	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.004%	91.737%
4671	TOMY CO LTD	0.004%	91.741%
4672	HERITAGE FINANCIAL CORP COMMON STOCK	0.004%	91.745%
4673	ANALOGIC CORP	0.004%	91.749%
4674	HUMANA INC SR UNSECURED 10/19 2.625	0.004%	91.753%
4675	BRF SA	0.004%	91.757%
4676	ITOCHU TECHNO S	0.004%	91.761%
4677	TOKYU REIT INC	0.004%	91.765%
4678	IDBI BANK LTD	0.004%	91.769%
4679	CIELO SA	0.004%	91.773%
4680	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.004%	91.777%
4681	SIXT AG	0.004%	91.781%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4682	ASTRONICS CORP COMMON STOCK USD.01	0.004%	91.785%
4683	MONCLER SPA	0.004%	91.789%
4684	MITSUBA CORP	0.004%	91.793%
4685	PHH CORP COMMON STOCK USD.01	0.004%	91.797%
4686	INDUSTRIAL & IN	0.004%	91.801%
4687	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	0.004%	91.805%
4688	ALKERMES PLC	0.004%	91.809%
4689	ANTHEM INC SR UNSECURED 08/19 2.25	0.004%	91.813%
4690	SINO LAND CO	0.004%	91.817%
4691	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.004%	91.821%
4692	PANALPINA WELT	0.004%	91.825%
4693	CD PROJEKT SA	0.004%	91.829%
4694	IS DONGSEO CO L	0.004%	91.833%
4695	MIRVAC GROUP RE	0.004%	91.837%
4696	CSR CORP	0.004%	91.841%
4697	VERITIV CORP COMMON STOCK USD.01	0.004%	91.845%
4698	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.004%	91.848%
4699	NUTRISYSTEM INC COMMON STOCK USD.001	0.004%	91.852%
4700	PIONEER CORP JP	0.004%	91.856%
4701	UTD STATES CELL	0.004%	91.860%
4702	RHONE-KLINIKUM	0.004%	91.864%
4703	BALKRISHNA INDS	0.004%	91.868%
4704	ANGIODYNAMICS INC COMMON STOCK USD.01	0.004%	91.872%
4705	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.004%	91.876%
4706	CHINA PACIFIC I	0.004%	91.880%
4707	DEUTSCHE BANK A	0.004%	91.884%
4708	NANKAI ELEC RAI	0.004%	91.888%
4709	ZCL COMPOSITES	0.004%	91.892%
4710	ORION CORP	0.004%	91.896%
4711	MELCO INTERNATI	0.004%	91.900%
4712	IMP DEL DES Y E	0.004%	91.904%
4713	BWP TRUST	0.004%	91.908%
4714	ARCADYAN TECHNO	0.004%	91.912%
4715	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.004%	91.916%
4716	KYORITSU MAINTE	0.004%	91.920%
4717	SINGAPORE POST	0.004%	91.924%
4718	DOMINO'S PIZZA	0.004%	91.928%
4719	ADVISORY BOARD CO/THE COMMON STOCK USD.01	0.004%	91.931%
4720	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.004%	91.935%
4721	BANK OF BARODA	0.004%	91.939%
4722	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.004%	91.943%
4723	SMART + FINAL STORES INC COMMON STOCK USD.001	0.004%	91.947%
4724	FUTURE LAND DEV	0.004%	91.951%
4725	BRINKER INTL IN	0.004%	91.955%
4726	AGFA GEVAERT NV	0.004%	91.959%
4727	ASHOK LEYLAND	0.004%	91.963%
4728	NIPPON STEEL	0.004%	91.967%
4729	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.004%	91.971%
4730	ZHAOJIN MINING	0.004%	91.975%
4731	SEVERSTAL GDR R	0.004%	91.979%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4732	MGP INGREDIENTS INC COMMON STOCK	0.004%	91.982%
4733	PARMALAT S.P.A	0.004%	91.986%
4734	LEROY SEAFOOD G	0.004%	91.990%
4735	SUPERGROUP PLC	0.004%	91.994%
4736	LONG CHEN PAPER	0.004%	91.998%
4737	ASATSU INC	0.004%	92.002%
4738	SERVICENOW INC COMMON STOCK USD.001	0.004%	92.006%
4739	VTECH HLDGS	0.004%	92.010%
4740	H.I.S.CO	0.004%	92.014%
4741	TURKIYE HALK	0.004%	92.018%
4742	MUTHOOT FINANCE	0.004%	92.021%
4743	AEROPORTS DE PA	0.004%	92.025%
4744	FIRST BANCORP/NC COMMON STOCK	0.004%	92.029%
4745	SCIENTIFIC GAME	0.004%	92.033%
4746	SYDNEY AIRPORT	0.004%	92.037%
4747	CARETRUST REIT INC REIT USD.01	0.004%	92.041%
4748	INSTEEL INDUSTRIES INC COMMON STOCK	0.004%	92.045%
4749	CIPUTRA DEVELOP	0.004%	92.049%
4750	SECURITY BANK C	0.004%	92.053%
4751	MILLENNIUM&COPT	0.004%	92.056%
4752	MACQUARIE MEXIC	0.004%	92.060%
4753	TUNG HO STEEL E	0.004%	92.064%
4754	ASCOM HOLDING A	0.004%	92.068%
4755	DEUTZ AG	0.004%	92.072%
4756	ENGIE BRASIL SA	0.004%	92.076%
4757	FOCALTECH SYSTE	0.004%	92.080%
4758	SKC CO	0.004%	92.083%
4759	TOKYO DOME CORP	0.004%	92.087%
4760	GUARDIAN CAP GR	0.004%	92.091%
4761	XINYI SOLAR HOL	0.004%	92.095%
4762	POLYPIPE GROUP	0.004%	92.099%
4763	TRANSAT AT INC	0.004%	92.103%
4764	MYCRONIC AB	0.004%	92.107%
4765	DUZONBIZON CO L	0.004%	92.110%
4766	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.004%	92.114%
4767	EFG INTERNATION	0.004%	92.118%
4768	CHINA TELECOM CORP LTD ADR ADR	0.004%	92.122%
4769	PARK STERLING CORP COMMON STOCK USD.01	0.004%	92.126%
4770	SEKISUI HOUSE R	0.004%	92.130%
4771	PEGASYSTEMS INC COMMON STOCK USD.01	0.004%	92.133%
4772	SAUL CENTERS INC REIT USD.01	0.004%	92.137%
4773	ST MODWEN PROPS	0.004%	92.141%
4774	FABEGE AB	0.004%	92.145%
4775	PHARMERICA CORP COMMON STOCK USD.01	0.004%	92.149%
4776	BCO ABC BRASIL	0.004%	92.153%
4777	SABRE CORP COMMON STOCK USD.01	0.004%	92.156%
4778	USIMINAS USI SD	0.004%	92.160%
4779	U-BLOX AG	0.004%	92.164%
4780	ANDREW PELLER-A	0.004%	92.168%
4781	HOME PRODUCT CE	0.004%	92.172%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4782	WEST CORP COMMON STOCK USD.001	0.004%	92.175%
4783	BANCO DE CHILE ADR ADR	0.004%	92.179%
4784	WALGREEN BOOTS	0.004%	92.183%
4785	SIAS SPA	0.004%	92.187%
4786	DE'LONGHI SPA	0.004%	92.191%
4787	FUKUOKA REIT CO	0.004%	92.195%
4788	HEXAGON AB	0.004%	92.198%
4789	FORTUNE REIT	0.004%	92.202%
4790	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.004%	92.206%
4791	YAGEO CORP	0.004%	92.210%
4792	SEMEN GRESIK	0.004%	92.214%
4793	PERPETUAL TST A	0.004%	92.217%
4794	NISOURCE FINANCE CORP COMPANY GUAR 03/22 6.125	0.004%	92.221%
4795	ALIOR BANK SA	0.004%	92.225%
4796	TOKIO MARINE HO	0.004%	92.229%
4797	UNI-CHARM CORP	0.004%	92.233%
4798	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.004%	92.236%
4799	OM ASSET MANAGE	0.004%	92.240%
4800	FIDELITY SOUTHERN CORP COMMON STOCK	0.004%	92.244%
4801	TONG REN TANG T	0.004%	92.248%
4802	SERCOMM CORP	0.004%	92.251%
4803	PERLIS PLANTATI	0.004%	92.255%
4804	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.004%	92.259%
4805	KEIHIN CORP	0.004%	92.263%
4806	TOHO GAS CO	0.004%	92.267%
4807	BERNER KTBK	0.004%	92.270%
4808	GERMAN AMERICAN BANCORP COMMON STOCK	0.004%	92.274%
4809	NISHIMATSU CONS	0.004%	92.278%
4810	MITAC HOLDINGS	0.004%	92.282%
4811	CJ E&M CORPORAT	0.004%	92.285%
4812	NIPPON SODA CO	0.004%	92.289%
4813	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.004%	92.293%
4814	RATHBONE BROTHE	0.004%	92.297%
4815	HINDUSTAN PETRO	0.004%	92.301%
4816	MAINFREIGHT LTD	0.004%	92.304%
4817	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.004%	92.308%
4818	UNILEVER NV	0.004%	92.312%
4819	MAPLETREE LOGIS	0.004%	92.316%
4820	GUARANTY BANCORP COMMON STOCK USD.001	0.004%	92.319%
4821	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.004%	92.323%
4822	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.004%	92.327%
4823	MULTIPLAN EMPRE	0.004%	92.331%
4824	NAVISTAR INTL C	0.004%	92.334%
4825	ALUMINIUM CORP	0.004%	92.338%
4826	CBS CORP COMPANY GUAR 04/20 5.75	0.004%	92.342%
4827	NICHI-IKO PHARM	0.004%	92.346%
4828	TONG YANG INDUS	0.004%	92.349%
4829	HAP SENG CONSOL	0.004%	92.353%
4830	RIETER HLDGS AG	0.004%	92.357%
4831	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.004%	92.361%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4832	CHARGEURS SA	0.004%	92.364%
4833	MITSUBISHI TANA	0.004%	92.368%
4834	JIANGSU EXPRESS	0.004%	92.372%
4835	IREN SPA	0.004%	92.375%
4836	TOWER INTL INC	0.004%	92.379%
4837	CHORUS LIMITED	0.004%	92.383%
4838	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.004%	92.387%
4839	CIECH SA	0.004%	92.390%
4840	PROSEGUR CIA DE	0.004%	92.394%
4841	PIRAMAL ENTERPR	0.004%	92.398%
4842	INTERCONTINENTA	0.004%	92.402%
4843	TAIWAN STYRENE	0.004%	92.405%
4844	SHANDONG WEIGAO	0.004%	92.409%
4845	CIMPRESS NV	0.004%	92.413%
4846	HANSSEM CO	0.004%	92.416%
4847	NATL HOUSE INDL	0.004%	92.420%
4848	SENKO CO	0.004%	92.424%
4849	METROPOLE TV-(M	0.004%	92.428%
4850	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.004%	92.431%
4851	ABIOMED INC COMMON STOCK USD.01	0.004%	92.435%
4852	GLAXOSMITHKLINE	0.004%	92.439%
4853	COMSYS HOLDINGS	0.004%	92.442%
4854	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.004%	92.446%
4855	WESDOME GOLD MINES LTD COMMON STOCK	0.004%	92.450%
4856	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.004%	92.454%
4857	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.004%	92.457%
4858	CALAVO GROWERS INC COMMON STOCK USD.001	0.004%	92.461%
4859	BETSSON AB	0.004%	92.465%
4860	HOTA INDUSTRIAL	0.004%	92.468%
4861	SPEEDWAY MOTORS	0.004%	92.472%
4862	SEIREN CO	0.004%	92.476%
4863	NEWALTA INC	0.004%	92.479%
4864	SHANGHAI ELECTR	0.004%	92.483%
4865	RMR GROUP INC/THE A COMMON STOCK	0.004%	92.487%
4866	LADBROKES PLC	0.004%	92.490%
4867	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.004%	92.494%
4868	SERIA CO LTD	0.004%	92.498%
4869	TOHO BANK	0.004%	92.502%
4870	PREMIER INVESTM	0.004%	92.505%
4871	CHINA CONCH VEN	0.004%	92.509%
4872	TOMTOM NV	0.004%	92.513%
4873	CASTROL INDIA L	0.004%	92.516%
4874	FOXCONN INTERNA	0.004%	92.520%
4875	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.004%	92.524%
4876	TSRC CORP	0.004%	92.527%
4877	KANEMATSU CORP	0.004%	92.531%
4878	AIA ENGINEERING	0.004%	92.535%
4879	COLOPLAST AS	0.004%	92.538%
4880	AMC NETWORKS INC A COMMON STOCK	0.004%	92.542%
4881	SOMFY SA	0.004%	92.546%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4882	STONERIDGE INC COMMON STOCK	0.004%	92.549%
4883	PREMIER INVESTM	0.004%	92.553%
4884	RAMCO-GERSHENSO	0.004%	92.557%
4885	QIAGEN NV	0.004%	92.560%
4886	BAJAJ FINANCE L	0.004%	92.564%
4887	BEZEQ ISRAEL TE	0.004%	92.568%
4888	KOREA ELEC POWE	0.004%	92.571%
4889	SYNTEL INC COMMON STOCK	0.004%	92.575%
4890	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.004%	92.579%
4891	AIRPORTS OF THA	0.004%	92.582%
4892	REGIS RESOURCES	0.004%	92.586%
4893	FELCOR LODGING	0.004%	92.590%
4894	DIGI.COM BHD	0.004%	92.593%
4895	FRUTAROM	0.004%	92.597%
4896	GLENMARK PHARM	0.004%	92.601%
4897	KYORIN CO LTD.	0.004%	92.604%
4898	SOUTHERN POWER	0.004%	92.608%
4899	AMERICAN STATES WATER CO COMMON STOCK	0.004%	92.612%
4900	TURK HAVA YOLLA	0.004%	92.615%
4901	FIRST NATIONAL	0.004%	92.619%
4902	IRESS MARKET TE	0.004%	92.622%
4903	SUMITOMO WAREHO	0.004%	92.626%
4904	TELECOM ITALIA	0.004%	92.630%
4905	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.004%	92.633%
4906	SYSMEX CORP	0.004%	92.637%
4907	INDS BACHOCO SA	0.004%	92.641%
4908	PAN OCEAN CO	0.004%	92.644%
4909	GORMAN-RUPP CO	0.004%	92.648%
4910	ALUMINA LTD-SPO	0.004%	92.652%
4911	SINGAPORE TECH	0.004%	92.655%
4912	KYUSHU ELEC POW	0.004%	92.659%
4913	AOZORA BANK	0.004%	92.662%
4914	BEFIMMO SCA	0.004%	92.666%
4915	TXC CORPN	0.004%	92.670%
4916	BLUEBIRD BIO IN	0.004%	92.673%
4917	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.004%	92.677%
4918	D/S NORDEN	0.004%	92.680%
4919	GLOBE TELECOM I	0.004%	92.684%
4920	EZ TEC EMPREEND	0.004%	92.688%
4921	SHIMA SEIKI MFG	0.004%	92.691%
4922	RYOBI	0.004%	92.695%
4923	KAKEN PHARM	0.004%	92.699%
4924	DEUTSCHE EUROSH	0.004%	92.702%
4925	MERCIALYS	0.004%	92.706%
4926	NIHON M&A CENTE	0.004%	92.709%
4927	ETERNAL CHEMICA	0.004%	92.713%
4928	IWATE(BANK OF)	0.004%	92.717%
4929	SINBON ELECTRON	0.004%	92.720%
4930	TOKYO ELEC POWE	0.004%	92.724%
4931	INFICON HOLDING	0.004%	92.727%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4932	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.004%	92.731%
4933	MARUI CO	0.004%	92.735%
4934	CHAROEN PKPD-FG	0.004%	92.738%
4935	DULUXGROUP LTD	0.004%	92.742%
4936	INFINERA CORP	0.004%	92.745%
4937	OBARA CORP	0.004%	92.749%
4938	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.004%	92.753%
4939	ALK-ABELLO A/S	0.004%	92.756%
4940	ACTUA CORP COMMON STOCK USD.001	0.004%	92.760%
4941	VECTURA GROUP	0.004%	92.763%
4942	STOCK YARDS BANCORP INC COMMON STOCK	0.004%	92.767%
4943	CU BANCORP COMMON STOCK	0.004%	92.771%
4944	DIGITAL CHINA H	0.004%	92.774%
4945	PRIMARY HEALTH	0.004%	92.778%
4946	TOOTSIE ROLL IN	0.004%	92.781%
4947	BROOKFIELD OFFI	0.004%	92.785%
4948	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.004%	92.788%
4949	UNI-PRESIDENT C	0.004%	92.792%
4950	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.004%	92.796%
4951	SUMMERSET GROUP	0.004%	92.799%
4952	ECOLAB INC SR UNSECURED 12/21 4.35	0.004%	92.803%
4953	EVERLIGHT ELECT	0.004%	92.806%
4954	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.004%	92.810%
4955	OTSUKA HLDGS CO	0.004%	92.814%
4956	SUMITOMO MITSUI	0.004%	92.817%
4957	OBRASCON HUAR L	0.004%	92.821%
4958	TV18 BROADCAST	0.004%	92.824%
4959	PP LONDON SUMAT	0.004%	92.828%
4960	AIRASIA BHD	0.004%	92.831%
4961	NATURA COSMETIC	0.004%	92.835%
4962	DENA CO LTD	0.004%	92.838%
4963	CHICONY ELECTRO	0.004%	92.842%
4964	NIHON UNISYS	0.004%	92.846%
4965	HARGREAVES LANS	0.004%	92.849%
4966	AIRBOSS OF AMER	0.004%	92.853%
4967	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	0.004%	92.856%
4968	TCC HONG KONG C	0.004%	92.860%
4969	THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	0.004%	92.863%
4970	DONGBU HITEK CO	0.004%	92.867%
4971	DUKE ENERGY CORP SR UNSECURED 09/19 5.05	0.004%	92.870%
4972	YUEN FOONG YU M	0.004%	92.874%
4973	TRULY INTL HLDG	0.004%	92.877%
4974	CRAY INC COMMON STOCK USD.01	0.004%	92.881%
4975	RELO HOLDINGS I	0.004%	92.885%
4976	TAIWAN SEMICON	0.004%	92.888%
4977	UNITIKA	0.004%	92.892%
4978	IMMOFINANZ IMMO	0.004%	92.895%
4979	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.004%	92.899%
4980	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.004%	92.902%
4981	EMC INS GROUP INC COMMON STOCK USD1.0	0.004%	92.906%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4982	TAICHUNG	0.004%	92.909%
4983	LG HAUSYS LTD	0.004%	92.913%
4984	SKY NETWORK TEL	0.004%	92.916%
4985	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.004%	92.920%
4986	SHUI ON LAND LT	0.004%	92.923%
4987	THE NISSHIN OIL	0.004%	92.927%
4988	CALGON CARBON C	0.004%	92.930%
4989	JAPFA COMFEED I	0.004%	92.934%
4990	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.004%	92.937%
4991	MAANSHAN IRON &	0.004%	92.941%
4992	RELIANCE ENERGY	0.004%	92.944%
4993	GRAMMER AG	0.004%	92.948%
4994	AMBUJA CEMENTS	0.004%	92.951%
4995	SANYO SPEC STEE	0.004%	92.955%
4996	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.004%	92.958%
4997	SOUTHERN CROSS	0.004%	92.962%
4998	TOMRA SYSTEMS A	0.003%	92.965%
4999	FLIGHT CENTRE L	0.003%	92.969%
5000	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.003%	92.972%
5001	TRIGANO	0.003%	92.976%
5002	LINDAB INTL AB	0.003%	92.979%
5003	INTERRENT REAL	0.003%	92.983%
5004	CJ O SHOPPING C	0.003%	92.986%
5005	SINGAPORE PRESS	0.003%	92.990%
5006	COPEL PARANA EN	0.003%	92.993%
5007	ADVANCED	0.003%	92.997%
5008	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	0.003%	93.000%
5009	BANGKOK AIRWAYS	0.003%	93.004%
5010	TOYO INK MFG CO	0.003%	93.007%
5011	LIGHT S.A.	0.003%	93.011%
5012	DIGNITY PLC	0.003%	93.014%
5013	SANFIRE RESOURC	0.003%	93.018%
5014	METALL ZUG AG	0.003%	93.021%
5015	EPISTAR CORP	0.003%	93.025%
5016	GROUPE FNAC	0.003%	93.028%
5017	EI TOWERS SPA	0.003%	93.032%
5018	YODOGAWA STEEL	0.003%	93.035%
5019	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.003%	93.039%
5020	THANACHART CAPI	0.003%	93.042%
5021	SEIKO CORPORATI	0.003%	93.046%
5022	ANRITSU CORP	0.003%	93.049%
5023	AVEVA GROUP PLC	0.003%	93.053%
5024	BANK OF INDIA C	0.003%	93.056%
5025	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.003%	93.060%
5026	SCHNITZER STEEL	0.003%	93.063%
5027	TOBU RAILWAY CO	0.003%	93.066%
5028	PARADE TECHNOLO	0.003%	93.070%
5029	JB FINANCIAL GR	0.003%	93.073%
5030	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.003%	93.077%
5031	ASAHI INTECC CO	0.003%	93.080%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5032	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.003%	93.084%
5033	SK CHEMICALS	0.003%	93.087%
5034	OKINAWA BANK	0.003%	93.091%
5035	NORDSTROM INC	0.003%	93.094%
5036	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.003%	93.098%
5037	MATSUMOTOKIYOSH	0.003%	93.101%
5038	CHINA TRADITION	0.003%	93.104%
5039	KEWPIE CORP	0.003%	93.108%
5040	VEDANTA RESOURC	0.003%	93.111%
5041	JGC CORP	0.003%	93.115%
5042	TOKYO STEEL MFG	0.003%	93.118%
5043	HCI GROUP INC COMMON STOCK	0.003%	93.122%
5044	SEVEN WEST MEDI	0.003%	93.125%
5045	DONGKUK STEEL M	0.003%	93.129%
5046	MARINEMAX INC COMMON STOCK USD.001	0.003%	93.132%
5047	TEXWINCA HLDGS	0.003%	93.135%
5048	HERC HOLDINGS INC COMMON STOCK USD.01	0.003%	93.139%
5049	PIPER JAFFRAY COS COMMON STOCK USD.01	0.003%	93.142%
5050	BARITO PAC TBK	0.003%	93.146%
5051	AMERICAN RAILCA	0.003%	93.149%
5052	PENN REAL ESTATE INVEST TST REIT USD1.0	0.003%	93.153%
5053	BIOSTIME INTERN	0.003%	93.156%
5054	CROMPTON GREAVE	0.003%	93.160%
5055	KANDENKO CO	0.003%	93.163%
5056	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.003%	93.166%
5057	ZENSHO CO LTD	0.003%	93.170%
5058	STELLA INTERNAT	0.003%	93.173%
5059	YAMAGATA BANK	0.003%	93.177%
5060	GIGABYTE TECHNO	0.003%	93.180%
5061	CJ CGV	0.003%	93.184%
5062	Ayala Land Inc	0.003%	93.187%
5063	CAPITAL SECURIT	0.003%	93.190%
5064	KIWI PROPERTY G	0.003%	93.194%
5065	HEALTHQUITY INC COMMON STOCK USD.0001	0.003%	93.197%
5066	POONGSAN CORP(N	0.003%	93.201%
5067	FINISH LINE INC	0.003%	93.204%
5068	BARNES & NOBLE	0.003%	93.207%
5069	PGT INC	0.003%	93.211%
5070	FUTUREFUEL CORP COMMON STOCK USD.0001	0.003%	93.214%
5071	FRANK'S INTERNA	0.003%	93.218%
5072	BECTON DICKINSO	0.003%	93.221%
5073	CHINA OVERASEA	0.003%	93.225%
5074	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.003%	93.228%
5075	SWIRE PACIFIC	0.003%	93.231%
5076	EZAKI GLICO CO	0.003%	93.235%
5077	HEIWADO CO LTD	0.003%	93.238%
5078	DRAEGERWERK AG	0.003%	93.242%
5079	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.003%	93.245%
5080	CHINA POWER INT	0.003%	93.248%
5081	EURONAV SA	0.003%	93.252%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5082	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.003%	93.255%
5083	ATHENAHEALTH IN	0.003%	93.259%
5084	SLATE RETAIL RE	0.003%	93.262%
5085	HOPSON DEVELOPM	0.003%	93.266%
5086	MSG NETWORKS INC A COMMON STOCK USD.01	0.003%	93.269%
5087	MY EG SERVICES	0.003%	93.272%
5088	GUDANG GARAM(PE	0.003%	93.276%
5089	SINGAPORE EXCHA	0.003%	93.279%
5090	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.003%	93.283%
5091	SAFESTORE HOLDI	0.003%	93.286%
5092	CELLEX THERAPEUTICS INC COMMON STOCK USD.001	0.003%	93.289%
5093	FUFENG GROUP LT	0.003%	93.293%
5094	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.003%	93.296%
5095	TELECOM PLUS	0.003%	93.300%
5096	ZARDOYA-OTIS	0.003%	93.303%
5097	EDELWEISS FIN S	0.003%	93.306%
5098	HALLA HOLDINGS	0.003%	93.310%
5099	PACIFIC INDUSTR	0.003%	93.313%
5100	PROTO LABS INC COMMON STOCK USD.001	0.003%	93.317%
5101	STURM RUGER + CO INC COMMON STOCK USD1.0	0.003%	93.320%
5102	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.003%	93.323%
5103	TACHI-S CO	0.003%	93.327%
5104	PT ANEKA TAMBAN	0.003%	93.330%
5105	SHIMADZU CORP	0.003%	93.334%
5106	KEIO CORP	0.003%	93.337%
5107	SEABRIDGE GOLD	0.003%	93.340%
5108	CEBU AIR INC	0.003%	93.344%
5109	AEON REIT INVES	0.003%	93.347%
5110	1ST PHILIPPINE	0.003%	93.350%
5111	FISHER (JAMES)	0.003%	93.354%
5112	TOKAI TOKYO SEC	0.003%	93.357%
5113	AMBEV SA ADR ADR	0.003%	93.361%
5114	HUAKU DEVELOPME	0.003%	93.364%
5115	RHB Capital	0.003%	93.367%
5116	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.003%	93.371%
5117	EXPRESS SCRIPTS	0.003%	93.374%
5118	INDUSTRY AB	0.003%	93.377%
5119	CRAMO OYJ B SHS	0.003%	93.381%
5120	CORBY SPIRIT AN	0.003%	93.384%
5121	INTEL CORP SR UNSECURED 07/20 2.45	0.003%	93.388%
5122	CHINA SHIPPING	0.003%	93.391%
5123	SKY PERFECT JSA	0.003%	93.394%
5124	APPLUS SERVICES	0.003%	93.398%
5125	LAM RESEARCH CO	0.003%	93.401%
5126	UNITED ARROWS L	0.003%	93.404%
5127	CHINA SCE PROPE	0.003%	93.408%
5128	MCDONALD S CORP SR UNSECURED 12/20 2.75	0.003%	93.411%
5129	KANGWON LAND IN	0.003%	93.414%
5130	JUMBO SA	0.003%	93.418%
5131	BANGCHAK PETROL	0.003%	93.421%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5132	MONMOUTH REAL E	0.003%	93.425%
5133	USS CO. LTD.	0.003%	93.428%
5134	JAPAN SECS FINA	0.003%	93.431%
5135	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.003%	93.435%
5136	F E CONSORTM IN	0.003%	93.438%
5137	CAHYA MATA SARA	0.003%	93.441%
5138	TAKATA CORP	0.003%	93.445%
5139	AMERICAN HONDA	0.003%	93.448%
5140	JACCS CO	0.003%	93.451%
5141	OFG BANCORP COMMON STOCK USD1.0	0.003%	93.455%
5142	WD 40 CO COMMON STOCK USD.001	0.003%	93.458%
5143	CALIFORNIA WATE	0.003%	93.461%
5144	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.003%	93.465%
5145	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.003%	93.468%
5146	Mobistar SA	0.003%	93.471%
5147	VIACOM INC SR UNSECURED 12/19 2.75	0.003%	93.475%
5148	AUSTEVOLL SEAFO	0.003%	93.478%
5149	JINRO LTD	0.003%	93.481%
5150	MPHASIS LTD	0.003%	93.485%
5151	LISI	0.003%	93.488%
5152	YAMANASHI CHUO	0.003%	93.491%
5153	MEIDENSHA CORP	0.003%	93.495%
5154	GPO DE INVERSIO	0.003%	93.498%
5155	SARAS SPA	0.003%	93.501%
5156	AT+T INC SR UNSECURED 02/21 2.8	0.003%	93.505%
5157	Rocky Mountain	0.003%	93.508%
5158	TAKEUCHI MANUFA	0.003%	93.511%
5159	RAKUTEN INC	0.003%	93.515%
5160	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/21 2.6	0.003%	93.518%
5161	FUTABA CORP	0.003%	93.521%
5162	TRUSCO NAKAYAMA	0.003%	93.525%
5163	KABU.COM SECURI	0.003%	93.528%
5164	INMOBILIARIA CO	0.003%	93.531%
5165	GENTING INTERNA	0.003%	93.535%
5166	IINO KAIUN KAIS	0.003%	93.538%
5167	COHU INC COMMON STOCK USD1.0	0.003%	93.541%
5168	RPX CORP COMMON STOCK USD.0001	0.003%	93.545%
5169	MTS SYSTEMS CORP COMMON STOCK USD.25	0.003%	93.548%
5170	GUNZE	0.003%	93.551%
5171	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.003%	93.554%
5172	BANCA IFIS	0.003%	93.558%
5173	CROMWELL PROPER	0.003%	93.561%
5174	J TRUST CO. LTD	0.003%	93.564%
5175	KEMET CORP	0.003%	93.568%
5176	BAYWA AG (BAYER	0.003%	93.571%
5177	NANOMETRICS	0.003%	93.574%
5178	GIORDANO INTL L	0.003%	93.578%
5179	RESORTTRUST INC	0.003%	93.581%
5180	NICE SYSTEMS	0.003%	93.584%
5181	INDUSIND BANK	0.003%	93.587%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5182	KEYBANK NA/CLEV	0.003%	93.591%
5183	MORGAN STANLEY SR UNSECURED 11/21 2.625	0.003%	93.594%
5184	LUXOTTICA GROUP	0.003%	93.597%
5185	CP POKPHAND CO	0.003%	93.601%
5186	ACADIAN TIMBER	0.003%	93.604%
5187	SAMSUNG ELECTRO	0.003%	93.607%
5188	EVERSOURCE ENER	0.003%	93.611%
5189	OMNIA HOLDINGS	0.003%	93.614%
5190	JAPAN AVIATN EL	0.003%	93.617%
5191	MISUMI CORPORAT	0.003%	93.620%
5192	UACJ CORP	0.003%	93.624%
5193	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.003%	93.627%
5194	NISSIN KOGYO	0.003%	93.630%
5195	HERA	0.003%	93.634%
5196	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.003%	93.637%
5197	RYOHIN KEIKAKU	0.003%	93.640%
5198	TTY BIPHARM CO	0.003%	93.643%
5199	SHOWA CORP	0.003%	93.647%
5200	LIBERBANK SA	0.003%	93.650%
5201	ACC LIMITED	0.003%	93.653%
5202	UPC TECHNOLOGY	0.003%	93.656%
5203	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.003%	93.660%
5204	KANAMOTO CO LTD	0.003%	93.663%
5205	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.003%	93.666%
5206	LUMINEX CORP COMMON STOCK USD.001	0.003%	93.670%
5207	LG HOME SHOPPIN	0.003%	93.673%
5208	TENARIS S.A.	0.003%	93.676%
5209	COM HEM HLDG AB	0.003%	93.679%
5210	MERCANTILE BANK CORP COMMON STOCK	0.003%	93.683%
5211	CITIC RESOURCES	0.003%	93.686%
5212	ITAU UNIBANCO H	0.003%	93.689%
5213	HAMBORNER AG	0.003%	93.692%
5214	ORTHOPIX INTL N	0.003%	93.696%
5215	OPUS BANK	0.003%	93.699%
5216	INDIA INFOLINE	0.003%	93.702%
5217	SEVEN GROUP HLD	0.003%	93.705%
5218	HAVERTY FURNITURE COMMON STOCK USD1.0	0.003%	93.709%
5219	TAKARA STANDARD	0.003%	93.712%
5220	KADANT INC COMMON STOCK USD.01	0.003%	93.715%
5221	HUFVUDSTADEN AB	0.003%	93.718%
5222	ARCS CO LTD	0.003%	93.722%
5223	ALMIRALL SA	0.003%	93.725%
5224	SEATTLE GENETICS INC COMMON STOCK USD.001	0.003%	93.728%
5225	TEAM INC	0.003%	93.731%
5226	NAN YA PRINTED	0.003%	93.735%
5227	SITRONIX TECHNO	0.003%	93.738%
5228	TRAVELSKY TECHN	0.003%	93.741%
5229	ALPINE ELECTRON	0.003%	93.744%
5230	BANCA GENERALI	0.003%	93.748%
5231	MATTEL INC SR UNSECURED 08/21 2.35	0.003%	93.751%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5232	AXFOOD AB	0.003%	93.754%
5233	CHINA SYNTH RUB	0.003%	93.757%
5234	GRUPO ELEKTRA(N	0.003%	93.761%
5235	WPT INDUSTRIAL	0.003%	93.764%
5236	TATNEFT PAO SPONSORED ADR ADR	0.003%	93.767%
5237	KOMAX HOLDING A	0.003%	93.770%
5238	AVANGRID INC COMMON STOCK USD.01	0.003%	93.774%
5239	FENG HSIN IRON&	0.003%	93.777%
5240	NS SOLUTIONS CO	0.003%	93.780%
5241	TAIWAN TEA CORP	0.003%	93.783%
5242	BONDUELLE SCA	0.003%	93.786%
5243	KADOKAWA DWANGO	0.003%	93.790%
5244	M/I HOMES INC COMMON STOCK USD.01	0.003%	93.793%
5245	MYERS INDUSTRIES INC COMMON STOCK	0.003%	93.796%
5246	RESTAURANT GROU	0.003%	93.799%
5247	VIDRALA S.A.	0.003%	93.803%
5248	TRAVELPORT WORL	0.003%	93.806%
5249	STONEGATE BANK COMMON STOCK USD.01	0.003%	93.809%
5250	MATAHARI DEPART	0.003%	93.812%
5251	SUMMARECON AGUN	0.003%	93.816%
5252	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.003%	93.819%
5253	AFG ARBONIA-FOR	0.003%	93.822%
5254	ELRINGKLINGER	0.003%	93.825%
5255	HINDUSTAN LEVER	0.003%	93.828%
5256	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.003%	93.832%
5257	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.003%	93.835%
5258	CAPCOM CO	0.003%	93.838%
5259	BRICKWORKS	0.003%	93.841%
5260	AOMORI BANK	0.003%	93.844%
5261	REGIS CORP COMMON STOCK USD.05	0.003%	93.848%
5262	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	93.851%
5263	NEW SENIOR INVESTMENT GROUP REIT	0.003%	93.854%
5264	KERRY LOGISTICS	0.003%	93.857%
5265	SUPER RETAIL GR	0.003%	93.861%
5266	BIC CAMERA INC.	0.003%	93.864%
5267	HEMFOSA FASTIGH	0.003%	93.867%
5268	ASSORE	0.003%	93.870%
5269	MCKESSON CORP 4	0.003%	93.873%
5270	AIR FRANCE-KLM	0.003%	93.877%
5271	KOREA ZINC	0.003%	93.880%
5272	ZUGER KANTONALB	0.003%	93.883%
5273	BARR(A.G.)	0.003%	93.886%
5274	BRISTOW GROUP INC COMMON STOCK USD.01	0.003%	93.889%
5275	HORIZON BANCORP INDIANA COMMON STOCK	0.003%	93.893%
5276	INDRA SISTEMAS	0.003%	93.896%
5277	ATLANTICA YIELD	0.003%	93.899%
5278	NIB HOLDINGS LT	0.003%	93.902%
5279	YUZHOU PROPERTI	0.003%	93.905%
5280	VISUAL PHOTONIC	0.003%	93.909%
5281	AUTOGRILL SPA	0.003%	93.912%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5282	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.003%	93.915%
5283	OKAMOTOIndustr	0.003%	93.918%
5284	WING TAI HOLDIN	0.003%	93.921%
5285	SHINKO ELEC IND	0.003%	93.924%
5286	HERITAGE COMMERCE CORP COMMON STOCK	0.003%	93.928%
5287	IBJ LEASING CO	0.003%	93.931%
5288	NITTO BOSEKI CO	0.003%	93.934%
5289	ANGANG NEW STEE	0.003%	93.937%
5290	SA CORP REAL ES	0.003%	93.940%
5291	FTD COS INC COMMON STOCK USD.0001	0.003%	93.944%
5292	SPAREBANK 1 SR	0.003%	93.947%
5293	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.003%	93.950%
5294	G8 EDUCATION LT	0.003%	93.953%
5295	RYMAN HEALTHCAR	0.003%	93.956%
5296	WOCKHARDT LIMIT	0.003%	93.959%
5297	FELDA GLOBAL VE	0.003%	93.963%
5298	CIE AUTOMOTIVE	0.003%	93.966%
5299	AEON MALL CO LT	0.003%	93.969%
5300	NATIONAL STORAGE AFFILIATES REIT USD.01	0.003%	93.972%
5301	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.003%	93.975%
5302	CIR-COMPAGNIE I	0.003%	93.978%
5303	PEREGRINE HLDGS	0.003%	93.982%
5304	HARMONIC INC	0.003%	93.985%
5305	KITZ CORPORATIO	0.003%	93.988%
5306	TALK TALK TELEC	0.003%	93.991%
5307	CHIPBOND TECHNO	0.003%	93.994%
5308	UNIFI INC	0.003%	93.997%
5309	KIATNAKIN FIN&S	0.003%	94.001%
5310	SALVATORE FERRA	0.003%	94.004%
5311	GREAT WALL ENTE	0.003%	94.007%
5312	MIZUHO FINL GP	0.003%	94.010%
5313	O/SEAS UNION EN	0.003%	94.013%
5314	AMERICA MOVIL SPN ADR CL L ADR	0.003%	94.016%
5315	HSN INC COMMON STOCK USD.01	0.003%	94.020%
5316	INTERROLL HOLDI	0.003%	94.023%
5317	ZEE ENTERTAIN E	0.003%	94.026%
5318	VAKRANGEE LTD	0.003%	94.029%
5319	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.003%	94.032%
5320	FUJITEC CO	0.003%	94.035%
5321	TRIPADVISOR INC COMMON STOCK USD.001	0.003%	94.038%
5322	INDUSTR L FIN(IF	0.003%	94.042%
5323	STRIDES ARCOLAB	0.003%	94.045%
5324	KOREA LINE CORP	0.003%	94.048%
5325	TAL EDUCATION GROUP ADR ADR	0.003%	94.051%
5326	FIRST INTER BK	0.003%	94.054%
5327	HANJIN KAL CORP	0.003%	94.057%
5328	DREAM INDUSTRIA	0.003%	94.060%
5329	TOKYU CONST	0.003%	94.064%
5330	COLONY NORTHSTAR INC CLASS A REIT USD.01	0.003%	94.067%
5331	LASSILA & TIKAN	0.003%	94.070%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5332	PARK 24 CO	0.003%	94.073%
5333	GRENDENE SA	0.003%	94.076%
5334	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.003%	94.079%
5335	INWIDO AB	0.003%	94.082%
5336	ADVANCED SEMICONDUCTOR E ADR ADR	0.003%	94.085%
5337	BLUE LABEL TELE	0.003%	94.089%
5338	MARICO LTD	0.003%	94.092%
5339	PT BUMI SERPONG	0.003%	94.095%
5340	SHIKOKU ELEC PO	0.003%	94.098%
5341	SAWAI PHARM CO	0.003%	94.101%
5342	COCOKARA FINE H	0.003%	94.104%
5343	SYNNEX TECH INT	0.003%	94.107%
5344	E INK HOLDINGS	0.003%	94.110%
5345	MITCHELLS & BUT	0.003%	94.114%
5346	TELEFONICA BRASIL ADR ADR	0.003%	94.117%
5347	CANCOM SE	0.003%	94.120%
5348	NIHON KOHDEN CO	0.003%	94.123%
5349	SIAM CITY CEMEN	0.003%	94.126%
5350	NATIONAL ALUMIN	0.003%	94.129%
5351	PRIMAX ELECTRON	0.003%	94.132%
5352	BCO CREDITO INV	0.003%	94.135%
5353	BOLSA MEXICANA	0.003%	94.138%
5354	AUSTRALIAN PHAR	0.003%	94.142%
5355	ALMOST FAMILY INC COMMON STOCK USD.1	0.003%	94.145%
5356	CIA HERING	0.003%	94.148%
5357	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.003%	94.151%
5358	MORGUARD CORP	0.003%	94.154%
5359	ICICI BANK	0.003%	94.157%
5360	MOTECH INDUSTRI	0.003%	94.160%
5361	SHUN TAK HLDGS	0.003%	94.163%
5362	VASTNED RETAIL	0.003%	94.166%
5363	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.003%	94.170%
5364	KOREA KUMHO PET	0.003%	94.173%
5365	GRUPO SIMEC S.A	0.003%	94.176%
5366	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.003%	94.179%
5367	GLOVIS	0.003%	94.182%
5368	KRUK SA	0.003%	94.185%
5369	HAREL INSURANCE	0.003%	94.188%
5370	BANG & OLUFSEN	0.003%	94.191%
5371	IMA(IND MACC AU	0.003%	94.194%
5372	DERICHEBOURG	0.003%	94.197%
5373	SONY FINANCIAL	0.003%	94.200%
5374	NEW WAVE GROUP	0.003%	94.203%
5375	AIRTAC INTERNAT	0.003%	94.207%
5376	UNITED PHOTOVOL	0.003%	94.210%
5377	HITACHI MAXELL	0.003%	94.213%
5378	FARMER BROS CO COMMON STOCK USD1.0	0.003%	94.216%
5379	YAMAZAKI BAKING	0.003%	94.219%
5380	SAGAMI RAILWAY	0.003%	94.222%
5381	C.P. ALL PCL-FG	0.003%	94.225%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5382	NIPPON CHEMI-CO	0.003%	94.228%
5383	MYTILINEOS	0.003%	94.231%
5384	CPFL ENERGIA SA	0.003%	94.234%
5385	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.003%	94.237%
5386	VTB BANK(JSC)	0.003%	94.240%
5387	PTC INC COMMON STOCK USD.01	0.003%	94.243%
5388	SUNTORY BEVERAG	0.003%	94.246%
5389	KOENIG & BAUER	0.003%	94.249%
5390	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.003%	94.253%
5391	HUATAI SECURITI	0.003%	94.256%
5392	AOKI INTL	0.003%	94.259%
5393	SAMSUNG TECHWIN	0.003%	94.262%
5394	GF SECURITIES C	0.003%	94.265%
5395	TIM PARTICIPA	0.003%	94.268%
5396	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.003%	94.271%
5397	CITIC 1616 HLDG	0.003%	94.274%
5398	KEIHIN ELEC EXP	0.003%	94.277%
5399	PARKWAY INC REIT USD.001	0.003%	94.280%
5400	NEXTDC LTD	0.003%	94.283%
5401	ELITE ADVANCED	0.003%	94.286%
5402	NAMPAK LTD.	0.003%	94.289%
5403	CTS CORP COMMON STOCK	0.003%	94.292%
5404	BIOTELEMETRY INC COMMON STOCK USD.001	0.003%	94.295%
5405	VITASOY INTL	0.003%	94.298%
5406	SAMSUNG FINE CH	0.003%	94.301%
5407	UNIPETROL	0.003%	94.304%
5408	INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01	0.003%	94.307%
5409	GOLDEN EAGLE RE	0.003%	94.310%
5410	DON QUIJOTE	0.003%	94.314%
5411	SONDA S.A.	0.003%	94.317%
5412	SHOWA SANGYO CO	0.003%	94.320%
5413	HP INC SR UNSECURED 06/21 4.3	0.003%	94.323%
5414	HINDUSTAN CONST	0.003%	94.326%
5415	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.003%	94.329%
5416	TEMP HOLDINGS C	0.003%	94.332%
5417	CHINA SOUTH CIT	0.003%	94.335%
5418	FASTIGHETS AB B	0.003%	94.338%
5419	MISC BERHAD	0.003%	94.341%
5420	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.003%	94.344%
5421	POWER GRID CORP	0.003%	94.347%
5422	INPHI CORP COMMON STOCK	0.003%	94.350%
5423	TITAN INTERNATIONAL INC COMMON STOCK	0.003%	94.353%
5424	YUNG TAY ENGINE	0.003%	94.356%
5425	NONG SHIM CO	0.003%	94.359%
5426	KIMBALL ELECTRONICS INC COMMON STOCK	0.003%	94.362%
5427	COCA-COLA FEMSA	0.003%	94.365%
5428	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.003%	94.368%
5429	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.003%	94.371%
5430	TASSAL GROUP	0.003%	94.374%
5431	MENZIES(JOHN)	0.003%	94.377%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5432	KATO SANGYO CO	0.003%	94.380%
5433	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.003%	94.383%
5434	ALIBABA PICTURE	0.003%	94.386%
5435	SKY PLC SPN ADR ADR	0.003%	94.389%
5436	EMBOTELLA ANDIN	0.003%	94.392%
5437	HERSHA HOSPITALITY TRUST REIT USD.01	0.003%	94.395%
5438	NIPPON SIGNAL C	0.003%	94.398%
5439	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.003%	94.401%
5440	WEG SA	0.003%	94.404%
5441	TESARO INC	0.003%	94.407%
5442	KOREA ELEC POWER CORP SP ADR ADR	0.003%	94.410%
5443	HOKURIKU ELEC P	0.003%	94.413%
5444	GINTECH ENERGY	0.003%	94.416%
5445	BCO BILBAO VIZC	0.003%	94.419%
5446	SODA SANAYII	0.003%	94.422%
5447	BRIGHTOIL PETRO	0.003%	94.425%
5448	ULTIMATE	0.003%	94.428%
5449	AMOREPACIFIC-NE	0.003%	94.431%
5450	VERBUND AG	0.003%	94.434%
5451	TELEFONICA DE E	0.003%	94.437%
5452	KOREA PETROCHEM	0.003%	94.440%
5453	BHARAT PETROL C	0.003%	94.443%
5454	FIRST RESOURCES	0.003%	94.446%
5455	MERITOR INC COMMON STOCK USD1.0	0.003%	94.449%
5456	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.003%	94.452%
5457	AKER SOLUTIONS	0.003%	94.455%
5458	CHOW TAI FOOK J	0.003%	94.458%
5459	SOL MELIA SA	0.003%	94.461%
5460	EMP NAC ELECTRI	0.003%	94.464%
5461	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 03/20 2.25	0.003%	94.467%
5462	SK GAS	0.003%	94.470%
5463	CELLTRION INC K	0.003%	94.473%
5464	PZU GR	0.003%	94.476%
5465	MARUICHI STL TU	0.003%	94.479%
5466	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.003%	94.482%
5467	CHANGSHA ZOOMLI	0.003%	94.485%
5468	KMG CHEMICALS INC COMMON STOCK USD.01	0.003%	94.488%
5469	NIKKISO CO	0.003%	94.491%
5470	ASSURA PLC	0.003%	94.494%
5471	EXAR CORP COMMON STOCK USD.0001	0.003%	94.497%
5472	SEMAPA SOC INVE	0.003%	94.500%
5473	NINTENDO CO	0.003%	94.503%
5474	LIBERTY GLOBAL	0.003%	94.506%
5475	MIGDAL INSURAN	0.003%	94.509%
5476	IOOF HOLDINGS L	0.003%	94.512%
5477	INTERNET INITIA	0.003%	94.515%
5478	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.003%	94.518%
5479	EASTERLY GOVERNMENT PROPERTI REIT USD.01	0.003%	94.521%
5480	CONSORT MEDICAL	0.003%	94.524%
5481	SIBANYE GOLD LT	0.003%	94.527%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5482	POLSKIE GORNIC	0.003%	94.529%
5483	SQUARE ENIX HOL	0.003%	94.532%
5484	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.003%	94.535%
5485	SEIBU HOLDINGS	0.003%	94.538%
5486	VEIDEKKE ASA	0.003%	94.541%
5487	STATE NATIONAL COS INC COMMON STOCK USD.001	0.003%	94.544%
5488	WISTRON NEWEB C	0.003%	94.547%
5489	KANSAI PAINT CO	0.003%	94.550%
5490	ROCHE HOLDING A	0.003%	94.553%
5491	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.003%	94.556%
5492	SHUTTERSTOCK INC COMMON STOCK USD.01	0.003%	94.559%
5493	PI INDUSTRIES L	0.003%	94.562%
5494	ENNIS INC COMMON STOCK USD2.5	0.003%	94.565%
5495	PEOPLES BANCORP INC COMMON STOCK	0.003%	94.568%
5496	ITALMOBILIARE	0.003%	94.571%
5497	SEMBCORP MARINE	0.003%	94.574%
5498	RALLYE	0.003%	94.577%
5499	CATO CORP CLASS A COMMON STOCK USD.033	0.003%	94.580%
5500	EMS-CHEMIE HLDG	0.003%	94.583%
5501	ENGINEERS INDIA	0.003%	94.586%
5502	MINITUBISHI LOGI	0.003%	94.589%
5503	AMTRAN TECHNOLO	0.003%	94.591%
5504	NISSHA PRINTING	0.003%	94.594%
5505	FLEURY SA	0.003%	94.597%
5506	KUNGSLEDEN AB N	0.003%	94.600%
5507	FRANCESSAS HOLDINGS CORP COMMON STOCK USD.01	0.003%	94.603%
5508	CHENG UEI PRECI	0.003%	94.606%
5509	YAHOO JAPAN COR	0.003%	94.609%
5510	HISAMITSU PHARM	0.003%	94.612%
5511	FINECOBANK BANC	0.003%	94.615%
5512	KRUNGTHAI CARD	0.003%	94.618%
5513	HEALTHSTREAM INC COMMON STOCK	0.003%	94.621%
5514	GINKO INTERNATI	0.003%	94.624%
5515	HAITIAN INTL HL	0.003%	94.627%
5516	DOOSAN CORP	0.003%	94.629%
5517	GUNGHO ONLINE E	0.003%	94.632%
5518	OVS SPA	0.003%	94.635%
5519	LINDSAY CORP COMMON STOCK USD1.0	0.003%	94.638%
5520	MID REIT INC	0.003%	94.641%
5521	ROUND ONE CORP	0.003%	94.644%
5522	JUST EAT PLC	0.003%	94.647%
5523	HAKUHODO DY HLD	0.003%	94.650%
5524	PARAMOUNT BED H	0.003%	94.653%
5525	CyberAgent, Inc	0.003%	94.656%
5526	HOUSING DEVELOP	0.003%	94.659%
5527	TOKYO OHKA KOGY	0.003%	94.662%
5528	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.003%	94.664%
5529	MONOTARO CO.LTD	0.003%	94.667%
5530	GRAINGER TRUST	0.003%	94.670%
5531	METRO HOLDINGS	0.003%	94.673%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5532	CHUNGHWA TELECO	0.003%	94.676%
5533	KCE ELECTRONICS	0.003%	94.679%
5534	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.003%	94.682%
5535	DXP ENTERPRISES	0.003%	94.685%
5536	TRANSPORT INTL	0.003%	94.688%
5537	SWISS LIFE HLDG	0.003%	94.690%
5538	ORBCOMM INC COMMON STOCK USD.001	0.003%	94.693%
5539	SILVER BAY REALTY TRUST CORP REIT USD.01	0.003%	94.696%
5540	CHUNGHWA TELECOM LT SPON ADR ADR	0.003%	94.699%
5541	KENEDIX RESIDEN	0.003%	94.702%
5542	BRIDGE BANCORP INC COMMON STOCK USD.01	0.003%	94.705%
5543	ACEA SPA	0.003%	94.708%
5544	INDIA CEMENTS	0.003%	94.711%
5545	PARADISE CO	0.003%	94.714%
5546	SRI TRANG AGRO	0.003%	94.716%
5547	CONTROLADORA VUELA CIA ADR ADR	0.003%	94.719%
5548	CONSTELLATION ENERGY GRO COMPANY GUAR 12/20 5.15	0.003%	94.722%
5549	ADASTRIA HOLDI	0.003%	94.725%
5550	SUPALAI PUBLIC	0.003%	94.728%
5551	GREE INC	0.003%	94.731%
5552	AIN PHARMACIEZ	0.003%	94.734%
5553	INTERCONEXION E	0.003%	94.737%
5554	YULON MOTOR	0.003%	94.739%
5555	QCR HOLDINGS INC COMMON STOCK USD1.0	0.003%	94.742%
5556	CHINA ZHEGTONG	0.003%	94.745%
5557	GENOMMA LAB INT	0.003%	94.748%
5558	PETRONAS CHEMIC	0.003%	94.751%
5559	CALLON PETROLEUM CO COMMON STOCK USD.01	0.003%	94.754%
5560	PUREGOLD PRICE	0.003%	94.757%
5561	OKUMURA CORP	0.003%	94.759%
5562	FORTUNE R/EST I	0.003%	94.762%
5563	HUTCHISON TEL-H	0.003%	94.765%
5564	CHINA EASTERN A	0.003%	94.768%
5565	NAUTILUS GROUP	0.003%	94.771%
5566	TRINITY MIRROR	0.003%	94.774%
5567	O'REILLY AUTOMO	0.003%	94.777%
5568	MEDIA NUSANTARA	0.003%	94.779%
5569	RANDON SA IMPL	0.003%	94.782%
5570	GLOBAL INDEMNIT	0.003%	94.785%
5571	JSW ENERGY LTD	0.003%	94.788%
5572	SIIX CORPORATIO	0.003%	94.791%
5573	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.003%	94.794%
5574	UNDER ARMOUR IN	0.003%	94.796%
5575	XENCOR INC COMMON STOCK USD.01	0.003%	94.799%
5576	BLACK DIAMOND G	0.003%	94.802%
5577	CKD CORP	0.003%	94.805%
5578	TATA CHEMICALS	0.003%	94.808%
5579	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.003%	94.811%
5580	CHATHAM LODGING	0.003%	94.814%
5581	PUBLICIS GROUPE	0.003%	94.816%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5582	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0	0.003%	94.819%
5583	TAINAN SPINNING	0.003%	94.822%
5584	KUDELSKI S.A.	0.003%	94.825%
5585	CEWE COLOR HLDG	0.003%	94.828%
5586	CIMIC GROUP LTD	0.003%	94.830%
5587	TON YI CORP	0.003%	94.833%
5588	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.003%	94.836%
5589	TOPPAN FORMS	0.003%	94.839%
5590	AT+T INC SR UNSECURED 02/21 4.6	0.003%	94.842%
5591	HEALTHCARE SERV	0.003%	94.845%
5592	SANOFI INDIA LT	0.003%	94.847%
5593	TRANSM ALIANCA	0.003%	94.850%
5594	PROGRESS ENERGY	0.003%	94.853%
5595	ENZO BIOCHEM INC COMMON STOCK USD.01	0.003%	94.856%
5596	BANK TABUNGAN N	0.003%	94.859%
5597	GMP CAPITAL COR	0.003%	94.861%
5598	FUYAO GLASS IND	0.003%	94.864%
5599	BILIA AB	0.003%	94.867%
5600	KINSUS INTERCON	0.003%	94.870%
5601	HENKEL KGAA-BEA	0.003%	94.873%
5602	KINGSTON COMM(H	0.003%	94.876%
5603	BBMG CORPORATIO	0.003%	94.878%
5604	ALL NIPPON AIRW	0.003%	94.881%
5605	TOSHIBA PLANT K	0.003%	94.884%
5606	FIRST FOUNDATION INC COMMON STOCK USD.001	0.003%	94.887%
5607	RICOH LEASING	0.003%	94.890%
5608	RETROPHIN INC COMMON STOCK USD.0001	0.003%	94.892%
5609	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.003%	94.895%
5610	HONG LEONG CRED	0.003%	94.898%
5611	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.003%	94.901%
5612	OESTERREICHISCH	0.003%	94.904%
5613	THERATECHNOLOGI	0.003%	94.906%
5614	POWERLONG REAL	0.003%	94.909%
5615	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.003%	94.912%
5616	ORIOR AG	0.003%	94.915%
5617	BUNKA SHUTTER C	0.003%	94.918%
5618	ZHEJIANG EXPRES	0.003%	94.920%
5619	PRESS METAL	0.003%	94.923%
5620	NISSAN SHATAI C	0.003%	94.926%
5621	CHAMPION REAL E	0.003%	94.929%
5622	HOUSE FOODS COR	0.003%	94.931%
5623	AXCELIS TECHNOL	0.003%	94.934%
5624	BIZLINK HOLDING	0.003%	94.937%
5625	AUTOBACS SEVEN	0.003%	94.940%
5626	ANADOLU EFES BI	0.003%	94.943%
5627	CARGOJET INC.	0.003%	94.945%
5628	MISTRAS GROUP INC COMMON STOCK USD.01	0.003%	94.948%
5629	KINDEN CORPORAT	0.003%	94.951%
5630	DELTA ELECTRONI	0.003%	94.954%
5631	RELIANCE COMMUN	0.003%	94.956%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5632	NICHICON CORP	0.003%	94.959%
5633	CAR INC	0.003%	94.962%
5634	TLG IMMOBILIEN	0.003%	94.965%
5635	LIEN HWA INDL	0.003%	94.968%
5636	SSY GROUP LTD	0.003%	94.970%
5637	IZUMI CO	0.003%	94.973%
5638	SONIC CORP	0.003%	94.976%
5639	TIER REIT INC REIT USD.0001	0.003%	94.979%
5640	KATE SPADE + CO COMMON STOCK USD1.0	0.003%	94.981%
5641	MORGUARD NORTH	0.003%	94.984%
5642	TOSHIBA MACHINE	0.003%	94.987%
5643	SARACEN MINERAL	0.003%	94.990%
5644	XCERRA CORP COMMON STOCK USD.05	0.003%	94.993%
5645	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.003%	94.995%
5646	OKINAWA ELEC PO	0.003%	94.998%
5647	GEMTEK TECHNOLO	0.003%	95.001%
5648	NIPPON SHEET GL	0.003%	95.004%
5649	MONEX GROUP INC	0.003%	95.006%
5650	ATRION CORPORATION COMMON STOCK USD.1	0.003%	95.009%
5651	RICARDO	0.003%	95.012%
5652	CHAUN-CHOUNG TE	0.003%	95.015%
5653	CHIYODA CORP	0.003%	95.017%
5654	MACNICA FUJI EL	0.003%	95.020%
5655	OTTER TAIL CORP COMMON STOCK USD5.0	0.003%	95.023%
5656	ARCELIK AS	0.003%	95.026%
5657	GAZTRANSPORT ET	0.003%	95.028%
5658	HEADLAM GROUP	0.003%	95.031%
5659	KOA CORPORATION	0.003%	95.034%
5660	LIVANOVA PLC	0.003%	95.037%
5661	FORMOSA TAFFETA	0.003%	95.039%
5662	BANCO COMERCIAL	0.003%	95.042%
5663	PCHOME ONLINE I	0.003%	95.045%
5664	HEIWA REAL ESTA	0.003%	95.048%
5665	EZCORP INC CL A COMMON STOCK USD.01	0.003%	95.050%
5666	JOLLIBEE FOODS	0.003%	95.053%
5667	PARKWAY LIFE RE	0.003%	95.056%
5668	GETTY PETROLEUM	0.003%	95.059%
5669	SRF LTD	0.003%	95.061%
5670	Meritz Fire & M	0.003%	95.064%
5671	ZZZPRIMA MEAT P	0.003%	95.067%
5672	HERO HONDA	0.003%	95.069%
5673	TPI POLENE PCL	0.003%	95.072%
5674	LOTTE CONFECT	0.003%	95.075%
5675	KYOKUTO KAIHATS	0.003%	95.078%
5676	LG INDL SYSTEMS	0.003%	95.080%
5677	KEISEI ELEC RY	0.003%	95.083%
5678	RECHI PRECISION	0.003%	95.086%
5679	ESSENDANT INC COMMON STOCK USD.1	0.003%	95.089%
5680	CONSTRUCCIONES	0.003%	95.091%
5681	IOCHPE-MAXION	0.003%	95.094%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5682	ITE GROUP	0.003%	95.097%
5683	H. LUNDBECK A/S	0.003%	95.099%
5684	KUREHA CHEM IND	0.003%	95.102%
5685	TAIWAN GLASS	0.003%	95.105%
5686	ZOJIRUSHI CORP	0.003%	95.108%
5687	SPAREBANK 1 SMN	0.003%	95.110%
5688	NH HOTELES	0.003%	95.113%
5689	UNISEM (M) BHD	0.003%	95.116%
5690	TORRENT PHARM	0.003%	95.118%
5691	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.003%	95.121%
5692	GEA GROUP AG	0.003%	95.124%
5693	NET ONE SYSTEMS	0.003%	95.127%
5694	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.003%	95.129%
5695	YANG MING MARIN	0.003%	95.132%
5696	FRED'S INC	0.003%	95.135%
5697	GUERBET	0.003%	95.137%
5698	NISHI NIPPON RR	0.003%	95.140%
5699	888 HOLDINGS	0.003%	95.143%
5700	JUBLIANT FOODWO	0.003%	95.146%
5701	JOY CITY PROPER	0.003%	95.148%
5702	ARROW ELECTRONI	0.003%	95.151%
5703	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.003%	95.154%
5704	MIRAIT HLDG COR	0.003%	95.156%
5705	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.003%	95.159%
5706	FRESENIUS MEDIC	0.003%	95.162%
5707	PITNEY BOWES INC COMMON STOCK USD1.0	0.003%	95.164%
5708	HOSHIZAKI ELECT	0.003%	95.167%
5709	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.003%	95.170%
5710	ZENKOKU HOSHO C	0.003%	95.173%
5711	NORDEX AG	0.003%	95.175%
5712	ZUMIEZ INC COMMON STOCK	0.003%	95.178%
5713	SMARTONE TELECO	0.003%	95.181%
5714	SK NETWORKS CO	0.003%	95.183%
5715	PACIFIC TEXTILE	0.003%	95.186%
5716	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.003%	95.189%
5717	SEKISUI HOUSE	0.003%	95.191%
5718	WESTERN ENERGY	0.003%	95.194%
5719	S&T MOTIV CO LT	0.003%	95.197%
5720	MEITEC CORPORAT	0.003%	95.199%
5721	LOOKERS PLC	0.003%	95.202%
5722	AEON DELIGHT	0.003%	95.205%
5723	B&B TOOLS AB	0.003%	95.207%
5724	FISKARS OYJ	0.003%	95.210%
5725	CHINA HARMONY N	0.003%	95.213%
5726	TEXTAINER GROUP	0.003%	95.215%
5727	JOWA HLDGS CO L	0.003%	95.218%
5728	FAMOUS BRANDS L	0.003%	95.221%
5729	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.003%	95.223%
5730	NIC INC COMMON STOCK	0.003%	95.226%
5731	ADVANTECH CO LT	0.003%	95.229%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5732	CENTRAL CHINA S	0.003%	95.232%
5733	UNITED SUPER MA	0.003%	95.234%
5734	WATERLAND FIN H	0.003%	95.237%
5735	DE LA RUE	0.003%	95.240%
5736	TRANSGLOBE ENERGY CORP COMMON STOCK	0.003%	95.242%
5737	EVENT HOSPITALI	0.003%	95.245%
5738	ABACUS PROPERTY	0.003%	95.248%
5739	GLOBAL BRANDS G	0.003%	95.250%
5740	NISSIN ELECTRIC	0.003%	95.253%
5741	BPCE SA COMPANY GUAR 07/19 2.5	0.003%	95.256%
5742	WEST CHINA CEME	0.003%	95.258%
5743	TAIWAN MOBILE	0.003%	95.261%
5744	INNERWORKINGS INC COMMON STOCK USD.0001	0.003%	95.264%
5745	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.003%	95.266%
5746	GRINDROD LIMITE	0.003%	95.269%
5747	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.003%	95.271%
5748	COOLPAD GROUP L	0.003%	95.274%
5749	CAPITARETAIL CH	0.003%	95.277%
5750	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.003%	95.279%
5751	ECHO GLOBAL LOG	0.003%	95.282%
5752	HEALTHSCOPE LTD	0.003%	95.285%
5753	HONG KONG LAND	0.003%	95.287%
5754	BEIJING CAP LAN	0.003%	95.290%
5755	GRANGES AB	0.003%	95.293%
5756	HIBBETT SPORTS INC COMMON STOCK USD.01	0.003%	95.295%
5757	GENWORTH MORTGA	0.003%	95.298%
5758	CHINA BILLS FIN	0.003%	95.301%
5759	HAYNES INTL INC	0.003%	95.303%
5760	BURCKHARDT COMP	0.003%	95.306%
5761	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.003%	95.309%
5762	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.003%	95.311%
5763	WILSON BAYLY HO	0.003%	95.314%
5764	AV HOMES INC COMMON STOCK USD1.0	0.003%	95.317%
5765	PATTERN ENERGY GROUP INC COMMON STOCK USD.01	0.003%	95.319%
5766	DUCOMMUN INC COMMON STOCK USD.01	0.003%	95.322%
5767	SPIRENT COMMUNI	0.003%	95.325%
5768	NORTH AMERICAN ENERGY PARTNE COMMON STOCK	0.003%	95.327%
5769	IPCA LABORATORI	0.003%	95.330%
5770	CARDINAL FINANCIAL CORP COMMON STOCK USD1.0	0.003%	95.332%
5771	EVRAZ PLC	0.003%	95.335%
5772	NEXON CO LTD	0.003%	95.338%
5773	PSEG POWER	0.003%	95.340%
5774	CHINA FOOD LTD	0.003%	95.343%
5775	HOKUETSU BANK	0.003%	95.346%
5776	SEMICONDUCTOR M	0.003%	95.348%
5777	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.003%	95.351%
5778	STRABAG SE	0.003%	95.354%
5779	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	0.003%	95.356%
5780	SAPPI LTD ADR	0.003%	95.359%
5781	INVESTORS REAL ESTATE TRUST REIT	0.003%	95.362%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5782	UPONOR OYJ	0.003%	95.364%
5783	NATIONAL THERMA	0.003%	95.367%
5784	COPPER MTN MNG	0.003%	95.369%
5785	LUXOFT HOLDING	0.003%	95.372%
5786	RPS GROUP PLC	0.003%	95.375%
5787	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.003%	95.377%
5788	COMPUTACENTER P	0.003%	95.380%
5789	RIB SOFTWARE AG	0.003%	95.383%
5790	VSE CORP COMMON STOCK USD.05	0.003%	95.385%
5791	KINDOM CONSTRUC	0.003%	95.388%
5792	NANYA TECHNOLOG	0.003%	95.390%
5793	DAIHEN CORP	0.003%	95.393%
5794	DAIKYO INC	0.003%	95.396%
5795	ORION CORP	0.003%	95.398%
5796	PLAZA RETAIL RE	0.003%	95.401%
5797	HOSIDEN CORP	0.003%	95.404%
5798	KYOWA HAKKO KIR	0.003%	95.406%
5799	CHINA MACHINERY	0.003%	95.409%
5800	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.003%	95.411%
5801	TAKARA SHUZO CO	0.003%	95.414%
5802	CORVEL CORP COMMON STOCK USD.0001	0.003%	95.417%
5803	SAMYANG HOLDING	0.003%	95.419%
5804	TKC CORPORATION	0.003%	95.422%
5805	WORLDPAY GRP PL	0.003%	95.425%
5806	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.003%	95.427%
5807	VOSSLOH AG	0.003%	95.430%
5808	ABSOLUTE SOFTWA	0.003%	95.432%
5809	CT ENVIRONMENTA	0.003%	95.435%
5810	AICHI BANK	0.003%	95.438%
5811	BARNES + NOBLE EDUCATION INC COMMON STOCK	0.003%	95.440%
5812	QUALYS INC COMMON STOCK USD.001	0.003%	95.443%
5813	BECHTLE AG	0.003%	95.445%
5814	HANSON INTL TBK	0.003%	95.448%
5815	OLAM INTERNATIO	0.003%	95.451%
5816	CLAL INSURANCE	0.003%	95.453%
5817	BARRACUDA NETWORKS INC COMMON STOCK USD.001	0.003%	95.456%
5818	AUCKLAND INTERN	0.003%	95.458%
5819	GOLDEN STAR RES	0.003%	95.461%
5820	ESSO (THAILAND)	0.003%	95.464%
5821	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.003%	95.466%
5822	DAINICHISEIKA C	0.003%	95.469%
5823	SHINKONG SYNTHE	0.003%	95.471%
5824	ENTERCOM COMMUN	0.003%	95.474%
5825	WAN HAI LINES	0.003%	95.477%
5826	RTL GROUP SA	0.003%	95.479%
5827	P/F BAKKAFROST	0.003%	95.482%
5828	KURABO INDUSTRI	0.003%	95.484%
5829	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.003%	95.487%
5830	OPTO TECH CORPN	0.003%	95.490%
5831	MELCO CROWN ENTERTAINME ADR ADR USD.01	0.003%	95.492%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5832	SUNDRUG CO LTD	0.003%	95.495%
5833	BERTRANDT AG	0.003%	95.497%
5834	YIT OYJ	0.003%	95.500%
5835	RAMCO CEMENTS	0.003%	95.502%
5836	KINTETSU WORLD	0.003%	95.505%
5837	FUKUI BANK	0.003%	95.508%
5838	YANZHOU COAL MI	0.003%	95.510%
5839	FUCHS PETRO AG	0.003%	95.513%
5840	BK OF RYUKYUS	0.003%	95.515%
5841	ASIA AVIATION P	0.003%	95.518%
5842	CONCENTRIC AB	0.003%	95.520%
5843	JM FINANCIAL	0.003%	95.523%
5844	INVOCARE LTD	0.003%	95.526%
5845	RENT A CENTER INC COMMON STOCK USD.01	0.003%	95.528%
5846	PACIFIC CONTINENTAL CORP COMMON STOCK	0.003%	95.531%
5847	MUSASHI SEIMITS	0.003%	95.533%
5848	WALLENSTAM AB	0.003%	95.536%
5849	ARC LAND SAKAMO	0.003%	95.538%
5850	CENTRAL GARDEN&	0.003%	95.541%
5851	TOKAI HOLDINGS	0.003%	95.544%
5852	VANGUARD INTL S	0.003%	95.546%
5853	OCI MATERIALS C	0.003%	95.549%
5854	MATRIX SERVICE CO COMMON STOCK USD.01	0.003%	95.551%
5855	WOWPRIME CORP	0.003%	95.554%
5856	NIPPON REIT INV	0.003%	95.556%
5857	FRONTLINE LTD/B	0.003%	95.559%
5858	NAVITAS LTD	0.003%	95.561%
5859	BANK MUTUAL CORP COMMON STOCK USD.01	0.003%	95.564%
5860	COLOPL INC	0.003%	95.566%
5861	K-BRO LINEN INC	0.003%	95.569%
5862	SILTRONIC AG	0.003%	95.572%
5863	HOGY MEDICAL CO	0.003%	95.574%
5864	CITYCON OYJ	0.003%	95.577%
5865	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.003%	95.579%
5866	GASLOG LTD	0.003%	95.582%
5867	HU LANE ASSOCIA	0.003%	95.584%
5868	OCADO GROUP PLC	0.003%	95.587%
5869	GOLD FIELDS LTD	0.003%	95.589%
5870	CAWACHI LTD	0.003%	95.592%
5871	INDORAMA VENTUR	0.003%	95.594%
5872	ORIENTAL UNION	0.003%	95.597%
5873	RESOLUTE MINING	0.003%	95.600%
5874	MIZUNO CORP	0.003%	95.602%
5875	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.003%	95.605%
5876	WHITEWAVE FOODS	0.003%	95.607%
5877	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	0.003%	95.610%
5878	CWT LTD	0.003%	95.612%
5879	IRB INFRASTRUCT	0.003%	95.615%
5880	TECNICAS REUNID	0.003%	95.617%
5881	ORIFLAME HOLDIN	0.003%	95.620%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5882	SWISS PRIME SIT	0.003%	95.622%
5883	JOEL-JERUSALEM	0.003%	95.625%
5884	SANKEN ELECTRIC	0.003%	95.627%
5885	RENHE COMMERCIA	0.003%	95.630%
5886	YOKOHAMA REITO	0.003%	95.632%
5887	SAN-A CO LTD	0.003%	95.635%
5888	TEIKOKU PISTON	0.003%	95.637%
5889	MOTOR OIL SA	0.003%	95.640%
5890	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.003%	95.642%
5891	INDIAN OIL CORP	0.003%	95.645%
5892	CRYOLIFE INC	0.003%	95.647%
5893	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.003%	95.650%
5894	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.003%	95.652%
5895	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.003%	95.655%
5896	DEL TACO RESTAURANTS INC COMMON STOCK	0.003%	95.657%
5897	SHIKUN & BINUI	0.003%	95.660%
5898	CHINA HUARONG A	0.003%	95.663%
5899	FUJI SOFT ABC	0.003%	95.665%
5900	DIPLOMAT PHARMACY INC COMMON STOCK	0.003%	95.668%
5901	ITALIAN-THAI DE	0.003%	95.670%
5902	SANYO CHEMICAL	0.003%	95.673%
5903	TIGA PILAR SEJA	0.003%	95.675%
5904	ADANI POWER LTD	0.003%	95.678%
5905	EZION HOLDINGS	0.003%	95.680%
5906	SWIRE PROPERTIE	0.003%	95.683%
5907	ENTERTAINMENT O	0.003%	95.685%
5908	MAGYAR TELEKOM	0.003%	95.688%
5909	CHEUNG KONG INF	0.003%	95.690%
5910	BRITISH AMERICA	0.003%	95.693%
5911	OSSTEM IMPLANT	0.003%	95.695%
5912	KEPPEL DC REIT	0.002%	95.698%
5913	AVEX GROUP HOLD	0.002%	95.700%
5914	CROWN LTD.	0.002%	95.703%
5915	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.002%	95.705%
5916	BQE NATL BELGIQ	0.002%	95.708%
5917	SYNCMOLD ENTERP	0.002%	95.710%
5918	FRASERS CENTREP	0.002%	95.713%
5919	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.002%	95.715%
5920	CASCADE BANCORP COMMON STOCK	0.002%	95.718%
5921	ERCROS SA	0.002%	95.720%
5922	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.002%	95.722%
5923	BIM BIRLESIK MA	0.002%	95.725%
5924	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.002%	95.727%
5925	CHEIL WORLDWIDE	0.002%	95.730%
5926	NEO SOLAR POWER	0.002%	95.732%
5927	CHUGOKU MAR PAI	0.002%	95.735%
5928	FAES FARMA SA	0.002%	95.737%
5929	STARHILL GLOBAL	0.002%	95.740%
5930	NEXEN TIRE CORP	0.002%	95.742%
5931	JVC KENWOOD HLD	0.002%	95.745%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5932	GOODMAN PROPERT	0.002%	95.747%
5933	COMPUGROUP HOLD	0.002%	95.750%
5934	KENEDIX RETAIL	0.002%	95.752%
5935	RAMIRENT OYJ	0.002%	95.755%
5936	UNITED LABORATO	0.002%	95.757%
5937	FORESTAR GROUP INC COMMON STOCK USD1.0	0.002%	95.760%
5938	ASAHI HOLDINGS	0.002%	95.762%
5939	MBANK	0.002%	95.765%
5940	PAO DE ACUCAR C	0.002%	95.767%
5941	PALTAC CORP	0.002%	95.769%
5942	NIPPON DENKO CO	0.002%	95.772%
5943	IOI CORPORATION	0.002%	95.774%
5944	HANKYU REIT INC	0.002%	95.777%
5945	DIALOG GROUP BH	0.002%	95.779%
5946	ZHEN DING TECHN	0.002%	95.782%
5947	NQ MOBILE INC ADR CLASS A ADR USD.0001	0.002%	95.784%
5948	KITE PHARMA INC COMMON STOCK USD.001	0.002%	95.787%
5949	HOMETRUST BANCSHARES INC COMMON STOCK	0.002%	95.789%
5950	TSI HOLDINGS CO	0.002%	95.792%
5951	WELSPUN INDIA L	0.002%	95.794%
5952	AVEO GROUP	0.002%	95.796%
5953	MAJOR CINEPLEX	0.002%	95.799%
5954	NEXITY	0.002%	95.801%
5955	G-RESOURCES GP	0.002%	95.804%
5956	CONTACT ENERGY	0.002%	95.806%
5957	PRINCE HOUSING	0.002%	95.809%
5958	SANTAM	0.002%	95.811%
5959	DAKTRONICS INC COMMON STOCK	0.002%	95.814%
5960	JCU CORP	0.002%	95.816%
5961	GRUPO HERDEZ SA	0.002%	95.818%
5962	ADVANCED WIRELE	0.002%	95.821%
5963	IDFC BANK LTD	0.002%	95.823%
5964	KT CORPORATION	0.002%	95.826%
5965	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.002%	95.828%
5966	ZZZMITSUI SUGAR	0.002%	95.831%
5967	KUNG LONG BATTE	0.002%	95.833%
5968	GROUP COMERCIAL	0.002%	95.836%
5969	PAX GLOBAL TECH	0.002%	95.838%
5970	ADVANSIX INC COMMON STOCK USD.01	0.002%	95.840%
5971	DELTIC TIMBER	0.002%	95.843%
5972	OTSUKA CORP	0.002%	95.845%
5973	ABOITIZ EQUITY	0.002%	95.848%
5974	NORITZ CORP	0.002%	95.850%
5975	USI CORPORATION	0.002%	95.853%
5976	TAISHO PHARMACE	0.002%	95.855%
5977	OHL MEXICO SAB	0.002%	95.857%
5978	QUIDEL CORP COMMON STOCK USD.001	0.002%	95.860%
5979	SHOE CARNIVAL INC COMMON STOCK USD.01	0.002%	95.862%
5980	TORII PHARM CO	0.002%	95.865%
5981	URSTADT BIDDLE	0.002%	95.867%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5982	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.002%	95.870%
5983	SIERRA BANCORP COMMON STOCK	0.002%	95.872%
5984	FUJI MEDIA HOLD	0.002%	95.874%
5985	START TODAY CO	0.002%	95.877%
5986	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.002%	95.879%
5987	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.002%	95.882%
5988	NEO-CHINA GROUP	0.002%	95.884%
5989	ADVA AG	0.002%	95.886%
5990	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.002%	95.889%
5991	PROMOTORA Y OPE	0.002%	95.891%
5992	SINOPEC KANTONS	0.002%	95.894%
5993	SAIZERIYA COMPA	0.002%	95.896%
5994	ACETO CORP COMMON STOCK USD.01	0.002%	95.898%
5995	DORIAN LPG LTD	0.002%	95.901%
5996	MASTERLINK SECS	0.002%	95.903%
5997	ORIENT CORP	0.002%	95.906%
5998	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.002%	95.908%
5999	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.002%	95.910%
6000	MELCOR DEVS LTD	0.002%	95.913%
6001	RADIAN GROUP	0.002%	95.915%
6002	CASHBUILD LTD	0.002%	95.918%
6003	CHUDENKO CORP	0.002%	95.920%
6004	SPORTS DIRECT I	0.002%	95.922%
6005	ARAKAWA CHEMICA	0.002%	95.925%
6006	KOKUYO CO	0.002%	95.927%
6007	NEW CHINA LIFE	0.002%	95.930%
6008	AK HOLDINGS INC	0.002%	95.932%
6009	KANTO DENKA KOG	0.002%	95.934%
6010	IBASE TECHNOLOG	0.002%	95.937%
6011	AKITA BANK	0.002%	95.939%
6012	SYSTEX CORPORAT	0.002%	95.942%
6013	ASTRAL FOODS	0.002%	95.944%
6014	REALESTATE.COM.	0.002%	95.946%
6015	SINOPEC SHANGHA	0.002%	95.949%
6016	CREDITO EMILIAN	0.002%	95.951%
6017	CORP MOCTEZUMA	0.002%	95.954%
6018	HANIL CEMENT MF	0.002%	95.956%
6019	CONEXIO CORP	0.002%	95.958%
6020	TOMONY HOLDINGS	0.002%	95.961%
6021	MATSUYA FOODS C	0.002%	95.963%
6022	SAINT MARC HLDG	0.002%	95.965%
6023	TELENAV INC COMMON STOCK USD.001	0.002%	95.968%
6024	BK OF NAGOYA	0.002%	95.970%
6025	SKS MICROFINANC	0.002%	95.973%
6026	GUJARAT STATE P	0.002%	95.975%
6027	AICHI STEEL WOR	0.002%	95.977%
6028	ACANDO AB	0.002%	95.980%
6029	TRANSCEND INFOR	0.002%	95.982%
6030	BELLUNA CO.LTD	0.002%	95.984%
6031	BANK OF MARIN BANCORP/CA COMMON STOCK	0.002%	95.987%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6032	FOSSIL GROUP INC COMMON STOCK USD.01	0.002%	95.989%
6033	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.002%	95.992%
6034	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.002%	95.994%
6035	TIANJIN PORT DE	0.002%	95.996%
6036	IMAGINATION TEC	0.002%	95.999%
6037	NIPPON FLOUR MI	0.002%	96.001%
6038	REED ELSEVIER P	0.002%	96.003%
6039	MARR SPA	0.002%	96.006%
6040	EMPEROR INTL HL	0.002%	96.008%
6041	HOKKAIDO ELEC P	0.002%	96.010%
6042	TESCO CORP	0.002%	96.013%
6043	DENNY S CORP COMMON STOCK USD.01	0.002%	96.015%
6044	TSINGTAO BREWER	0.002%	96.018%
6045	SUPREMEIndustr	0.002%	96.020%
6046	TEMBEC INC	0.002%	96.022%
6047	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.002%	96.025%
6048	FIRST POTOMAC REALTY TRUST REIT USD.001	0.002%	96.027%
6049	TECHNICOLOR	0.002%	96.029%
6050	TAIKISHA	0.002%	96.032%
6051	HUIZHANG BANK C	0.002%	96.034%
6052	NORWEGIAN AIR S	0.002%	96.036%
6053	SAO PAU ALPARGA	0.002%	96.039%
6054	AUSTRALIAN AGRI	0.002%	96.041%
6055	UTD COMMUNITY F	0.002%	96.043%
6056	TREDEGAR CORP COMMON STOCK	0.002%	96.046%
6057	CONTAINER CORP	0.002%	96.048%
6058	SCHINDLER-HDLG	0.002%	96.050%
6059	EBOS GROUP LTD	0.002%	96.053%
6060	SITC INTERNATIO	0.002%	96.055%
6061	JUKI CORP	0.002%	96.057%
6062	MITSUBISHI STEE	0.002%	96.060%
6063	TIKKURILA OY	0.002%	96.062%
6064	MARUDAI FOOD CO	0.002%	96.064%
6065	WIHLBORGS FASTI	0.002%	96.067%
6066	CLIFTON BANCORP INC COMMON STOCK USD.01	0.002%	96.069%
6067	PRESS KOGYO CO	0.002%	96.071%
6068	CIMC ENRIC HOLD	0.002%	96.074%
6069	UNION BNK OF IN	0.002%	96.076%
6070	VUKILE PROPERTY	0.002%	96.078%
6071	BORUSSIA DORTMU	0.002%	96.081%
6072	GP STRATEGIES C	0.002%	96.083%
6073	MIGHTY RIVER PO	0.002%	96.085%
6074	PRECINT PRO	0.002%	96.088%
6075	KOSE	0.002%	96.090%
6076	MCJ CO LTD	0.002%	96.092%
6077	TOPY INDUSTRIES	0.002%	96.095%
6078	NICHIHA CORP	0.002%	96.097%
6079	DAESANG CORP	0.002%	96.099%
6080	CHUGOKU ELEC PO	0.002%	96.102%
6081	NEMETSCHEK AG	0.002%	96.104%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6082	SJW GROUP COMMON STOCK USD.001	0.002%	96.106%
6083	BT INVESTMENT M	0.002%	96.109%
6084	ANGLOGOLD LTD	0.002%	96.111%
6085	KUALA LUMPUR KE	0.002%	96.113%
6086	RUENTEX DEVELOP	0.002%	96.116%
6087	GOLDEN RESORTS	0.002%	96.118%
6088	YOOX NET-A-PORT	0.002%	96.120%
6089	SUPREME ELECTRO	0.002%	96.122%
6090	DAISHIN SECURIT	0.002%	96.125%
6091	INTILAND DEVPT	0.002%	96.127%
6092	WORKDAY INC CLASS A COMMON STOCK USD.001	0.002%	96.129%
6093	FUJI SEAL INC	0.002%	96.132%
6094	VEDANTA LTD ADR ADR	0.002%	96.134%
6095	CHINASOFT INTER	0.002%	96.136%
6096	DAISEKI CO LTD	0.002%	96.139%
6097	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.002%	96.141%
6098	WILMAR INTERL L	0.002%	96.143%
6099	REDEFINE INTERN	0.002%	96.146%
6100	VST HLDGS	0.002%	96.148%
6101	FU SHOU YUAN IN	0.002%	96.150%
6102	HAVELLS INDIA L	0.002%	96.152%
6103	HELICAL BAR PLC	0.002%	96.155%
6104	MANDALAY RESOUR	0.002%	96.157%
6105	HUA HONG SEMICO	0.002%	96.159%
6106	PT TIMAH TBK	0.002%	96.162%
6107	BURE INVESTMENT	0.002%	96.164%
6108	V TECHNOLOGY	0.002%	96.166%
6109	LUMOS NETWORKS CORP COMMON STOCK USD.01	0.002%	96.169%
6110	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	96.171%
6111	MEDIFAST INC COMMON STOCK USD.001	0.002%	96.173%
6112	BK OF NOVA SCOT	0.002%	96.175%
6113	YANLORD LAND GR	0.002%	96.178%
6114	DYDO DRINCO INC	0.002%	96.180%
6115	Goldcrest Co.,	0.002%	96.182%
6116	WAFER WORKS COR	0.002%	96.185%
6117	CLARION CO	0.002%	96.187%
6118	OKAMURA CORP	0.002%	96.189%
6119	MAX INDIA	0.002%	96.191%
6120	FAR EAST DEPT	0.002%	96.194%
6121	CULP INC COMMON STOCK USD.05	0.002%	96.196%
6122	SINARMAS LAND	0.002%	96.198%
6123	ADITYA BIRLA FA	0.002%	96.201%
6124	HENGDELI HOLDIN	0.002%	96.203%
6125	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.002%	96.205%
6126	ALSO HOLDING-RE	0.002%	96.207%
6127	SAMSUNG SDS CO	0.002%	96.210%
6128	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	96.212%
6129	VERBIO VEREINIG	0.002%	96.214%
6130	BEML LTD	0.002%	96.217%
6131	TAG TEGERNSEE I	0.002%	96.219%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6132	INDOCEMENT TUNG	0.002%	96.221%
6133	SALINI IMPREGIL	0.002%	96.223%
6134	CREDITO VALTELL	0.002%	96.226%
6135	MLP AG	0.002%	96.228%
6136	YAOKO CO	0.002%	96.230%
6137	PER AARSLEFF A/	0.002%	96.233%
6138	CONTROLADORA VU	0.002%	96.235%
6139	FUSHAN INTL ENE	0.002%	96.237%
6140	MERIDA INDUSTRY	0.002%	96.239%
6141	EIGHTEENTH BANK	0.002%	96.242%
6142	HAKDEX AB	0.002%	96.244%
6143	HIWIN TECH CORP	0.002%	96.246%
6144	PERFICIENT INC COMMON STOCK USD.001	0.002%	96.248%
6145	SANDEN CORP	0.002%	96.251%
6146	INTL CONTAINER	0.002%	96.253%
6147	PREMIER OIL	0.002%	96.255%
6148	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.002%	96.258%
6149	PREMIER FOODS	0.002%	96.260%
6150	YIEH PHUI ENTS	0.002%	96.262%
6151	PRUKSA HOLDING	0.002%	96.264%
6152	YOUNGWON CORP	0.002%	96.267%
6153	HI-LEX CORP	0.002%	96.269%
6154	EPIZYME INC COMMON STOCK USD.0001	0.002%	96.271%
6155	DAIWABO CO LTD	0.002%	96.273%
6156	TV ASAHI CORP	0.002%	96.276%
6157	BML INC	0.002%	96.278%
6158	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.002%	96.280%
6159	GPO DE INVERSIO	0.002%	96.282%
6160	BANK OF CHONGQI	0.002%	96.285%
6161	DOSHISHA CO	0.002%	96.287%
6162	SUGI HOLDINGS C	0.002%	96.289%
6163	EPSILON ENERGY	0.002%	96.291%
6164	SKISTAR AB	0.002%	96.294%
6165	EVERGREEN MARIN	0.002%	96.296%
6166	CERVED INFORMAT	0.002%	96.298%
6167	SOULBRAIN CO LT	0.002%	96.300%
6168	AURICO METALS INC COMMON STOCK	0.002%	96.303%
6169	ARN MONDADORI E	0.002%	96.305%
6170	GEO CO LTD	0.002%	96.307%
6171	ESURE GROUP PLC	0.002%	96.309%
6172	TRC COS INC COMMON STOCK USD.1	0.002%	96.312%
6173	ALTAMIR AMBOISE	0.002%	96.314%
6174	BK ZACHODNI WBK	0.002%	96.316%
6175	ELETRORBRAS PREF	0.002%	96.318%
6176	INFRASTRUCTURE	0.002%	96.321%
6177	ASIAN PAINTS LT	0.002%	96.323%
6178	CDL HOSPITALITY	0.002%	96.325%
6179	CONZZETA AG	0.002%	96.327%
6180	LAIRD PLC	0.002%	96.330%
6181	HAWKINS INC COMMON STOCK USD.05	0.002%	96.332%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6182	ASHFORD HOSPITALITY TRUST REIT USD.01	0.002%	96.334%
6183	QUALITY HOUSES	0.002%	96.336%
6184	HANA TOUR SERVI	0.002%	96.338%
6185	FUKUSHIMA IND C	0.002%	96.341%
6186	DIGI INTL INC	0.002%	96.343%
6187	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.002%	96.345%
6188	TONG YANG INV B	0.002%	96.347%
6189	HIRATA TECHNICA	0.002%	96.350%
6190	SINOTRUK HONG K	0.002%	96.352%
6191	DAH CHONG HONG	0.002%	96.354%
6192	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.002%	96.356%
6193	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.002%	96.359%
6194	SINTEX INDUSTRI	0.002%	96.361%
6195	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.002%	96.363%
6196	CENTRL PLAZA HO	0.002%	96.365%
6197	CARNIVAL PLC	0.002%	96.367%
6198	SKYLARK CO LTD	0.002%	96.370%
6199	BANGKOK EXPRESS	0.002%	96.372%
6200	GNC HOLDINGS INC CL A COMMON STOCK USD.001	0.002%	96.374%
6201	ARISAWA MFG CO	0.002%	96.376%
6202	ECLAT TEXTILE C	0.002%	96.379%
6203	WISDOM MARINE L	0.002%	96.381%
6204	TOKYO BROADCAST	0.002%	96.383%
6205	TAIWAN ACCEPTAN	0.002%	96.385%
6206	RR DONNELLEY + SONS CO W/I COMMON STOCK USD1.25	0.002%	96.387%
6207	CAPITA GROUP PL	0.002%	96.390%
6208	THORESEN THAI A	0.002%	96.392%
6209	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.002%	96.394%
6210	EXACTECH INC COMMON STOCK USD.01	0.002%	96.396%
6211	EVOTEC OAI AG	0.002%	96.398%
6212	BOINGO WIRELESS INC COMMON STOCK	0.002%	96.401%
6213	TECO ELEC&MACHI	0.002%	96.403%
6214	EIZO NANO CORP	0.002%	96.405%
6215	BW LPG LTD	0.002%	96.407%
6216	OIL REFINERIES	0.002%	96.409%
6217	TOKEN CORP	0.002%	96.412%
6218	TOHO CO	0.002%	96.414%
6219	VIRTUSA CORP COMMON STOCK USD.01	0.002%	96.416%
6220	DAH-CHI KOGYO	0.002%	96.418%
6221	SWECO AB	0.002%	96.421%
6222	SANKI ENGINEERI	0.002%	96.423%
6223	TONGYANG LIFE I	0.002%	96.425%
6224	EVA PRECISION I	0.002%	96.427%
6225	HOCHSCHILD MINI	0.002%	96.429%
6226	DEL FRISCOS RES	0.002%	96.432%
6227	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.002%	96.434%
6228	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.002%	96.436%
6229	METLIFECARE LTD	0.002%	96.438%
6230	PERUSAHAAN GAS	0.002%	96.440%
6231	BANCOLOMBIA SA	0.002%	96.443%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6232	CHESSWOOD GROUP	0.002%	96.445%
6233	ORIOLA-KD CORP	0.002%	96.447%
6234	TANSEISHA CO	0.002%	96.449%
6235	H&R WASAG AG	0.002%	96.451%
6236	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.002%	96.454%
6237	COCA-COLA FEMSA	0.002%	96.456%
6238	TUNG THIH ELECT	0.002%	96.458%
6239	TPG TELECOM	0.002%	96.460%
6240	DAIBIRU CORP	0.002%	96.462%
6241	STELLA CHEMIFA	0.002%	96.464%
6242	IRISO ELECTRONI	0.002%	96.467%
6243	JAPAN WOOL TEXT	0.002%	96.469%
6244	LOTTE CHILSUNG	0.002%	96.471%
6245	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.002%	96.473%
6246	MEKONOMEN AB	0.002%	96.475%
6247	SCHRODERS(NEW)	0.002%	96.478%
6248	INVACARE CORP	0.002%	96.480%
6249	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.002%	96.482%
6250	MICHINOKU BANK	0.002%	96.484%
6251	IXYS CORPORATION COMMON STOCK USD.01	0.002%	96.486%
6252	STAGECOACH GROU	0.002%	96.488%
6253	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.002%	96.491%
6254	CVR ENERGY INC	0.002%	96.493%
6255	SODICK CO	0.002%	96.495%
6256	TEJON RANCH CO	0.002%	96.497%
6257	JU TENG INTERNA	0.002%	96.499%
6258	PRIMERO MINING CORP COMMON STOCK	0.002%	96.501%
6259	LIFESTYLE INTER	0.002%	96.504%
6260	INTL METAL SERV	0.002%	96.506%
6261	TORSTAR CORP CL	0.002%	96.508%
6262	TRAKYA CAM SANA	0.002%	96.510%
6263	BW OFFSHORE LTD	0.002%	96.512%
6264	FENNER	0.002%	96.514%
6265	DONGFANG ELECT	0.002%	96.517%
6266	MATAS AS	0.002%	96.519%
6267	TALGO SA	0.002%	96.521%
6268	TOWA PHARM CO L	0.002%	96.523%
6269	COMMERCIAL INTE	0.002%	96.525%
6270	ADLER REAL ESTA	0.002%	96.527%
6271	HEADWATERS INC COMMON STOCK USD.001	0.002%	96.530%
6272	ST SHINE OPTICA	0.002%	96.532%
6273	CACHE LOGISTICS	0.002%	96.534%
6274	GIGA SOLAR MAT	0.002%	96.536%
6275	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.002%	96.538%
6276	HOCHDORF HOLDIN	0.002%	96.540%
6277	GLOBAL LOGISTIC	0.002%	96.543%
6278	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.002%	96.545%
6279	TARENA INTERNATIONAL INC ADR ADR USD.001	0.002%	96.547%
6280	SCHMOLZ+BICKENB	0.002%	96.549%
6281	NITTO ELECTRIC	0.002%	96.551%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6282	HEXAWARE TECHNO	0.002%	96.553%
6283	BANK NEGARA IND	0.002%	96.555%
6284	LIFETIME BRANDS INC COMMON STOCK USD.01	0.002%	96.558%
6285	GURUNAVI INC	0.002%	96.560%
6286	COLOWIDE CO LTD	0.002%	96.562%
6287	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.002%	96.564%
6288	SHANGHAI PETROC	0.002%	96.566%
6289	CHAROEN POKPHAN	0.002%	96.568%
6290	COGOBUY GROUP	0.002%	96.570%
6291	BANKFINANCIAL CORP COMMON STOCK USD.01	0.002%	96.573%
6292	KARDEX	0.002%	96.575%
6293	TOKAI RUBBER IN	0.002%	96.577%
6294	RESOLUTE FOREST	0.002%	96.579%
6295	VT HOLDINGS CO	0.002%	96.581%
6296	ROCK FIELD CO	0.002%	96.583%
6297	CHINA METAL PRO	0.002%	96.585%
6298	MAYNE PHARMA GR	0.002%	96.587%
6299	SM PRIME HLDGS	0.002%	96.590%
6300	SEAH STEEL	0.002%	96.592%
6301	LASERTEC CORP	0.002%	96.594%
6302	GMO INTERNET IN	0.002%	96.596%
6303	NORTHSTAR REALTY EUROPE CORP REIT	0.002%	96.598%
6304	DHT HOLDINGS IN	0.002%	96.600%
6305	YAMAICHI ELECTR	0.002%	96.602%
6306	MITRA ADIPERKAS	0.002%	96.604%
6307	CA IMMOBILIE A	0.002%	96.607%
6308	HK ELECTRIC INV	0.002%	96.609%
6309	NIHON NOHYAKU	0.002%	96.611%
6310	INTL NICKEL IND	0.002%	96.613%
6311	MONADELPHOUS GR	0.002%	96.615%
6312	JIN CO.LTD	0.002%	96.617%
6313	JIANGNAN GROUP	0.002%	96.619%
6314	LG FASHION CORP	0.002%	96.621%
6315	SAVENCIA SA	0.002%	96.623%
6316	DAEWOO ENGINEER	0.002%	96.626%
6317	S.A.C.I. FALABE	0.002%	96.628%
6318	STARHUB LIMITED	0.002%	96.630%
6319	PHISON ELECTRON	0.002%	96.632%
6320	CALIX INC COMMON STOCK	0.002%	96.634%
6321	STUART OLSON IN	0.002%	96.636%
6322	REDINGTON INDIA	0.002%	96.638%
6323	IGUATEMI EMP SH	0.002%	96.640%
6324	PUMA AG	0.002%	96.642%
6325	TOHO ZINC CO LT	0.002%	96.644%
6326	AMPLIFON SPA NE	0.002%	96.647%
6327	AJANTA PHARMA	0.002%	96.649%
6328	SAO MARTINHO SA	0.002%	96.651%
6329	CHOFU SEISAKUSH	0.002%	96.653%
6330	FLEXSTEEL INDS COMMON STOCK USD1.0	0.002%	96.655%
6331	J-OIL MILLS INC	0.002%	96.657%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6332	CHINA SHENGMU O	0.002%	96.659%
6333	VIVOTEK INC	0.002%	96.661%
6334	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.002%	96.663%
6335	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.002%	96.665%
6336	SRA HOLDINGS IN	0.002%	96.667%
6337	EHIME BANK	0.002%	96.669%
6338	HIKARI TSUSHIN	0.002%	96.672%
6339	XEBIO CO	0.002%	96.674%
6340	ALPEK SAB	0.002%	96.676%
6341	TENARIS S.A.	0.002%	96.678%
6342	BANK OF PHILIPP	0.002%	96.680%
6343	SPARKASSEN IMMO	0.002%	96.682%
6344	HONG LEONG BANK	0.002%	96.684%
6345	GJENSIDIGE FORS	0.002%	96.686%
6346	SUMITOMO REAL E	0.002%	96.688%
6347	KINAXIS INC	0.002%	96.690%
6348	A2 MILK CO LTD	0.002%	96.692%
6349	TATSUTA ELEC WI	0.002%	96.694%
6350	Alliance Global	0.002%	96.696%
6351	PETRON CORP	0.002%	96.699%
6352	MOELIS + CO CLASS A COMMON STOCK USD.01	0.002%	96.701%
6353	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.002%	96.703%
6354	DEXCOM INC COMMON STOCK USD.001	0.002%	96.705%
6355	CLEANAWAY CO LT	0.002%	96.707%
6356	ASCOTT RESIDENC	0.002%	96.709%
6357	ASTALDI	0.002%	96.711%
6358	CMK CORP	0.002%	96.713%
6359	LG&E & KU ENERG	0.002%	96.715%
6360	LEYOU TECHNOLOG	0.002%	96.717%
6361	LANDEC CORP	0.002%	96.719%
6362	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.002%	96.721%
6363	THAI AIRWAYS IN	0.002%	96.723%
6364	SHIN-ETSU POLYM	0.002%	96.725%
6365	CALIFORNIA AMPL	0.002%	96.727%
6366	DAIDO METAL CO	0.002%	96.729%
6367	DIAGEO PLC	0.002%	96.732%
6368	MOCHIDA PHARM C	0.002%	96.734%
6369	GRUMA SA DE CV	0.002%	96.736%
6370	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.002%	96.738%
6371	MULTIPLUS SA	0.002%	96.740%
6372	ISEKI & CO	0.002%	96.742%
6373	XIAMEN INTL POR	0.002%	96.744%
6374	TAKASAGO INTL C	0.002%	96.746%
6375	CLAS OHLSON AB	0.002%	96.748%
6376	RETAILMENOT INC COMMON STOCK USD.001	0.002%	96.750%
6377	VISTA LAND & LI	0.002%	96.752%
6378	CADILA HEALTHCA	0.002%	96.754%
6379	LATECOERE	0.002%	96.756%
6380	SHIN ZU SHING C	0.002%	96.758%
6381	ADHI KARYA PERS	0.002%	96.760%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6382	QOL CO LTD	0.002%	96.762%
6383	KENKO MAYONNAIS	0.002%	96.764%
6384	VALID SOLUCOES	0.002%	96.766%
6385	ATEN INTERNATIO	0.002%	96.768%
6386	MIYAZAKI BANK	0.002%	96.770%
6387	VIRGIN MONEY HL	0.002%	96.773%
6388	ONEBEACON INSUR	0.002%	96.775%
6389	FORMULA SYST(19	0.002%	96.777%
6390	INFRATIL LTD	0.002%	96.779%
6391	COAL INDIA LTD	0.002%	96.781%
6392	DESCENTE LTD.	0.002%	96.783%
6393	INDIAN HOTELS	0.002%	96.785%
6394	ASSOCD INTL HOT	0.002%	96.787%
6395	HANSOL PAPER CO	0.002%	96.789%
6396	ALIANSCE SHOPPI	0.002%	96.791%
6397	BACHEM HLD AG-B	0.002%	96.793%
6398	REVLON INC CLASS A COMMON STOCK USD.01	0.002%	96.795%
6399	PICO HOLDINGS INC COMMON STOCK USD.001	0.002%	96.797%
6400	GLOBAL ONE REAL	0.002%	96.799%
6401	RAITO KOGYO CO	0.002%	96.801%
6402	TAIWAN SECOM	0.002%	96.803%
6403	MOTHERSON SUMI	0.002%	96.805%
6404	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.002%	96.807%
6405	CLEVO	0.002%	96.809%
6406	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.002%	96.811%
6407	ZALANDO SE	0.002%	96.813%
6408	AVANZA BANK HOL	0.002%	96.815%
6409	FANTASIA HOLDIN	0.002%	96.817%
6410	DAIKYONISHIKAWA	0.002%	96.819%
6411	BALDWIN + LYONS INC CL B COMMON STOCK	0.002%	96.821%
6412	SCRIPPS NETWORK	0.002%	96.823%
6413	NATIONAL GRID	0.002%	96.825%
6414	VILLEROY & BOCH	0.002%	96.827%
6415	PLATINUM ASSET	0.002%	96.829%
6416	VODACOM GP-PRPT	0.002%	96.831%
6417	LG INTL CORP	0.002%	96.833%
6418	GRAPE KING INC	0.002%	96.835%
6419	DMCI HLDGS INC	0.002%	96.837%
6420	SINTOKOGIO	0.002%	96.839%
6421	BOIRON	0.002%	96.841%
6422	XINGDA INTERNAT	0.002%	96.843%
6423	PATRIZIA IMMO A	0.002%	96.845%
6424	SHIKOKU BANK	0.002%	96.847%
6425	SPLUNK INC COMMON STOCK USD.001	0.002%	96.849%
6426	RUTH'S HOSPITAL	0.002%	96.851%
6427	NRG YIELD INC CLASS C COMMON STOCK	0.002%	96.853%
6428	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.002%	96.855%
6429	CHROMA ATE INC	0.002%	96.857%
6430	GROWTHPOINT PRO	0.002%	96.859%
6431	INTERNATIONAL P	0.002%	96.861%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6432	PAZ CORP SA	0.002%	96.863%
6433	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.002%	96.865%
6434	OIL & NATURAL G	0.002%	96.867%
6435	VTG AG	0.002%	96.869%
6436	CHINA AOYUAN PR	0.002%	96.871%
6437	TELEKOM AUSTRIA	0.002%	96.873%
6438	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.002%	96.875%
6439	HKR INTL LTD	0.002%	96.877%
6440	NAKANISHI INC	0.002%	96.879%
6441	BEC WORLD PUBLI	0.002%	96.881%
6442	TAIWAN COGENERA	0.002%	96.883%
6443	ROLAND DG CORP	0.002%	96.885%
6444	DIGITAL GARAGE	0.002%	96.887%
6445	ICHIGO REAL EST	0.002%	96.889%
6446	MOVADO GROUP INC COMMON STOCK USD.01	0.002%	96.891%
6447	SUNGWOO HITECH	0.002%	96.893%
6448	ELETROBRAS COMM	0.002%	96.895%
6449	NOVAE GROUP PLC	0.002%	96.897%
6450	XO GROUP INC COMMON STOCK USD.01	0.002%	96.899%
6451	HERITAGE OAKS BANCORP COMMON STOCK	0.002%	96.901%
6452	NEC NETWK & SYS	0.002%	96.903%
6453	ONEREIT	0.002%	96.905%
6454	KAKAKU.COM INC	0.002%	96.907%
6455	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	96.909%
6456	TUBE INV OF IND	0.002%	96.911%
6457	QINGDAO PORT IN	0.002%	96.913%
6458	SUPERVALU INC	0.002%	96.915%
6459	PARTRON CO LTD	0.002%	96.917%
6460	ARDENTEC CORP	0.002%	96.919%
6461	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01	0.002%	96.921%
6462	CIA DE DIST INT	0.002%	96.923%
6463	TAIYO INK MFG C	0.002%	96.924%
6464	KOSSAN RUBBER I	0.002%	96.926%
6465	ASIA OPTICAL CO	0.002%	96.928%
6466	PRADA SPA	0.002%	96.930%
6467	DEXERIALS CORP	0.002%	96.932%
6468	GLOBANT SA	0.002%	96.934%
6469	TITAN INDUSTRIE	0.002%	96.936%
6470	CARBONITE INC COMMON STOCK USD.01	0.002%	96.938%
6471	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.002%	96.940%
6472	ELEC POWER DEV	0.002%	96.942%
6473	CAFE DE CORAL H	0.002%	96.944%
6474	SAKAI HEAVY IND	0.002%	96.946%
6475	FARGLORY LAND D	0.002%	96.948%
6476	NOVELION THERAP	0.002%	96.950%
6477	KENDRION NV	0.002%	96.952%
6478	MINOR INTERNATI	0.002%	96.954%
6479	GLOW ENERGY	0.002%	96.956%
6480	DANIELI & CO CO	0.002%	96.958%
6481	T.HASEGAWA CO	0.002%	96.960%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6482	SIRTEX MEDICAL	0.002%	96.962%
6483	LIBBEY INC COMMON STOCK USD.01	0.002%	96.964%
6484	MALAYSIA BUILD	0.002%	96.965%
6485	C C LAND HOLDIN	0.002%	96.967%
6486	MAYR-MELNHOF KA	0.002%	96.969%
6487	TITAN CEMENT CO	0.002%	96.971%
6488	JAIPRAKASH ASSO	0.002%	96.973%
6489	HARBIN POWER EQ	0.002%	96.975%
6490	RAMAYANA LESTAR	0.002%	96.977%
6491	LIFE CORPORATIO	0.002%	96.979%
6492	FORMOSA PETROCH	0.002%	96.981%
6493	CANON INC SPONS ADR ADR	0.002%	96.983%
6494	TAV HAVALIMANLA	0.002%	96.985%
6495	AFFICHAGE HOLDI	0.002%	96.987%
6496	PPC LTD	0.002%	96.989%
6497	AMERICAN PUBLIC	0.002%	96.991%
6498	CLARKSON(HORACE	0.002%	96.993%
6499	GO-AHEAD GROUP	0.002%	96.995%
6500	ALAM SUTERA REA	0.002%	96.996%
6501	SUN HUNG KAI CO	0.002%	96.998%
6502	EL AL ISRAEL AI	0.002%	97.000%
6503	SAVANNA ENERGY	0.002%	97.002%
6504	SINFONIA TECHNO	0.002%	97.004%
6505	TASER INTERNATIONAL INC COMMON STOCK USD.00001	0.002%	97.006%
6506	RICHTER GEDEON	0.002%	97.008%
6507	SANRIO CO	0.002%	97.010%
6508	SEMIRARA MINING	0.002%	97.012%
6509	UTD INDUSTRIAL	0.002%	97.014%
6510	ODONTOPREV SA	0.002%	97.016%
6511	ASSYSTEM	0.002%	97.018%
6512	ADVTECH LTD	0.002%	97.020%
6513	CGN POWER CO LT	0.002%	97.021%
6514	FAGRON	0.002%	97.023%
6515	GREENLAND HONG	0.002%	97.025%
6516	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.002%	97.027%
6517	OITA BANK	0.002%	97.029%
6518	IRISH RESIDENTI	0.002%	97.031%
6519	ASAHI DIAMOND I	0.002%	97.033%
6520	MUHIBBAH ENGINE	0.002%	97.035%
6521	LEWIS GROUP LTD	0.002%	97.037%
6522	KENEDIX INC	0.002%	97.039%
6523	VZ HOLDING AG	0.002%	97.041%
6524	ALPHA & OMEGA S	0.002%	97.042%
6525	WEBJET LTD	0.002%	97.044%
6526	FINGERPRINT CAR	0.002%	97.046%
6527	UNIVERSAL MEDIC	0.002%	97.048%
6528	CITIZENS INC COMMON STOCK	0.002%	97.050%
6529	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.002%	97.052%
6530	PLANET FITNESS INC CL A COMMON STOCK	0.002%	97.054%
6531	FOSTER ELECTRIC	0.002%	97.056%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6532	KINGDEE INTERNA	0.002%	97.058%
6533	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.002%	97.060%
6534	AGELLAN COMMERC	0.002%	97.061%
6535	MENICON CO LTD	0.002%	97.063%
6536	ELITE SEMICONDU	0.002%	97.065%
6537	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.002%	97.067%
6538	MERCURIES LIFE	0.002%	97.069%
6539	DEVELOPMENT CRE	0.002%	97.071%
6540	SHANGHAI JIN JI	0.002%	97.073%
6541	HAMBURGER HAFEN	0.002%	97.075%
6542	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.002%	97.077%
6543	HOKUTO CORP	0.002%	97.078%
6544	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01	0.002%	97.080%
6545	AI HOLDINGS COR	0.002%	97.082%
6546	NINE ENTERTAINM	0.002%	97.084%
6547	BANCORP INC/THE COMMON STOCK USD1.0	0.002%	97.086%
6548	KIKUCHI CO LTD	0.002%	97.088%
6549	KOLON CORPORATI	0.002%	97.090%
6550	TOP GLOVE CORP	0.002%	97.092%
6551	SUN FRONTIER FU	0.002%	97.094%
6552	FORTINET INC	0.002%	97.095%
6553	MALAYSIAN RES C	0.002%	97.097%
6554	IES HOLDINGS INC COMMON STOCK USD.01	0.002%	97.099%
6555	ATUL LTD	0.002%	97.101%
6556	MESA LABORATORIES INC COMMON STOCK	0.002%	97.103%
6557	PAGE INDUSTRIES	0.002%	97.105%
6558	LIECHTENSTEIN L	0.002%	97.107%
6559	PHILIPPINE NATL	0.002%	97.108%
6560	ITOCHU FUEL COR	0.002%	97.110%
6561	TOWA CORP	0.002%	97.112%
6562	METRO PACIFIC I	0.002%	97.114%
6563	SOILBUILD BUSIN	0.002%	97.116%
6564	CIA SANEAMENTO	0.002%	97.118%
6565	FUJI CO(TOKYO)	0.002%	97.120%
6566	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.002%	97.122%
6567	21VIANET GROUP INC ADR ADR USD.00001	0.002%	97.123%
6568	ETSY INC COMMON STOCK USD.001	0.002%	97.125%
6569	AMCOR LTD-SP AD	0.002%	97.127%
6570	OUTSOURCING INC	0.002%	97.129%
6571	LENZING AG	0.002%	97.131%
6572	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.002%	97.133%
6573	AMERICA S CAR MART INC COMMON STOCK USD.01	0.002%	97.135%
6574	CTCI CORP	0.002%	97.136%
6575	AUSTAL LTD	0.002%	97.138%
6576	SHIZUOKAGAS CO	0.002%	97.140%
6577	SHANKS GROUP PL	0.002%	97.142%
6578	ALTAREA SCA	0.002%	97.144%
6579	NOVOLIPET STEEL	0.002%	97.146%
6580	MACATAWA BANK CORP COMMON STOCK	0.002%	97.148%
6581	OSAKI ELECTRIC	0.002%	97.149%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6582	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.002%	97.151%
6583	ANGLO AMERICAN	0.002%	97.153%
6584	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.002%	97.155%
6585	MOBILEONE LTD.	0.002%	97.157%
6586	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.002%	97.159%
6587	TOWA BANK	0.002%	97.161%
6588	KINEPOLIS GROUP	0.002%	97.162%
6589	DAUM COMMUNICAT	0.002%	97.164%
6590	SPOTLESS GROUP	0.002%	97.166%
6591	KONOIKE TRANSP	0.002%	97.168%
6592	HUNG SHENG CONS	0.002%	97.170%
6593	PRESSANCE CORPO	0.002%	97.172%
6594	YAMABIKO CORP	0.002%	97.173%
6595	UOA DEVELOPMENT	0.002%	97.175%
6596	WEIQIAO TEXTILE	0.002%	97.177%
6597	MIDAS HLDGS	0.002%	97.179%
6598	SUNLIGHT REAL E	0.002%	97.181%
6599	NITTA CORP	0.002%	97.183%
6600	B2W-CIA GLOBAL	0.002%	97.185%
6601	BURSA MALAYSIA	0.002%	97.186%
6602	GLADSTONE COMME	0.002%	97.188%
6603	MCBRIDE PLC	0.002%	97.190%
6604	SUMITOMO DENSET	0.002%	97.192%
6605	DALMIA BHARAT L	0.002%	97.194%
6606	EMIRA PROPERTY	0.002%	97.196%
6607	KARNATAKA BANK	0.002%	97.197%
6608	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.002%	97.199%
6609	ERAMET	0.002%	97.201%
6610	KYOEI STEEL LTD	0.002%	97.203%
6611	HEIWA REAL ESTA	0.002%	97.205%
6612	MURRAY & ROBERT	0.002%	97.207%
6613	LANNETT CO INC COMMON STOCK USD.001	0.002%	97.208%
6614	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.002%	97.210%
6615	MAH SING GROUP	0.002%	97.212%
6616	BRUNEL INTL	0.002%	97.214%
6617	SINOTRANS SHIPP	0.002%	97.216%
6618	DAIICHI KIGENSO	0.002%	97.218%
6619	I.T LIMITED	0.002%	97.219%
6620	PIERRE & VACANC	0.002%	97.221%
6621	RAFFLES MEDICAL	0.002%	97.223%
6622	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.002%	97.225%
6623	AUSDRILL LIMITE	0.002%	97.227%
6624	RAISIO YHTYMA O	0.002%	97.228%
6625	TOKYOTOKEIBA CO	0.002%	97.230%
6626	CHINA WATER AFF	0.002%	97.232%
6627	EASY BIO INC	0.002%	97.234%
6628	MGI COUTIER	0.002%	97.236%
6629	PROGRAMMED MAIN	0.002%	97.238%
6630	SLATE OFFICE RE	0.002%	97.239%
6631	LOTTE FOOD CO	0.002%	97.241%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6632	TOYO ENG CORP	0.002%	97.243%
6633	CHINA AEROSPACE	0.002%	97.245%
6634	NSI NC	0.002%	97.247%
6635	KOREA EXPRESS C	0.002%	97.249%
6636	AGRANA BETEILIG	0.002%	97.250%
6637	SAIBU GAS CO	0.002%	97.252%
6638	TOA CORP	0.002%	97.254%
6639	OCEAN YIELD ASA	0.002%	97.256%
6640	ISHIHARA SANGYO	0.002%	97.258%
6641	CHIMERIX INC COMMON STOCK USD.001	0.002%	97.259%
6642	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.002%	97.261%
6643	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.002%	97.263%
6644	SIGURD MICROELE	0.002%	97.265%
6645	BLOOMBERRY RESO	0.002%	97.267%
6646	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.002%	97.268%
6647	DAIHO CONSTRUCT	0.002%	97.270%
6648	IGG INC	0.002%	97.272%
6649	CRA INTERNATIONAL INC COMMON STOCK	0.002%	97.274%
6650	FUSO CHEMICAL C	0.002%	97.276%
6651	CEMEX LATAM HLD	0.002%	97.277%
6652	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.002%	97.279%
6653	CANON ELECTRONI	0.002%	97.281%
6654	RISO KAGAKU COR	0.002%	97.283%
6655	LIMELIGHT NETW	0.002%	97.285%
6656	GCL NEW ENERGY	0.002%	97.286%
6657	SHIBUYA KOGYO C	0.002%	97.288%
6658	GAFISA SA	0.002%	97.290%
6659	MGM CHINA HLDGS	0.002%	97.292%
6660	BROWN (N) GROUP	0.002%	97.294%
6661	DUNI AB	0.002%	97.295%
6662	COSTAIN GROUP P	0.002%	97.297%
6663	L'OCCITANE INTE	0.002%	97.299%
6664	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.002%	97.301%
6665	TIME DOTCOM BHD	0.002%	97.303%
6666	RIKEN CORP	0.002%	97.304%
6667	HULIC CO LTD	0.002%	97.306%
6668	BREVILLE GROUP	0.002%	97.308%
6669	CHAROEN POK PHA	0.002%	97.310%
6670	PACIFIC METALS	0.002%	97.311%
6671	QUIMICA Y MINER	0.002%	97.313%
6672	AMADA HOLDINGS	0.002%	97.315%
6673	HANNSTOUCH SOLU	0.002%	97.317%
6674	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.002%	97.319%
6675	BRODRENE HARTMA	0.002%	97.320%
6676	CHINA HUIYUAN J	0.002%	97.322%
6677	TSURUHA HOLDING	0.002%	97.324%
6678	MITSUBOSHI BELT	0.002%	97.326%
6679	RVH INC	0.002%	97.328%
6680	KOMERCNI BANKA	0.002%	97.329%
6681	VITAL KSK HOLDI	0.002%	97.331%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6682	HOOKER FURNITURE CORP COMMON STOCK	0.002%	97.333%
6683	NAMCHOW CHEMICA	0.002%	97.335%
6684	VITTORIA ASSICU	0.002%	97.336%
6685	REZIDOR HOTEL G	0.002%	97.338%
6686	CNB FINANCIAL CORP/PA COMMON STOCK	0.002%	97.340%
6687	YAT SING HOLDIN	0.002%	97.342%
6688	DONGJIANG ENVIR	0.002%	97.344%
6689	GENESIS ENERGY	0.002%	97.345%
6690	ULTRA TECH CEMC	0.002%	97.347%
6691	VIACOM INC CLASS A COMMON STOCK USD.001	0.002%	97.349%
6692	LANDWIRT RENTEN	0.002%	97.351%
6693	KAPPAHL HOLDING	0.002%	97.352%
6694	CIA TRANSM ENER	0.002%	97.354%
6695	ARGOSY PROPERTY	0.002%	97.356%
6696	RAJESH EXPORTS	0.002%	97.358%
6697	VITAL HEALTHCAR	0.002%	97.359%
6698	FURUKAWA CO	0.002%	97.361%
6699	TECHNOLOGY ONE	0.002%	97.363%
6700	INOGEN INC COMMON STOCK USD.001	0.002%	97.365%
6701	DIRTT ENVIRONME	0.002%	97.367%
6702	SINGAPORE FINAN	0.002%	97.368%
6703	PRESTIGE INTERN	0.002%	97.370%
6704	ALGOMA CENTRAL	0.002%	97.372%
6705	BYGGMAX GROUP A	0.002%	97.374%
6706	FRASERS COMMERC	0.002%	97.375%
6707	NVE CORP	0.002%	97.377%
6708	LE NOBLE AGE	0.002%	97.379%
6709	MERSEN SA	0.002%	97.381%
6710	D.A. CONSORTIUM	0.002%	97.382%
6711	RING ENERGY INC COMMON STOCK USD.001	0.002%	97.384%
6712	FLYTECH TECHNOL	0.002%	97.386%
6713	NAMURA SHIPBUIL	0.002%	97.388%
6714	STOBART GROUP L	0.002%	97.389%
6715	KINIK CO	0.002%	97.391%
6716	QAD INC A COMMON STOCK	0.002%	97.393%
6717	PIOLAX CO	0.002%	97.395%
6718	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.002%	97.396%
6719	VETROPACK HOLDI	0.002%	97.398%
6720	M3 INC	0.002%	97.400%
6721	EVEN CONSTRUCTO	0.002%	97.402%
6722	BANCO DAVIVIEND	0.002%	97.403%
6723	GRUPO AEROPORTU	0.002%	97.405%
6724	SEAH BESTEEL CO	0.002%	97.407%
6725	PILOT CORP (NEW	0.002%	97.409%
6726	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.002%	97.410%
6727	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.002%	97.412%
6728	TATA COMMUNICAT	0.002%	97.414%
6729	CHESNARA PLC	0.002%	97.416%
6730	PLENUS CO	0.002%	97.417%
6731	LANDAUER INC COMMON STOCK USD.1	0.002%	97.419%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6732	EAGLE INDUSTRY	0.002%	97.421%
6733	AIMS AMP CAPITA	0.002%	97.423%
6734	TOWNGAS CHINA C	0.002%	97.424%
6735	IDT CORP CLASS B COMMON STOCK USD.01	0.002%	97.426%
6736	COWEN GROUP INC CLASS A COMMON STOCK USD.01	0.002%	97.428%
6737	INFIGEN ENERGY	0.002%	97.430%
6738	CHINA SHIPPING	0.002%	97.431%
6739	YEONG GUAN ENER	0.002%	97.433%
6740	WEST BANCORPORATION COMMON STOCK	0.002%	97.435%
6741	NISHIO RENT ALL	0.002%	97.437%
6742	GWA GROUP LTD	0.002%	97.438%
6743	JOSHIN DENKI CO	0.002%	97.440%
6744	FINCANTIERI SPA	0.002%	97.442%
6745	DAIICHI JITSUGY	0.002%	97.444%
6746	KESKO OYJ	0.002%	97.445%
6747	TONG YANG CEMEN	0.002%	97.447%
6748	GURIT HOLDING A	0.002%	97.449%
6749	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.002%	97.451%
6750	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.002%	97.452%
6751	SATO CORP	0.002%	97.454%
6752	ZENRIN CO LTD	0.002%	97.456%
6753	STOLT-NIELSEN L	0.002%	97.457%
6754	COVENANT TRANSP	0.002%	97.459%
6755	ASTRA AGRO LEST	0.002%	97.461%
6756	GREAT EASTERN S	0.002%	97.463%
6757	NIPPON CARBON C	0.002%	97.464%
6758	BIOGAIA AB	0.002%	97.466%
6759	OTE(HELLENIC TL	0.002%	97.468%
6760	HYUNDAI HOME SH	0.002%	97.470%
6761	CORFICOLOMBIANA	0.002%	97.471%
6762	UKC HOLDINGS CO	0.002%	97.473%
6763	HAMAMATSU PHOTO	0.002%	97.475%
6764	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.002%	97.476%
6765	LONMIN PLC	0.002%	97.478%
6766	COFACE SA	0.002%	97.480%
6767	KOWLOON DEVMT	0.002%	97.482%
6768	NUTRACEUTICAL I	0.002%	97.483%
6769	FEDERAL CORP	0.002%	97.485%
6770	FINOLEX CABLES	0.002%	97.487%
6771	D-LINK	0.002%	97.488%
6772	mitsui soko co	0.002%	97.490%
6773	SILVER LAKE RES	0.002%	97.492%
6774	CAROLINA FINANCIAL CORP COMMON STOCK	0.002%	97.494%
6775	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.002%	97.495%
6776	ICL-ISRAEL CHEM	0.002%	97.497%
6777	OBERBANK AG	0.002%	97.499%
6778	ELBIT SYSTEMS L	0.002%	97.500%
6779	mitsubishi penc	0.002%	97.502%
6780	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.002%	97.504%
6781	YUEXIU REAL ES	0.002%	97.506%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6782	DEVOTEAM SA	0.002%	97.507%
6783	FUKUDA DENSHI C	0.002%	97.509%
6784	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.002%	97.511%
6785	BURKHALTER HOLD	0.002%	97.512%
6786	GREEN REIT PLC	0.002%	97.514%
6787	TAMURA CORP	0.002%	97.516%
6788	PICK'N PAY STOR	0.002%	97.518%
6789	PHOTO-ME INTERN	0.002%	97.519%
6790	FLEXIGROUP LIMI	0.002%	97.521%
6791	JAPAN PULP & PA	0.002%	97.523%
6792	BANDO CHEMICAL	0.002%	97.524%
6793	WAKITA & CO	0.002%	97.526%
6794	LUYE PHARMA GRO	0.002%	97.528%
6795	LT GROUP INC	0.002%	97.529%
6796	SELECT HARVESTS	0.002%	97.531%
6797	SCSK CORPORATIO	0.002%	97.533%
6798	MAX CO	0.002%	97.535%
6799	CLAIRVEST GROUP INC COMMON STOCK	0.002%	97.536%
6800	ST BARBARA MINE	0.002%	97.538%
6801	SBS HOLDINGS IN	0.002%	97.540%
6802	SAMYANG CORP	0.002%	97.541%
6803	VINA CONCHA Y T	0.002%	97.543%
6804	VAREX IMAGING CORP COMMON STOCK	0.002%	97.545%
6805	NV5 GLOBAL INC COMMON STOCK USD.01	0.002%	97.546%
6806	TRONC INC COMMON STOCK USD.01	0.002%	97.548%
6807	PCM INC COMMON STOCK USD.001	0.002%	97.550%
6808	Z ENERGY LTD	0.002%	97.551%
6809	WEYCO GROUP INC	0.002%	97.553%
6810	KOREA AEROSPACE	0.002%	97.555%
6811	ALBIOMA	0.002%	97.557%
6812	ECORODOVIAS INF	0.002%	97.558%
6813	KWS SAAT AG	0.002%	97.560%
6814	UMS HLDGS LTD	0.002%	97.562%
6815	HOSHINO RESORTS	0.002%	97.563%
6816	CAPE	0.002%	97.565%
6817	ALPIQ HOLDING A	0.002%	97.567%
6818	THAI VEGETABLE	0.002%	97.568%
6819	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.002%	97.570%
6820	BENETEAU	0.002%	97.572%
6821	ONESAVINGS BANK	0.002%	97.573%
6822	CHINA WATER IND	0.002%	97.575%
6823	COSMOS PHARMACE	0.002%	97.577%
6824	EMPEROR CAPITAL	0.002%	97.578%
6825	BLACKMORES LTD	0.002%	97.580%
6826	METAWATER CO LT	0.002%	97.582%
6827	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.002%	97.583%
6828	NIPPON ROAD CO	0.002%	97.585%
6829	ZZZSAN-AI OIL C	0.002%	97.587%
6830	SALMAR ASA	0.002%	97.588%
6831	PETMED EXPRESS INC COMMON STOCK USD.001	0.002%	97.590%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6832	SFA ENGINEERING	0.002%	97.592%
6833	TOYO CONSTRUCTI	0.002%	97.593%
6834	XL AXIATA TBK P	0.002%	97.595%
6835	POTBELLY CORP COMMON STOCK USD.01	0.002%	97.597%
6836	KATAKURA INDS	0.002%	97.598%
6837	YUASA TRADING C	0.002%	97.600%
6838	XTEP INTERNATIO	0.002%	97.602%
6839	DATA COMMUNICAT	0.002%	97.603%
6840	VS INDUSTRY BHD	0.002%	97.605%
6841	TURKIYE SINAI K	0.002%	97.606%
6842	TRENCOR	0.002%	97.608%
6843	THULE GROUP AB/	0.002%	97.610%
6844	BANGKOK DUSIT M	0.002%	97.611%
6845	EPS CO LTD	0.002%	97.613%
6846	EP ENERGY CORP CL A COMMON STOCK USD.01	0.002%	97.615%
6847	SAMSUNG C&T COR	0.002%	97.616%
6848	ESPEC CORP	0.002%	97.618%
6849	SOLOR A/S	0.002%	97.620%
6850	TRUECAR INC COMMON STOCK USD.0001	0.002%	97.621%
6851	NETENT AB	0.002%	97.623%
6852	MIURA CO	0.002%	97.625%
6853	POLA ORBIS HLDG	0.002%	97.626%
6854	MAINSTREET EQUI	0.002%	97.628%
6855	KASAI KOGYO CO	0.002%	97.630%
6856	KALBE FARMA	0.002%	97.631%
6857	CAREER TECHNOLO	0.002%	97.633%
6858	HYUNDAI ELEVATO	0.002%	97.635%
6859	ALTISOURCE PORT	0.002%	97.636%
6860	CHANGYOU.COM LTD ADR ADR	0.002%	97.638%
6861	ROYAL CO	0.002%	97.639%
6862	CHINA MAPLE LEA	0.002%	97.641%
6863	MODEC INC	0.002%	97.643%
6864	SUMITOMO SEIKA	0.002%	97.644%
6865	YANGARRA RESOUR	0.002%	97.646%
6866	ACCORDIA GOLF T	0.002%	97.648%
6867	PETRONAS DAGANG	0.002%	97.649%
6868	YAPI VE KREDI B	0.002%	97.651%
6869	HARASHIN CO LTD	0.002%	97.652%
6870	COLBUN S.A.	0.002%	97.654%
6871	AICHI CORPORATI	0.002%	97.656%
6872	SUPER GROUP LTD	0.002%	97.657%
6873	FUTABA INDUSTRI	0.002%	97.659%
6874	DAI-DAN CO	0.002%	97.661%
6875	REPLY SPA	0.002%	97.662%
6876	GERDAU SA	0.002%	97.664%
6877	GREATVIEW ASEPT	0.002%	97.665%
6878	MINATO BANK	0.002%	97.667%
6879	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.002%	97.669%
6880	DEUTSCHE BETEI	0.002%	97.670%
6881	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.002%	97.672%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6882	TED BAKER PLC	0.002%	97.674%
6883	CHINA MANMADE F	0.002%	97.675%
6884	G&L BEIJER AB B	0.002%	97.677%
6885	NITTETSU MINING	0.002%	97.678%
6886	REDES ENERGETIC	0.002%	97.680%
6887	ENCE ENERGIA	0.002%	97.682%
6888	YURTEC CORPORAT	0.002%	97.683%
6889	SDL PLC	0.002%	97.685%
6890	CHAOWEI POWER H	0.002%	97.686%
6891	NIEN HSING TEXT	0.002%	97.688%
6892	TENMA CORPORATI	0.002%	97.690%
6893	AIDA ENGINEERIN	0.002%	97.691%
6894	RUSHYDRO PJSC ADR ADR	0.002%	97.693%
6895	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.002%	97.695%
6896	SINOFERT HOLDIN	0.002%	97.696%
6897	HEINEKEN MALAYS	0.002%	97.698%
6898	SANYANGIndustr	0.002%	97.699%
6899	MALAYSIA MINING	0.002%	97.701%
6900	SHIKOKU CHEMICA	0.002%	97.703%
6901	TECHTARGET COMMON STOCK USD.001	0.002%	97.704%
6902	MERUS LABS INTE	0.002%	97.706%
6903	AES TIETE ENERGI	0.002%	97.707%
6904	SP SETIA	0.002%	97.709%
6905	HANSOL LCD INC	0.002%	97.711%
6906	FIRST REIT	0.002%	97.712%
6907	INABA DENKISANG	0.002%	97.714%
6908	ATWOOD OCEANICS	0.002%	97.715%
6909	CALBEE INC	0.002%	97.717%
6910	LENDINGTREE INC COMMON STOCK USD.01	0.002%	97.719%
6911	DAIFUKU CO	0.002%	97.720%
6912	BEIJER ALMA AB	0.002%	97.722%
6913	NESTLE INDIA	0.002%	97.723%
6914	DELEK GROUP	0.002%	97.725%
6915	PARK ELECTROCHE	0.002%	97.727%
6916	TONG HSING ELEC	0.002%	97.728%
6917	KT SKYLIFE CO L	0.002%	97.730%
6918	BILL BARRETT CORP COMMON STOCK USD.001	0.002%	97.731%
6919	TUBOS REUNIDOS	0.002%	97.733%
6920	NISHIMATSUYA CH	0.002%	97.735%
6921	ORACLE FIN SERV	0.002%	97.736%
6922	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.002%	97.738%
6923	AMOTECH CO LTD	0.002%	97.739%
6924	SONUS NETWORKS INC COMMON STOCK USD.001	0.002%	97.741%
6925	PEARSON STK	0.002%	97.743%
6926	SANKYO TATEYAMA	0.002%	97.744%
6927	CT REAL ESTATE	0.002%	97.746%
6928	POU SHENG INTL	0.002%	97.747%
6929	RIGNET INC COMMON STOCK USD.001	0.002%	97.749%
6930	CONSUN PHARMACE	0.002%	97.751%
6931	BEIERSDORF AG	0.002%	97.752%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6932	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.002%	97.754%
6933	EXTREME NETWORKS INC COMMON STOCK USD.001	0.002%	97.755%
6934	HANDSOME CORP	0.002%	97.757%
6935	361 DEGREES INT	0.002%	97.758%
6936	ROBINSONS RETAI	0.002%	97.760%
6937	GUANGDONG NAN Y	0.002%	97.762%
6938	CALIAN GROUP LT	0.002%	97.763%
6939	DONG-A SOCIO	0.002%	97.765%
6940	FIDEA HOLDINGS	0.002%	97.766%
6941	JEOL	0.002%	97.768%
6942	BENI STABILI IT	0.002%	97.770%
6943	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.002%	97.771%
6944	KOREA GAS CORP	0.002%	97.773%
6945	KARUR VYSYA BAN	0.002%	97.774%
6946	GOLDSUN DEV/CON	0.002%	97.776%
6947	CHOICE PROPERTI	0.002%	97.777%
6948	TAMRON CO LTD	0.002%	97.779%
6949	GUJARAT STATE F	0.002%	97.781%
6950	YPSOMED HOLDING	0.002%	97.782%
6951	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.002%	97.784%
6952	OKURA INDUSTRIA	0.002%	97.785%
6953	BK OF SAGA	0.002%	97.787%
6954	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.002%	97.788%
6955	BELC CO LTD	0.002%	97.790%
6956	GEMDALE PROPERT	0.002%	97.792%
6957	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.002%	97.793%
6958	WORLD ACCEPTANCE CORP COMMON STOCK	0.002%	97.795%
6959	GODADDY INC CLASS A COMMON STOCK USD.001	0.002%	97.796%
6960	TOCHIGI BANK	0.002%	97.798%
6961	VILMORIN CLAUSE	0.002%	97.799%
6962	NIPPON PISTON R	0.002%	97.801%
6963	HEUNG-A SHIPPIN	0.002%	97.803%
6964	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.002%	97.804%
6965	BES ENGINEERING	0.002%	97.806%
6966	BANK COOP AG	0.002%	97.807%
6967	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.002%	97.809%
6968	JUST DIAL LTD	0.002%	97.810%
6969	XXENTRIA TECHNO	0.002%	97.812%
6970	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.002%	97.814%
6971	TURKIYE VAKIFLA	0.002%	97.815%
6972	HUADIAN POWER I	0.002%	97.817%
6973	PC DEPOT CORP	0.002%	97.818%
6974	PENDRAGON PLC	0.002%	97.820%
6975	HURCO COMPANIES INC COMMON STOCK	0.002%	97.821%
6976	BELL AG - REG	0.002%	97.823%
6977	SHORETEL INC COMMON STOCK USD.001	0.002%	97.825%
6978	MELISRON LTD	0.002%	97.826%
6979	ZOGENIX INC COMMON STOCK USD.001	0.002%	97.828%
6980	GPO AEROPORTUAR	0.002%	97.829%
6981	TSUKISHIMA KIKA	0.002%	97.831%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6982	OPAP SA	0.002%	97.832%
6983	NEOGENOMICS INC COMMON STOCK USD.001	0.002%	97.834%
6984	WOWOW INC	0.002%	97.835%
6985	S FOODS INC	0.002%	97.837%
6986	CONNECTICUT WATER SVC INC COMMON STOCK	0.002%	97.838%
6987	ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	97.840%
6988	GREEN CROSS HLD	0.002%	97.842%
6989	CLEARWATER SEAF	0.002%	97.843%
6990	M DIAS BRANCO S	0.002%	97.845%
6991	RIKEN VITAMIN C	0.002%	97.846%
6992	SUNWAY BHD	0.002%	97.848%
6993	ATRIUM LJUNGBER	0.002%	97.849%
6994	AKKA TECHNOLOGI	0.002%	97.851%
6995	CATHAY CONST	0.002%	97.852%
6996	RENEWABLE ENERG	0.002%	97.854%
6997	UNILEVER INDONE	0.002%	97.855%
6998	HUNTER DOUGLAS	0.002%	97.857%
6999	GLORIA MATERIAL	0.002%	97.858%
7000	VECTRUS INC COMMON STOCK USD.01	0.002%	97.860%
7001	KOHNAN SHOJI	0.002%	97.862%
7002	GREIF INC CL B COMMON STOCK	0.002%	97.863%
7003	MITANI CORP	0.002%	97.865%
7004	FUDO CONSTRUCTI	0.002%	97.866%
7005	AKEBONO BRAKE I	0.002%	97.868%
7006	MAGNITOGORS-SPO	0.002%	97.869%
7007	INTERTAIN GROUP	0.002%	97.871%
7008	MARCOPOLO SA	0.002%	97.872%
7009	LINX SA	0.002%	97.874%
7010	CINCINNATI BELL INC COMMON STOCK USD.01	0.002%	97.875%
7011	KOREA KOLMAR CO	0.002%	97.877%
7012	CAVERION CORP	0.002%	97.878%
7013	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	97.880%
7014	LIU CHONG HING	0.002%	97.881%
7015	PIAGGIO	0.002%	97.883%
7016	PKP CARGO SA	0.002%	97.884%
7017	HORNBACK BAUMAR	0.002%	97.886%
7018	GPO FIN INTERAC	0.002%	97.887%
7019	JAMCO COPORATIN	0.002%	97.889%
7020	NAN KANG RUBB T	0.002%	97.890%
7021	KAGA ELECTRONIC	0.002%	97.892%
7022	FBD HLDGS	0.002%	97.894%
7023	ACHILLES CORP	0.002%	97.895%
7024	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.002%	97.897%
7025	TIPP24 SE	0.002%	97.898%
7026	GRUPO AEROMEXIC	0.002%	97.900%
7027	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.002%	97.901%
7028	FUJI KYUKO CO L	0.002%	97.903%
7029	KRBL LTD	0.002%	97.904%
7030	Sponda Oyj	0.002%	97.906%
7031	AISAN INDUSTRY	0.002%	97.907%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7032	TEXHONG TEXTILE	0.002%	97.909%
7033	GREAT LAKES DRE	0.002%	97.910%
7034	COLTENE HOLDI	0.002%	97.912%
7035	JASA MARGA	0.002%	97.913%
7036	MACAU LEGEND DE	0.002%	97.915%
7037	SILICONWARE PRE	0.002%	97.916%
7038	KOC HOLDING AS	0.002%	97.918%
7039	TOLI CORP	0.002%	97.919%
7040	VERA BRADLEY INC COMMON STOCK	0.002%	97.921%
7041	ALUMINUM CORP OF CHINA ADR ADR	0.002%	97.922%
7042	IMAX CHINA HOLD	0.002%	97.924%
7043	GLORIOUS PROPER	0.002%	97.925%
7044	AKASTOR ASA	0.001%	97.927%
7045	LIPPO MALLS IN	0.001%	97.928%
7046	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.001%	97.930%
7047	DRAEGERWERK KGA	0.001%	97.931%
7048	HOTAI MOTOR CO	0.001%	97.933%
7049	JOYFUL HONDA CO	0.001%	97.934%
7050	FRP HOLDINGS INC COMMON STOCK USD.1	0.001%	97.936%
7051	GUANGSHEN RAILW	0.001%	97.937%
7052	GUOCOLAND LTD	0.001%	97.939%
7053	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.001%	97.940%
7054	CEMENTIR S.p.A.	0.001%	97.942%
7055	OKABE CO	0.001%	97.943%
7056	UNITIL CORP COMMON STOCK	0.001%	97.945%
7057	MIQUEL Y COSTAS	0.001%	97.946%
7058	VALSPAR CORP	0.001%	97.948%
7059	PETS AT HOME GR	0.001%	97.949%
7060	ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/18 1.65	0.001%	97.951%
7061	QL RESOURCES BH	0.001%	97.952%
7062	BAZAARVOICE INC COMMON STOCK USD.0001	0.001%	97.954%
7063	MIDDLESEX WATER CO COMMON STOCK	0.001%	97.955%
7064	SHANGHAI FOSUN	0.001%	97.957%
7065	TSUKUI CORP	0.001%	97.958%
7066	YOSHINOYA D&C C	0.001%	97.959%
7067	COMDIRECT BANK	0.001%	97.961%
7068	MEETME INC COMMON STOCK USD.001	0.001%	97.962%
7069	SOLARTECH INTL	0.001%	97.964%
7070	SRI REJEKI ISMA	0.001%	97.965%
7071	CERVECERIAS UNI	0.001%	97.967%
7072	SPH REIT	0.001%	97.968%
7073	SANSHIN ELECTRO	0.001%	97.970%
7074	POS MALAYSIA	0.001%	97.971%
7075	JIH SUN FINANCI	0.001%	97.973%
7076	JAPAN DRILLING	0.001%	97.974%
7077	ZERIA PHARMACEU	0.001%	97.976%
7078	KEPCO PLANT SER	0.001%	97.977%
7079	CHINA RESOURCES	0.001%	97.979%
7080	DSP GROUP INC	0.001%	97.980%
7081	UNIBAIL-RODAMCO	0.001%	97.982%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7082	TOBISHIMA CORP	0.001%	97.983%
7083	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.001%	97.985%
7084	FUJIBO HOLDINGS	0.001%	97.986%
7085	HIBERNIA REIT P	0.001%	97.988%
7086	TT ELECTRONICS	0.001%	97.989%
7087	DEA CAPITAL SPA	0.001%	97.991%
7088	SUNDARAM FINANC	0.001%	97.992%
7089	NETIA SA	0.001%	97.993%
7090	BANK PEKAO	0.001%	97.995%
7091	LOJAS AMERICANA	0.001%	97.996%
7092	OTONOMY INC COMMON STOCK USD.001	0.001%	97.998%
7093	DAI NIPPON TORY	0.001%	97.999%
7094	MACQUARIE LEISU	0.001%	98.001%
7095	SMI HOLDINGS GR	0.001%	98.002%
7096	SHINNIHON CORP	0.001%	98.004%
7097	WINCANTON	0.001%	98.005%
7098	UNITED INTL ENT	0.001%	98.007%
7099	ELIS SA	0.001%	98.008%
7100	SONG WON IND	0.001%	98.010%
7101	ESSENTIAL ENERG	0.001%	98.011%
7102	COMBA TELECOM S	0.001%	98.013%
7103	CHINA SINGYES S	0.001%	98.014%
7104	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.001%	98.016%
7105	KANSAI URBAN BA	0.001%	98.017%
7106	HOSOKAWA MICRON	0.001%	98.018%
7107	DAEDUCK GDS	0.001%	98.020%
7108	SUPER-SOL	0.001%	98.021%
7109	SUPREME INDS INC CLASS A COMMON STOCK USD.1	0.001%	98.023%
7110	NEWOCEAN ENERGY	0.001%	98.024%
7111	WCT HOLDINGS BH	0.001%	98.026%
7112	TAKARA LEBEN CO	0.001%	98.027%
7113	KENTUCKY FRIED	0.001%	98.029%
7114	EUROMONEY INST	0.001%	98.030%
7115	FREEMAN FINANCI	0.001%	98.032%
7116	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.001%	98.033%
7117	HUANENG POWER I	0.001%	98.034%
7118	DEVRO	0.001%	98.036%
7119	STARZEN CO LTD	0.001%	98.037%
7120	RECTICEL	0.001%	98.039%
7121	CEDAR REALTY TRUST INC REIT USD.06	0.001%	98.040%
7122	GEOX S.P.A.	0.001%	98.042%
7123	AKR CORPORINDO	0.001%	98.043%
7124	LAWSON	0.001%	98.045%
7125	GODREJ CONSUMER	0.001%	98.046%
7126	BUKIT SEMBAWNG	0.001%	98.048%
7127	SEA HOLDINGS LT	0.001%	98.049%
7128	INTERSERVE PLC	0.001%	98.050%
7129	INTERNATIONAL M	0.001%	98.052%
7130	TAYCA CORP	0.001%	98.053%
7131	LIANHUA SUPERMA	0.001%	98.055%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7132	EASTERN & ORIEN	0.001%	98.056%
7133	NIPPON BEET SUG	0.001%	98.058%
7134	BIOTEST AG	0.001%	98.059%
7135	ALE PROPERTY TR	0.001%	98.061%
7136	SIAM COMMERCIAL	0.001%	98.062%
7137	BTB REAL ESTATE	0.001%	98.063%
7138	HIMART CO LTD	0.001%	98.065%
7139	TITAN MACHINERY INC COMMON STOCK USD.00001	0.001%	98.066%
7140	TOSEI CORP	0.001%	98.068%
7141	ISELECT LTD	0.001%	98.069%
7142	AP THAILAND PCL	0.001%	98.071%
7143	FERROTEC CORP	0.001%	98.072%
7144	SPARTAN MOTORS INC COMMON STOCK USD.01	0.001%	98.074%
7145	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.001%	98.075%
7146	HAMAKYOREX CO L	0.001%	98.076%
7147	STEF-TFE NEW	0.001%	98.078%
7148	CARD FACTORY PL	0.001%	98.079%
7149	GULLIVER INTERN	0.001%	98.081%
7150	JSP CORP	0.001%	98.082%
7151	LAI SUN DEVELOP	0.001%	98.084%
7152	CAPITAL® PRO	0.001%	98.085%
7153	BOUSTEAD HLDGS	0.001%	98.087%
7154	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.001%	98.088%
7155	STAR MICRONICS	0.001%	98.089%
7156	VIRTUS HEALTH L	0.001%	98.091%
7157	KVAERNER ASA	0.001%	98.092%
7158	RAYSEARCH LABOR	0.001%	98.094%
7159	PROCTOR&GAMBLE	0.001%	98.095%
7160	POLYTEC HOLDING	0.001%	98.097%
7161	EXMAR	0.001%	98.098%
7162	AOI ELECTRONICS	0.001%	98.099%
7163	BLOOMAGE BIOTEC	0.001%	98.101%
7164	DIVI'S LABORATO	0.001%	98.102%
7165	ZEHNDER GROUP A	0.001%	98.104%
7166	LAOX CO	0.001%	98.105%
7167	WILLDAN GROUP I	0.001%	98.107%
7168	SHORE BANCSHARES INC COMMON STOCK USD.01	0.001%	98.108%
7169	CHONG HONG CONS	0.001%	98.109%
7170	SCHOELLER BLECK	0.001%	98.111%
7171	ANTENA 3 DE TEL	0.001%	98.112%
7172	S.M. ENTERTAINM	0.001%	98.114%
7173	PROSPERITY REIT	0.001%	98.115%
7174	EIS ECZACIBASI	0.001%	98.117%
7175	CITI TRENDS INC COMMON STOCK USD.01	0.001%	98.118%
7176	DAISO CO	0.001%	98.119%
7177	NORTHERN BLIZZA	0.001%	98.121%
7178	SHIMIZU BANK	0.001%	98.122%
7179	ETALON GROUP-GD	0.001%	98.124%
7180	SUN INTL LTD	0.001%	98.125%
7181	NUFLARE TECHNOL	0.001%	98.127%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7182	YAMAZEN CORPORA	0.001%	98.128%
7183	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.001%	98.129%
7184	MACQUARIE ATLAS	0.001%	98.131%
7185	FINANCIAL PRODU	0.001%	98.132%
7186	PETRONAS GAS	0.001%	98.134%
7187	ENPLAS CORP	0.001%	98.135%
7188	RECRUIT HOLDING	0.001%	98.137%
7189	KEPPEL INFRASTR	0.001%	98.138%
7190	CHINA NATIONAL	0.001%	98.139%
7191	UMH PROP INC	0.001%	98.141%
7192	LOPEZ HOLDINGS	0.001%	98.142%
7193	ECO WORLD DEVL	0.001%	98.144%
7194	TV TOKYO HLDG C	0.001%	98.145%
7195	PHOENIX HLDGS L	0.001%	98.146%
7196	NIPPON PAINT CO	0.001%	98.148%
7197	SSANGYONG MOTOR	0.001%	98.149%
7198	ANANDA DEVELOPM	0.001%	98.151%
7199	SINO THAI EN,FG	0.001%	98.152%
7200	NTT URBAN DEVEL	0.001%	98.154%
7201	SENEX ENERGY LT	0.001%	98.155%
7202	RMP ENERGY INC	0.001%	98.156%
7203	INDIABULL REAL	0.001%	98.158%
7204	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	98.159%
7205	ORIENT SEMICOND	0.001%	98.161%
7206	RANK GROUP PLC	0.001%	98.162%
7207	TOYO KANETSU KK	0.001%	98.163%
7208	GREENCROSS LTD	0.001%	98.165%
7209	IRISH CONTINENT	0.001%	98.166%
7210	AUSTRIA TECHNOL	0.001%	98.168%
7211	TAIFLEX SCIENTI	0.001%	98.169%
7212	HIQ INTERNATION	0.001%	98.170%
7213	ASIA VITAL COMP	0.001%	98.172%
7214	DAINIPPON PHARM	0.001%	98.173%
7215	ALPEN CO LTD	0.001%	98.175%
7216	NICHIDEN CORP	0.001%	98.176%
7217	CMC MAGNETICS C	0.001%	98.178%
7218	AA PLC	0.001%	98.179%
7219	TIBET WATER RES	0.001%	98.180%
7220	SMS CO LTD	0.001%	98.182%
7221	ALTICE NV	0.001%	98.183%
7222	BOYAA INTERACTI	0.001%	98.185%
7223	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.001%	98.186%
7224	KAJARIA CERAMIC	0.001%	98.187%
7225	CHINA STEEL CHE	0.001%	98.189%
7226	TOKAI CORP/GIFU	0.001%	98.190%
7227	HANON SYSTEMS	0.001%	98.192%
7228	YANZHOU COAL MI	0.001%	98.193%
7229	MAGNUM BERHAD	0.001%	98.194%
7230	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.001%	98.196%
7231	CENT PATTANA PU	0.001%	98.197%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7232	GREATEK ELECTRO	0.001%	98.199%
7233	SEOHEE CONSTRUC	0.001%	98.200%
7234	ATRIUM EUROPEAN	0.001%	98.201%
7235	KLAB INC	0.001%	98.203%
7236	CORP COMERCI SA	0.001%	98.204%
7237	BULTEN AB	0.001%	98.206%
7238	PARTNER COMMUNI	0.001%	98.207%
7239	PHX ENERGY SERV	0.001%	98.208%
7240	SK TELECOM ADR	0.001%	98.210%
7241	DAIWA INDUSTRIE	0.001%	98.211%
7242	DIP CORPORATION	0.001%	98.213%
7243	MEC COMPANY LTD	0.001%	98.214%
7244	DEPO AUTO PARTS	0.001%	98.215%
7245	CPMC HLDGS LTD	0.001%	98.217%
7246	XING AG	0.001%	98.218%
7247	ASSET MANAGERS	0.001%	98.220%
7248	DR.CI:LABO CO L	0.001%	98.221%
7249	CGN MEIYA POWER	0.001%	98.222%
7250	OBEROI REALTY L	0.001%	98.224%
7251	WEST MARINE INC COMMON STOCK USD.001	0.001%	98.225%
7252	PARCO CO	0.001%	98.226%
7253	MCMILLAN SHAKES	0.001%	98.228%
7254	WINMARK CORP COMMON STOCK	0.001%	98.229%
7255	PHOENIX MECANO	0.001%	98.231%
7256	AMARA RAJA BATT	0.001%	98.232%
7257	CONCENTRADORA	0.001%	98.233%
7258	TOKUSHU TOKAI H	0.001%	98.235%
7259	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	98.236%
7260	PACT GROUP HOLD	0.001%	98.238%
7261	GRAHAM CORP COMMON STOCK USD.1	0.001%	98.239%
7262	SUFFOLK BANCORP COMMON STOCK USD2.5	0.001%	98.240%
7263	GLOBERIDE INC	0.001%	98.242%
7264	CHINESE ESTATES	0.001%	98.243%
7265	SHANGHAI DASHEN	0.001%	98.245%
7266	LIVZON PHARMACE	0.001%	98.246%
7267	MANITOU	0.001%	98.247%
7268	UEM SUNRISE BHD	0.001%	98.249%
7269	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.001%	98.250%
7270	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.001%	98.251%
7271	BOSCH LTD	0.001%	98.253%
7272	PALFINGER AG	0.001%	98.254%
7273	KONIGSBERG AUTOM	0.001%	98.256%
7274	ABC-MART INC	0.001%	98.257%
7275	CHINA SHINEWAY	0.001%	98.258%
7276	ANGLO PACIFIC G	0.001%	98.260%
7277	CHUNG HUNG STEE	0.001%	98.261%
7278	ALTRI SGPS S.A.	0.001%	98.262%
7279	ORIENTAL HLDGS	0.001%	98.264%
7280	OPERA SOFTWARE	0.001%	98.265%
7281	MIRAMAR HTEL &	0.001%	98.267%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7282	XINJIANG GOLDWI	0.001%	98.268%
7283	CHEMRING GROUP	0.001%	98.269%
7284	CELADON GROUP INC COMMON STOCK USD.033	0.001%	98.271%
7285	BENEFIT ONE INC	0.001%	98.272%
7286	CORPORATE TRAVE	0.001%	98.273%
7287	SUMIDA ELECTRIC	0.001%	98.275%
7288	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.001%	98.276%
7289	BLACK KNIGHT FINANCIAL CL A COMMON STOCK USD.0001	0.001%	98.277%
7290	DOUTOR NICHIRE	0.001%	98.279%
7291	SHINKO PLANTECH	0.001%	98.280%
7292	SHENG SIONG GRO	0.001%	98.282%
7293	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.001%	98.283%
7294	NORTH MINING SH	0.001%	98.284%
7295	HYUNDAI DS,OLD	0.001%	98.286%
7296	SYSTEMAX INC COMMON STOCK USD.01	0.001%	98.287%
7297	ESPRINET SPA	0.001%	98.288%
7298	MARCO POLO DEV	0.001%	98.290%
7299	NICE HOLDINGS C	0.001%	98.291%
7300	HONGHUA GROUP L	0.001%	98.292%
7301	KAWADA TECHNOLO	0.001%	98.294%
7302	FUNAI ELECTRIC	0.001%	98.295%
7303	PANDOX AB	0.001%	98.297%
7304	YOUNGONE CORP	0.001%	98.298%
7305	OPPENHEIMER HLD	0.001%	98.299%
7306	HYDRO ONE LTD	0.001%	98.301%
7307	ADDTECH AB B SH	0.001%	98.302%
7308	CHOLAMANDALAM I	0.001%	98.303%
7309	INTERSHOP HOLDI	0.001%	98.305%
7310	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	98.306%
7311	ELIA SYS OPERAT	0.001%	98.307%
7312	CHINA OIL & GAS	0.001%	98.309%
7313	MANILA ELECTRIC	0.001%	98.310%
7314	GIGASTORAGE COR	0.001%	98.311%
7315	TAIWAN SURFACE	0.001%	98.313%
7316	NISSHIN SEIFUN	0.001%	98.314%
7317	MPACT LIMITED	0.001%	98.315%
7318	NOVA MEASURING	0.001%	98.317%
7319	SURTECO SE	0.001%	98.318%
7320	ONE LIBERTY PRO	0.001%	98.319%
7321	HARMONIC DRIVE	0.001%	98.321%
7322	SAKAI CHEMICAL	0.001%	98.322%
7323	EVERI HOLDINGS INC COMMON STOCK USD.001	0.001%	98.323%
7324	GOLDFIELD CORP COMMON STOCK USD.1	0.001%	98.325%
7325	FOLKESTONE EDU	0.001%	98.326%
7326	KPIT TECHNOLOGI	0.001%	98.328%
7327	CSI PROPERTIES	0.001%	98.329%
7328	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.001%	98.330%
7329	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	98.332%
7330	AYGAZ	0.001%	98.333%
7331	SAFILO GROUP SP	0.001%	98.334%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7332	JAHWA ELECTRONI	0.001%	98.336%
7333	FINNAIR	0.001%	98.337%
7334	MENORA MIVTACHI	0.001%	98.338%
7335	LENNAR CORP B SHS COMMON STOCK USD.1	0.001%	98.340%
7336	DAWNRAYS PHARMS	0.001%	98.341%
7337	SUMMIT INDUSTRI	0.001%	98.342%
7338	NATIONAL STORAG	0.001%	98.344%
7339	CK LIFE SCIENCE	0.001%	98.345%
7340	GREAT EASTERN H	0.001%	98.346%
7341	TOCALO CO LTD	0.001%	98.348%
7342	S1 CORP	0.001%	98.349%
7343	ALLIED PROPRTI	0.001%	98.350%
7344	WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0	0.001%	98.352%
7345	CROMPTON GREAVE	0.001%	98.353%
7346	RIPLEY CORP SA	0.001%	98.354%
7347	YANGTZE OPT FIB	0.001%	98.356%
7348	NIDEC CORPORATI	0.001%	98.357%
7349	NISSIN SUGAR HO	0.001%	98.358%
7350	ALTERRA POWER C	0.001%	98.360%
7351	SHRIRAM CITY UN	0.001%	98.361%
7352	NICHII GAKKAN C	0.001%	98.362%
7353	OBIC	0.001%	98.363%
7354	SPIRE HEALTHCAR	0.001%	98.365%
7355	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.001%	98.366%
7356	SANSIRI PUBLIC	0.001%	98.367%
7357	CHUNG HSIN ELEC	0.001%	98.369%
7358	HAPPINET CORP	0.001%	98.370%
7359	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.001%	98.371%
7360	SURMODICS INC COMMON STOCK USD.05	0.001%	98.373%
7361	IGB REAL ESTATE	0.001%	98.374%
7362	SILVER SPRING NETWORKS INC COMMON STOCK USD.001	0.001%	98.375%
7363	MERIDIAN ENERGY	0.001%	98.377%
7364	STOCKMANN OYJ A	0.001%	98.378%
7365	LPKF LASER & EL	0.001%	98.379%
7366	GENTING PLANTA	0.001%	98.381%
7367	VAUDOISE ASSURA	0.001%	98.382%
7368	MEDY-TOX INC	0.001%	98.383%
7369	MK ELECTRON	0.001%	98.385%
7370	DAE DUCK ELECTR	0.001%	98.386%
7371	PARKER DRILLING CO COMMON STOCK USD.167	0.001%	98.387%
7372	GOODBABY INTERN	0.001%	98.389%
7373	SWORD GROUP	0.001%	98.390%
7374	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.391%
7375	CONTANGO OIL + GAS COMMON STOCK USD.04	0.001%	98.392%
7376	CESC	0.001%	98.394%
7377	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.001%	98.395%
7378	NORITSU KOKI CO	0.001%	98.396%
7379	FUJIMORI KOGYO	0.001%	98.398%
7380	ROBERT WALTERS	0.001%	98.399%
7381	UOB-KAY HIAN HO	0.001%	98.400%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7382	SHANDONG CHENMI	0.001%	98.402%
7383	TCL MULTIMEDIA	0.001%	98.403%
7384	AHRESTY CORP	0.001%	98.404%
7385	ALPHA NETWORKS	0.001%	98.406%
7386	MERCURIES & ASS	0.001%	98.407%
7387	BERJAYA CORPORA	0.001%	98.408%
7388	KAMEI CORP	0.001%	98.409%
7389	CHINA LILANG LT	0.001%	98.411%
7390	INABATA & CO	0.001%	98.412%
7391	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.001%	98.413%
7392	UNID CO LTD	0.001%	98.415%
7393	TIAN AN CHINA I	0.001%	98.416%
7394	DISCO CORPORATI	0.001%	98.417%
7395	NEUROCRINE BIOS	0.001%	98.419%
7396	AEON FANTASY CO	0.001%	98.420%
7397	CAMBRIDGE INDUS	0.001%	98.421%
7398	VILLAGE SUPERMA	0.001%	98.422%
7399	BOMBARDIER INC	0.001%	98.424%
7400	CHINA OCEANWIDE	0.001%	98.425%
7401	BRUNELLO CUCINE	0.001%	98.426%
7402	TAI CHEUNG HLDG	0.001%	98.428%
7403	K.C. TECH	0.001%	98.429%
7404	B/E AEROSPACE INC COMMON STOCK USD.01	0.001%	98.430%
7405	CUTERA INC COMMON STOCK USD.001	0.001%	98.432%
7406	FILINVEST LAND	0.001%	98.433%
7407	BGF RETAIL CO L	0.001%	98.434%
7408	DENKI KOGYO CO	0.001%	98.435%
7409	SMK CORP	0.001%	98.437%
7410	FORHOUSE CORP	0.001%	98.438%
7411	INFOCOM CORP	0.001%	98.439%
7412	INDAH KIAT PULP	0.001%	98.441%
7413	RYOYO ELECTRO C	0.001%	98.442%
7414	ELECTRA	0.001%	98.443%
7415	GRIEG SEAFOOD A	0.001%	98.444%
7416	EVS BROADCAST E	0.001%	98.446%
7417	WARABEYA NICHYI	0.001%	98.447%
7418	TELSTRA CORP-AD	0.001%	98.448%
7419	ASCOPIAVE SPA	0.001%	98.450%
7420	DR REDDYS LABS	0.001%	98.451%
7421	CELLCOM ISRAEL	0.001%	98.452%
7422	SPEEDY HIRE PLC	0.001%	98.453%
7423	GOLD CIRCUIT EL	0.001%	98.455%
7424	T-GAIA CORP	0.001%	98.456%
7425	NYRSTAR NV	0.001%	98.457%
7426	GLAXOSMITHKLINE	0.001%	98.459%
7427	TUPY SA	0.001%	98.460%
7428	PARIS ORLEANS S	0.001%	98.461%
7429	KONGSBERG GRUPP	0.001%	98.462%
7430	CROCS INC COMMON STOCK USD.001	0.001%	98.464%
7431	SEIKITOKYU KOGY	0.001%	98.465%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7432	ASIA PACIFIC TE	0.001%	98.466%
7433	SHW AG	0.001%	98.468%
7434	MINISTOP CO	0.001%	98.469%
7435	ZINWELL CORP	0.001%	98.470%
7436	SINGAMAS CONTAI	0.001%	98.471%
7437	UNIVERSAL ROBIN	0.001%	98.473%
7438	TAIWAN LAND DEV	0.001%	98.474%
7439	GREEN BANCORP INC COMMON STOCK USD.01	0.001%	98.475%
7440	SPIE SA	0.001%	98.477%
7441	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.001%	98.478%
7442	UNIVERSAL CEMEN	0.001%	98.479%
7443	CITY OFFICE REI	0.001%	98.480%
7444	SOL SPA	0.001%	98.482%
7445	NOJIMA CORP	0.001%	98.483%
7446	DUNELM GROUP PL	0.001%	98.484%
7447	KIKKOMAN CORP	0.001%	98.485%
7448	OBAYASHI ROAD C	0.001%	98.487%
7449	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.001%	98.488%
7450	PTT PUBLIC COMP	0.001%	98.489%
7451	NIPPON THOMPSON	0.001%	98.491%
7452	SANYO DENKI CO	0.001%	98.492%
7453	SIPEF(PLANT FIN	0.001%	98.493%
7454	LPN DEVELOPMENT	0.001%	98.494%
7455	GMO PAYMENT GAT	0.001%	98.496%
7456	CHINA REINSURAN	0.001%	98.497%
7457	BKW ENERGIE AG	0.001%	98.498%
7458	FUJITSU KIDEN	0.001%	98.499%
7459	LSB INDUSTRIES INC COMMON STOCK USD.1	0.001%	98.501%
7460	WHITESTONE REIT REIT USD.001	0.001%	98.502%
7461	SREI INFRASTRUC	0.001%	98.503%
7462	JASMINE INTERNA	0.001%	98.504%
7463	ASAHI CO LTD	0.001%	98.506%
7464	STANDARD FOODS	0.001%	98.507%
7465	COSCO INTERNATI	0.001%	98.508%
7466	SUNNINGDALE TEC	0.001%	98.510%
7467	ZOPLA PROPERTY	0.001%	98.511%
7468	KAVERI SEED CO	0.001%	98.512%
7469	XINJIANG XINXIN	0.001%	98.513%
7470	COSCO CAPITAL I	0.001%	98.515%
7471	FUKUSHIMA BANK	0.001%	98.516%
7472	HYUNDAI ROTEM C	0.001%	98.517%
7473	CHUBU SHIRYO CO	0.001%	98.518%
7474	TAKUMA CO	0.001%	98.520%
7475	CONCORD NEW ENE	0.001%	98.521%
7476	NORITAKE CO	0.001%	98.522%
7477	MUELLER INDUSTRIES INC SUBORDINATED 03/27 6	0.001%	98.523%
7478	WILH. WILHELMSE	0.001%	98.525%
7479	SAGA PLC	0.001%	98.526%
7480	WPP AUNZ LTD	0.001%	98.527%
7481	DNO INTERNATION	0.001%	98.528%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7482	ERA GROUP INC COMMON STOCK USD.01	0.001%	98.530%
7483	SHINDENGEN ELEC	0.001%	98.531%
7484	MASISA SA	0.001%	98.532%
7485	RICH DEVELOPMEN	0.001%	98.533%
7486	13 HOLDINGS LTD	0.001%	98.535%
7487	VARDHMAN TEXTIL	0.001%	98.536%
7488	NOVATEK OAO	0.001%	98.537%
7489	BEIJING NORTH S	0.001%	98.538%
7490	CHINA GREENLAND	0.001%	98.540%
7491	EMLAK KONUT GYO	0.001%	98.541%
7492	MOTA ENIGL SGPS	0.001%	98.542%
7493	TSURUMI MFG CO	0.001%	98.543%
7494	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.001%	98.545%
7495	YOROZU CORP	0.001%	98.546%
7496	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	98.547%
7497	EUROPAC PAPELES	0.001%	98.548%
7498	DAIKI ALUMINIUM	0.001%	98.550%
7499	STABILUS SA	0.001%	98.551%
7500	FIRST GEN CORPO	0.001%	98.552%
7501	ECOPETROL SA SPONSORED ADR ADR	0.001%	98.553%
7502	SHINSHO CORP	0.001%	98.555%
7503	mitsui + CO LTD SPONS ADR ADR	0.001%	98.556%
7504	CRAFT BREWERS A	0.001%	98.557%
7505	COSCO CORPORATI	0.001%	98.558%
7506	KUSURI NO AOKI	0.001%	98.559%
7507	ACOM CO	0.001%	98.561%
7508	KEYW HOLDING CORP/THE COMMON STOCK	0.001%	98.562%
7509	MEARS GROUP PLC	0.001%	98.563%
7510	ASCENDAS HOSPIT	0.001%	98.564%
7511	LINK ADMINISTRA	0.001%	98.566%
7512	LI PENG ENTERPR	0.001%	98.567%
7513	PAYPOINT	0.001%	98.568%
7514	BASSO INDUSTRY	0.001%	98.569%
7515	METAIR INVESTME	0.001%	98.571%
7516	AFFIN HLDGS BHD	0.001%	98.572%
7517	DABUR INDIA LTD	0.001%	98.573%
7518	KITA-NIPPON BAN	0.001%	98.574%
7519	ZAGG INC COMMON STOCK USD.001	0.001%	98.575%
7520	TEKFEN HOLDING	0.001%	98.577%
7521	ONE HOSPITALITY	0.001%	98.578%
7522	HORIZON GLOBAL CORP COMMON STOCK	0.001%	98.579%
7523	RIDLEY CORP LTD	0.001%	98.580%
7524	AGABANG&COMPANY	0.001%	98.582%
7525	RTX TELECOM	0.001%	98.583%
7526	INARI AMERTRON	0.001%	98.584%
7527	MEIKO ELECTRONI	0.001%	98.585%
7528	CELSIA SA ESP	0.001%	98.587%
7529	BANCO POPULAR E	0.001%	98.588%
7530	ELECOM CO LTD	0.001%	98.589%
7531	HANMI PHARM CO	0.001%	98.590%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7532	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.001%	98.591%
7533	ARATA CORP	0.001%	98.593%
7534	GUANGSHEN RAILW	0.001%	98.594%
7535	BEL FUSE INC CL B COMMON STOCK USD.1	0.001%	98.595%
7536	YUEXIU TRANSPOR	0.001%	98.596%
7537	SPIN MASTER COR	0.001%	98.598%
7538	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	98.599%
7539	WYNN MACAU LTD	0.001%	98.600%
7540	FORD OTOSAN	0.001%	98.601%
7541	BORYSZEW SA	0.001%	98.602%
7542	HNZ GROUP INC	0.001%	98.604%
7543	TRANCOM CO, LTD	0.001%	98.605%
7544	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	98.606%
7545	HO BEE INVESTME	0.001%	98.607%
7546	GLOBAL NET LEASE INC REIT USD.01	0.001%	98.608%
7547	TA CHEN STAINLE	0.001%	98.610%
7548	CHINA COAL ENER	0.001%	98.611%
7549	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.001%	98.612%
7550	HUNG POO CONSTR	0.001%	98.613%
7551	NICE INFORMATIO	0.001%	98.614%
7552	HEARTLAND NEW Z	0.001%	98.616%
7553	QINGLING MOTORS	0.001%	98.617%
7554	PLAYMATES TOYS	0.001%	98.618%
7555	LOCK&LOCK CO LT	0.001%	98.619%
7556	INGENIA COMMUNI	0.001%	98.621%
7557	HOEGH LNG HOLDI	0.001%	98.622%
7558	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.001%	98.623%
7559	STRIDE STAPLED	0.001%	98.624%
7560	ZENG HSING INDL	0.001%	98.625%
7561	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.001%	98.627%
7562	PICO FAR EAST H	0.001%	98.628%
7563	IP GROUP	0.001%	98.629%
7564	GRO-BELS CO LTD	0.001%	98.630%
7565	SYNERGIE	0.001%	98.631%
7566	SUPERMAX CORPOR	0.001%	98.633%
7567	BEST PACIFIC IN	0.001%	98.634%
7568	SUNPOWER CORP COMMON STOCK USD.001	0.001%	98.635%
7569	ARROW GLOBAL GR	0.001%	98.636%
7570	SRE GROUP LTD	0.001%	98.637%
7571	HONGKONG&SHANG	0.001%	98.638%
7572	IMMOBILIARE GRA	0.001%	98.640%
7573	ARROWHEAD PROR	0.001%	98.641%
7574	ALTEK CORP	0.001%	98.642%
7575	WASION METERS G	0.001%	98.643%
7576	AMER SOFTWARE I	0.001%	98.644%
7577	PRESIDENT SECS	0.001%	98.646%
7578	YAKULT HONSHA C	0.001%	98.647%
7579	BEIJING URBAN C	0.001%	98.648%
7580	SOGEFI	0.001%	98.649%
7581	FORUS S.A.	0.001%	98.650%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7582	SAGAX AB	0.001%	98.652%
7583	KARDEMIR KARABU	0.001%	98.653%
7584	RINNAI CORP	0.001%	98.654%
7585	MASTER GLORY GR	0.001%	98.655%
7586	HUADIAN FUXIN E	0.001%	98.656%
7587	NICOLET BANKSHARES INC COMMON STOCK	0.001%	98.657%
7588	SIEMENS INDIA L	0.001%	98.659%
7589	USEN CORP	0.001%	98.660%
7590	QSC AG	0.001%	98.661%
7591	AJISEN CHINA HO	0.001%	98.662%
7592	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	98.663%
7593	MORITA HOLDINGS	0.001%	98.665%
7594	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.001%	98.666%
7595	PSK INC	0.001%	98.667%
7596	MAN SE	0.001%	98.668%
7597	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.001%	98.669%
7598	ULTRAGENYX PHARMACEUTICAL IN COMMON STOCK USD.001	0.001%	98.670%
7599	DYNAPACK INTL T	0.001%	98.672%
7600	APT SATELLITE	0.001%	98.673%
7601	PERSISTENT SYST	0.001%	98.674%
7602	TOENEC CORP	0.001%	98.675%
7603	INTOPS CO	0.001%	98.676%
7604	ZUIKO CORP	0.001%	98.677%
7605	SHINOKEN GROUP	0.001%	98.679%
7606	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.001%	98.680%
7607	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.001%	98.681%
7608	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.001%	98.682%
7609	SIGMA DESIGNS INC COMMON STOCK	0.001%	98.683%
7610	SEKISUI JUSHI C	0.001%	98.685%
7611	PEGASUS SEWING	0.001%	98.686%
7612	ANICOM HOLDINGS	0.001%	98.687%
7613	HIDAY HIDAKA CO	0.001%	98.688%
7614	ARB CORP LTD	0.001%	98.689%
7615	FUKUDA CORP	0.001%	98.690%
7616	W-SCOPE CO	0.001%	98.692%
7617	HAN JIN TRANSPO	0.001%	98.693%
7618	ZIX CORP COMMON STOCK USD.01	0.001%	98.694%
7619	GFT TECHNOLOGY	0.001%	98.695%
7620	SKYWAY SECURITI	0.001%	98.696%
7621	NETUREN CO	0.001%	98.697%
7622	ARDMORE SHIPPIN	0.001%	98.698%
7623	MEDICLINIC INTE	0.001%	98.700%
7624	MALIBU BOATS INC A COMMON STOCK USD.01	0.001%	98.701%
7625	STAR CRUISES LT	0.001%	98.702%
7626	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	98.703%
7627	VIRBAC	0.001%	98.704%
7628	KONISHI CO LTD	0.001%	98.705%
7629	UNITECH LIMITED	0.001%	98.707%
7630	KOPIN CORP COMMON STOCK USD.01	0.001%	98.708%
7631	TEKKEN CORP	0.001%	98.709%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7632	STP & I PCL-FOR	0.001%	98.710%
7633	CONSORCIO ARA S	0.001%	98.711%
7634	MEDIVIR	0.001%	98.712%
7635	ITALGAS SPA	0.001%	98.714%
7636	SIIC ENVIRONMEN	0.001%	98.715%
7637	SYMPHONY HLDGS	0.001%	98.716%
7638	FARMERS NATL BANC CORP COMMON STOCK	0.001%	98.717%
7639	EASTMAN KODAK CO COMMON STOCK USD.01	0.001%	98.718%
7640	NATUREX	0.001%	98.719%
7641	PACK CORP	0.001%	98.720%
7642	TATUNG	0.001%	98.722%
7643	GLOBAL YATIRIM	0.001%	98.723%
7644	ORDINA NV	0.001%	98.724%
7645	WESTGOLD RESOUR	0.001%	98.725%
7646	SEIKA CORP	0.001%	98.726%
7647	SKF AB	0.001%	98.727%
7648	BERJAYA SPORTS	0.001%	98.728%
7649	OILES CORPORATI	0.001%	98.730%
7650	ACE HARDWARE IN	0.001%	98.731%
7651	REDCO PROPRTIE	0.001%	98.732%
7652	L&K ENGINEERING	0.001%	98.733%
7653	BANCO BTG PACTU	0.001%	98.734%
7654	FAR EAST HOSPIT	0.001%	98.735%
7655	HARIM CO LTD	0.001%	98.736%
7656	MULTI PACKAGING	0.001%	98.738%
7657	NISSIN CORP	0.001%	98.739%
7658	OLYMPIC STEEL I	0.001%	98.740%
7659	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	98.741%
7660	TAKACHIHO ELECT	0.001%	98.742%
7661	INTERNAP CORP COMMON STOCK USD.001	0.001%	98.743%
7662	RETAIL ESTATES	0.001%	98.744%
7663	POLYPLEX THAILA	0.001%	98.746%
7664	TOHO TITANIUM C	0.001%	98.747%
7665	WELCIA HOLDINGS	0.001%	98.748%
7666	NISSHIN STEEL H	0.001%	98.749%
7667	IDI INSURANCE C	0.001%	98.750%
7668	MATRIX	0.001%	98.751%
7669	CORP INMOBILIAR	0.001%	98.752%
7670	YAHAGI CONST CO	0.001%	98.753%
7671	RTI SURGICAL INC COMMON STOCK USD.001	0.001%	98.755%
7672	INTERVEST OFFIC	0.001%	98.756%
7673	TAMEDIA AG	0.001%	98.757%
7674	AKSA AKRILIK KI	0.001%	98.758%
7675	SCHAEFFLER AG P	0.001%	98.759%
7676	STRAUSS GROUP L	0.001%	98.760%
7677	SUESS MICRO TEC	0.001%	98.761%
7678	ZIJIN MINING GR	0.001%	98.762%
7679	AIRPORT CITY LT	0.001%	98.764%
7680	DEVELOPMENT SEC	0.001%	98.765%
7681	IMF (AUSTRALIA)	0.001%	98.766%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7682	FORMOSA LABORAT	0.001%	98.767%
7683	HOCHIKI CORPORA	0.001%	98.768%
7684	TOYO WHARF & W	0.001%	98.769%
7685	CHINA SILVER GR	0.001%	98.770%
7686	NSD CO LTD	0.001%	98.771%
7687	GUOLIAN SECURIT	0.001%	98.773%
7688	TIMBERCREEK FIN	0.001%	98.774%
7689	MEDCO ENERGI IN	0.001%	98.775%
7690	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.001%	98.776%
7691	YOKOGAWA BRIDGE	0.001%	98.777%
7692	REGAL REIT	0.001%	98.778%
7693	BOSIDENG INTL H	0.001%	98.779%
7694	DAISAN BANK	0.001%	98.780%
7695	WALLISER KANTON	0.001%	98.781%
7696	TORIDOLL CORPOR	0.001%	98.783%
7697	DASSAULT AVIATI	0.001%	98.784%
7698	ASHFORD HOSPITALITY PRIME IN REIT USD.01	0.001%	98.785%
7699	CARL ZEISS MEDI	0.001%	98.786%
7700	DASSAULT SYSTEM	0.001%	98.787%
7701	KONTRON AG	0.001%	98.788%
7702	NAGATANEN CO L	0.001%	98.789%
7703	EISAI CO	0.001%	98.790%
7704	WINGSTOP INC COMMON STOCK USD.01	0.001%	98.791%
7705	NIPPON YUSOKI C	0.001%	98.793%
7706	CERVUS EQUIPMEN	0.001%	98.794%
7707	KYODO PRINTING	0.001%	98.795%
7708	CHINA SANJIANG	0.001%	98.796%
7709	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.001%	98.797%
7710	DAIRY FARM INTL	0.001%	98.798%
7711	GDI PROPERTY GR	0.001%	98.799%
7712	NORDIC SEMICOND	0.001%	98.800%
7713	KOTOBUKI SPIRIT	0.001%	98.801%
7714	ATSUGI NYLON IN	0.001%	98.802%
7715	AIPHONE CO	0.001%	98.804%
7716	ORACLE CORP JAP	0.001%	98.805%
7717	KYOKUTO SECURIT	0.001%	98.806%
7718	TAUNG GOLD INTE	0.001%	98.807%
7719	GUJARAT GAS LTD	0.001%	98.808%
7720	MANDOM CORP	0.001%	98.809%
7721	REGIS HEALTHCAR	0.001%	98.810%
7722	BATA INDIA LTD	0.001%	98.811%
7723	VANACHAI GROUP	0.001%	98.812%
7724	VALUE PARTNERS	0.001%	98.813%
7725	WAH LEEIndustr	0.001%	98.815%
7726	PERSEUS MINING	0.001%	98.816%
7727	PANIN FINANCIAL	0.001%	98.817%
7728	NORTHWEST PIPE	0.001%	98.818%
7729	HANWHA NON-LIFE	0.001%	98.819%
7730	HANA MICROELECT	0.001%	98.820%
7731	SIAM GLOBAL HOU	0.001%	98.821%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7732	ASAHI KOGYOSHA	0.001%	98.822%
7733	SHENYIN WANGUO(0.001%	98.823%
7734	PULSE SEISMIC	0.001%	98.824%
7735	BANK JABAR BANT	0.001%	98.825%
7736	51JOB INC ADR ADR USD.0001	0.001%	98.827%
7737	TIM PARTICIPACOE SA ADR ADR	0.001%	98.828%
7738	HUONS CO LTD	0.001%	98.829%
7739	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.001%	98.830%
7740	BRIGHT SMART SE	0.001%	98.831%
7741	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.001%	98.832%
7742	YASUNAGA CORP	0.001%	98.833%
7743	NISSEI PLSTIC I	0.001%	98.834%
7744	CHAIN STORE OKU	0.001%	98.835%
7745	BELLEVUE GROUP	0.001%	98.836%
7746	LSI INDUSTRIES INC COMMON STOCK	0.001%	98.837%
7747	COROMANDEL INTL	0.001%	98.839%
7748	GLOBAL MEDIACOM	0.001%	98.840%
7749	INVESTEC PROP F	0.001%	98.841%
7750	BROADLEAF CO LT	0.001%	98.842%
7751	NIPPON DENSETSU	0.001%	98.843%
7752	WASHTEC AG	0.001%	98.844%
7753	LING SEN PRECIS	0.001%	98.845%
7754	RAYMOND LTD	0.001%	98.846%
7755	BITTIUM OYJ	0.001%	98.847%
7756	SUNG KWANG BEND	0.001%	98.848%
7757	ICHIYOSHI SECS	0.001%	98.849%
7758	GATEWAY DISTRIIP	0.001%	98.850%
7759	TAIWAN SOGO SHI	0.001%	98.851%
7760	CHIBA KOGYO BAN	0.001%	98.853%
7761	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.001%	98.854%
7762	KURA CORPORATIO	0.001%	98.855%
7763	PARQUE ARAUCO S	0.001%	98.856%
7764	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.001%	98.857%
7765	MILBON CO	0.001%	98.858%
7766	UNITECH PRINTED	0.001%	98.859%
7767	DAITO PHARM	0.001%	98.860%
7768	GOLD RESOURCE CORP COMMON STOCK USD.001	0.001%	98.861%
7769	BIJOU BRIGITTE	0.001%	98.862%
7770	MATSUDA SANGYO	0.001%	98.863%
7771	TAILORED BRANDS INC COMMON STOCK USD.01	0.001%	98.864%
7772	DELEK AUTOMOTIV	0.001%	98.865%
7773	TAIWAN PCB TECH	0.001%	98.866%
7774	TIMMINS GOLD CO	0.001%	98.867%
7775	KIRKLAND S INC COMMON STOCK	0.001%	98.869%
7776	HI SUN TECH CHI	0.001%	98.870%
7777	DOGAN HOLDINGS	0.001%	98.871%
7778	HONG KONG AIRCR	0.001%	98.872%
7779	PRECIOUS SHIPPI	0.001%	98.873%
7780	INFO SVS INTL	0.001%	98.874%
7781	HANNSTAR BOARD	0.001%	98.875%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7782	RYOSHOKU LTD	0.001%	98.876%
7783	GL EVENTS	0.001%	98.877%
7784	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.001%	98.878%
7785	SWISSQUOTE GP H	0.001%	98.879%
7786	TAEKWANG IND CO	0.001%	98.880%
7787	LUXOTTICA GROUP	0.001%	98.881%
7788	NIPPON SEISEN C	0.001%	98.882%
7789	HIGASHI NIHON H	0.001%	98.883%
7790	EDREAMS ODIGEO	0.001%	98.884%
7791	IMPERIAL BRANDS PLC SPON ADR ADR	0.001%	98.885%
7792	FOXTONS GROUP P	0.001%	98.886%
7793	EVERLIGHT CHEMI	0.001%	98.888%
7794	WILH WILHELMSSEN	0.001%	98.889%
7795	SANOH INDUSTRIA	0.001%	98.890%
7796	CHU KONG SHIPPI	0.001%	98.891%
7797	TAIHO KOGYO	0.001%	98.892%
7798	K&O ENERGY GROU	0.001%	98.893%
7799	BING-GRAE	0.001%	98.894%
7800	XAAR	0.001%	98.895%
7801	NOKIA CORP ADR	0.001%	98.896%
7802	NITTOKU ENG CO	0.001%	98.897%
7803	WIRECARD AG	0.001%	98.898%
7804	SUNWAY REAL EST	0.001%	98.899%
7805	XENITH BANKSHARES INC COMMON STOCK USD.01	0.001%	98.900%
7806	STS SEMICONDUCT	0.001%	98.901%
7807	Minerva SA	0.001%	98.902%
7808	OSAKA STEEL CO	0.001%	98.903%
7809	SUNPLUS TECHNOL	0.001%	98.904%
7810	TELEKOM MALAYSI	0.001%	98.905%
7811	GAMEHOST INC	0.001%	98.906%
7812	ASANUMA CORP	0.001%	98.907%
7813	MAIRE TECNIMONT	0.001%	98.908%
7814	PROBI AB	0.001%	98.910%
7815	GOEASY LTD	0.001%	98.911%
7816	KOBAYASHI PHARM	0.001%	98.912%
7817	BANPU PUBLIC CO	0.001%	98.913%
7818	AKITA DRILLING	0.001%	98.914%
7819	INTAGE INC	0.001%	98.915%
7820	ADCOCK INGRAM H	0.001%	98.916%
7821	QUINTIS LTD	0.001%	98.917%
7822	TOPBI INTERNATI	0.001%	98.918%
7823	FREIGHTCAR AMER	0.001%	98.919%
7824	HANSOL CHEMICAL	0.001%	98.920%
7825	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.001%	98.921%
7826	LH FINANCIAL GR	0.001%	98.922%
7827	TOKYO THEATRES	0.001%	98.923%
7828	JUSTSYSTEM	0.001%	98.924%
7829	VILLAGE ROADSHO	0.001%	98.925%
7830	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.001%	98.926%
7831	JALUX INC	0.001%	98.927%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7832	LMI AEROSPACE INC COMMON STOCK USD.02	0.001%	98.928%
7833	UNITED ENERGY G	0.001%	98.929%
7834	CHUNG HWA PULP	0.001%	98.930%
7835	BATU KAWAN BHD	0.001%	98.931%
7836	KURODA ELECTRIC	0.001%	98.932%
7837	BEIJING ENT MED	0.001%	98.933%
7838	PT PAN INDONESIA	0.001%	98.934%
7839	HELLENIC EXCH H	0.001%	98.935%
7840	FURUKAWA BATTER	0.001%	98.936%
7841	CHINA STRATEGIC	0.001%	98.937%
7842	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.001%	98.938%
7843	KUMIAI CHEM IND	0.001%	98.939%
7844	STHREE	0.001%	98.940%
7845	INOVALIS REAL E	0.001%	98.941%
7846	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.001%	98.942%
7847	BALRAMPUR CHINI	0.001%	98.943%
7848	CORONA CORP	0.001%	98.944%
7849	TREVI FINANZIAR	0.001%	98.945%
7850	BYUCKSAN CORP	0.001%	98.946%
7851	PARKSON RETAIL	0.001%	98.947%
7852	HYFLUX LTD	0.001%	98.949%
7853	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.001%	98.950%
7854	FACC AG	0.001%	98.951%
7855	KANTO TSUKUBA B	0.001%	98.952%
7856	CHUETSU PULP&PA	0.001%	98.953%
7857	SINCERE NAVIGAT	0.001%	98.954%
7858	JIMOTO HLDGS IN	0.001%	98.955%
7859	HAGIHARA INDUST	0.001%	98.956%
7860	CDI CORP COMMON STOCK USD.1	0.001%	98.957%
7861	DAI-ICHI SEIKO	0.001%	98.958%
7862	EREGLI DEMIR CE	0.001%	98.959%
7863	ITOKI CORP	0.001%	98.960%
7864	GESCO AG	0.001%	98.961%
7865	VP BANK AG	0.001%	98.962%
7866	INAGEYA CO LTD	0.001%	98.963%
7867	FORMOSAN RUBBER	0.001%	98.964%
7868	ZUMTOBEL AG	0.001%	98.965%
7869	SHN EXPRESSWAY	0.001%	98.966%
7870	HARBOUR CENTRE	0.001%	98.967%
7871	SA SA INTL HLDG	0.001%	98.968%
7872	LAYNE CHRISTENS	0.001%	98.969%
7873	AMUSE INC	0.001%	98.970%
7874	IWAICOSMO HLDGS	0.001%	98.971%
7875	SILVER GRANT IN	0.001%	98.972%
7876	TOKYO ROPE MFG	0.001%	98.973%
7877	FONTERRA SHAREH	0.001%	98.974%
7878	SERITAGE GROWTH PROP A REIT REIT	0.001%	98.975%
7879	HAICHANG HOLDIN	0.001%	98.976%
7880	BOLSA DE VALOR	0.001%	98.977%
7881	METKA SA	0.001%	98.978%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7882	TOYO TANSO CO L	0.001%	98.979%
7883	SAMTY CO.LTD.	0.001%	98.980%
7884	YINSON HOLDINGS	0.001%	98.981%
7885	CAPITAL ONE BAN	0.001%	98.982%
7886	RENAISSANCE INC	0.001%	98.983%
7887	LEAF GROUP LTD COMMON STOCK USD.0001	0.001%	98.984%
7888	BLACK BOX CORP	0.001%	98.985%
7889	COSMO LADY CHIN	0.001%	98.986%
7890	SINOSOFT TECHNO	0.001%	98.987%
7891	AMSTERDAM COMMO	0.001%	98.988%
7892	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	98.989%
7893	CTT-CORREIOS DE	0.001%	98.990%
7894	SYRAH RESOURCES	0.001%	98.991%
7895	MIE BANK LTD/TH	0.001%	98.992%
7896	MARUWA CO LTD	0.001%	98.993%
7897	BELLE CORPORATI	0.001%	98.994%
7898	RADIUM LIFE TEC	0.001%	98.995%
7899	UCHIDA YOKO CO	0.001%	98.996%
7900	PURE TECHNOLOGI	0.001%	98.997%
7901	YOMIURI LAND CO	0.001%	98.998%
7902	CONVOY FINANCIA	0.001%	98.999%
7903	DAIKOKU DENKI C	0.001%	99.000%
7904	BSB BANCORP INC/MA COMMON STOCK USD.01	0.001%	99.000%
7905	SK TELECOM	0.001%	99.001%
7906	LAMPRELL PLC	0.001%	99.002%
7907	MOBILEPHONE TEL	0.001%	99.003%
7908	INTERPARK CORP	0.001%	99.004%
7909	GIANPLUS TECHN	0.001%	99.005%
7910	MEISEI INDUSTRI	0.001%	99.006%
7911	ACTRON TECHNOLO	0.001%	99.007%
7912	GOLDEN MEDITECH	0.001%	99.008%
7913	RYODEN TRADING	0.001%	99.009%
7914	AEKYUNG PETROCH	0.001%	99.010%
7915	FREIGHTWAYS LTD	0.001%	99.011%
7916	NEC CAPITAL SOL	0.001%	99.012%
7917	PW MEDTECH GROU	0.001%	99.013%
7918	MATSUI CONST CO	0.001%	99.014%
7919	NIPPON PILLAR P	0.001%	99.015%
7920	AIRASIA X BHD	0.001%	99.016%
7921	LIFETECH SCIENT	0.001%	99.017%
7922	G.U.D. HOLDINGS	0.001%	99.018%
7923	OSJB HOLDINGS C	0.001%	99.019%
7924	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.001%	99.020%
7925	TUBACEX SA	0.001%	99.021%
7926	UNILEVER PLC	0.001%	99.022%
7927	CIA SANEAMENTO	0.001%	99.023%
7928	ESSO(FRANCAISE)	0.001%	99.024%
7929	MALAYSIAN PACIF	0.001%	99.025%
7930	GRASIM INDUSTRI	0.001%	99.026%
7931	AXT INC COMMON STOCK USD.001	0.001%	99.027%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7932	UMW HLDGS BERHA	0.001%	99.028%
7933	PROPERTY FOR IN	0.001%	99.029%
7934	GOL LINHAS AERE	0.001%	99.030%
7935	HEY SONG	0.001%	99.031%
7936	NETMIND FINANCI	0.001%	99.032%
7937	RED LION HOTELS CORP COMMON STOCK USD.01	0.001%	99.033%
7938	FURUSATO INDUST	0.001%	99.034%
7939	PHIBRO ANIMAL H	0.001%	99.035%
7940	CSE GLOBAL LIMI	0.001%	99.036%
7941	ALEXANDER FORBE	0.001%	99.037%
7942	MICRONICS JAPAN	0.001%	99.038%
7943	STUDIO ALICE CO	0.001%	99.039%
7944	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.001%	99.039%
7945	AGILYSYS INC COMMON STOCK USD.3	0.001%	99.040%
7946	SHREE CEMENT LT	0.001%	99.041%
7947	YASUDA WAREHOUS	0.001%	99.042%
7948	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.001%	99.043%
7949	HUSQVARNA AB	0.001%	99.044%
7950	GENESIS ENERGY	0.001%	99.045%
7951	SAES GETTERS	0.001%	99.046%
7952	MABUCHI MOTOR C	0.001%	99.047%
7953	CHIYODA INTEGRE	0.001%	99.048%
7954	AGRITRADE RESOU	0.001%	99.049%
7955	WESTAR ENERGY I	0.001%	99.050%
7956	CHINA SOUTHERN AIR SPONS ADR ADR	0.001%	99.051%
7957	SHOEI CO LTD	0.001%	99.052%
7958	PT PAKUWON JATI	0.001%	99.053%
7959	GS RETAIL CO LT	0.001%	99.054%
7960	REXLOT HOLDINGS	0.001%	99.055%
7961	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.001%	99.056%
7962	FRANCE BED HOLD	0.001%	99.057%
7963	CREDITO REAL SA	0.001%	99.058%
7964	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	99.059%
7965	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.001%	99.060%
7966	DELTA-GALIL IND	0.001%	99.061%
7967	ITC PROPERTIES	0.001%	99.062%
7968	CHINA MERCHANTS	0.001%	99.062%
7969	TYC BROTHER IND	0.001%	99.063%
7970	MITSUBISHI PAPE	0.001%	99.064%
7971	NICE-SYSTEMS LT	0.001%	99.065%
7972	KANAGAWA CHUO K	0.001%	99.066%
7973	SALA CORPORATIO	0.001%	99.067%
7974	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.001%	99.068%
7975	HANSEN TECHNOLO	0.001%	99.069%
7976	SEMPERIT AG HOL	0.001%	99.070%
7977	AIXTRON SE	0.001%	99.071%
7978	DAIKEN CORP	0.001%	99.072%
7979	MIMASU SEMICOND	0.001%	99.073%
7980	OHSO FOOD SERV	0.001%	99.074%
7981	CONNECT GROUP	0.001%	99.075%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7982	TOA CORP	0.001%	99.076%
7983	HOLTEK SEMICOND	0.001%	99.077%
7984	CONTROL4 CORP COMMON STOCK USD.0001	0.001%	99.078%
7985	SHIBAURA ELECTR	0.001%	99.079%
7986	CHUKYO BANK	0.001%	99.080%
7987	NIHON CHOUZAI C	0.001%	99.080%
7988	DISH TV INDIA L	0.001%	99.081%
7989	SIA REIT INC	0.001%	99.082%
7990	MIYAJI ENGINEER	0.001%	99.083%
7991	SOLIUM CAPITAL	0.001%	99.084%
7992	SCHIBSTED ASA	0.001%	99.085%
7993	HODOGAYA CHEMIC	0.001%	99.086%
7994	MITSUUROKO CO L	0.001%	99.087%
7995	KAWASAN INDS JA	0.001%	99.088%
7996	GUJARAT FLUOROC	0.001%	99.089%
7997	CRH PLC	0.001%	99.090%
7998	FAIRPOINT COMMUNICATIONS INC COMMON STOCK USD.01	0.001%	99.091%
7999	RAMELIUS RESOUR	0.001%	99.092%
8000	FRASERS CENTREP	0.001%	99.093%
8001	BPOST SA	0.001%	99.094%
8002	HOLY STONE ENTE	0.001%	99.095%
8003	KAWAI MUSICAL I	0.001%	99.095%
8004	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.001%	99.096%
8005	WIZZ AIR HOLDIN	0.001%	99.097%
8006	CARDINAL ENERGY	0.001%	99.098%
8007	SPCG	0.001%	99.099%
8008	RH COMMON STOCK USD.0001	0.001%	99.100%
8009	SLC AGRICOLA SA	0.001%	99.101%
8010	FIAT CHRYSLER A	0.001%	99.102%
8011	LEASINVEST REAL	0.001%	99.103%
8012	XTREME DRILLING	0.001%	99.104%
8013	ICOM INCORPORAT	0.001%	99.105%
8014	SVENSKA HANDELS	0.001%	99.106%
8015	CMIC HOLDINGS C	0.001%	99.107%
8016	BASLER KTBK	0.001%	99.108%
8017	MEDIA PRIMA BHD	0.001%	99.109%
8018	FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0	0.001%	99.109%
8019	NITTO KOHKI CO	0.001%	99.110%
8020	BAUER AG	0.001%	99.111%
8021	SHANGHAI FUDAN-	0.001%	99.112%
8022	TOX FREE SOLUTI	0.001%	99.113%
8023	SCHALTBAU HOLDI	0.001%	99.114%
8024	HIROSE ELECTRIC	0.001%	99.115%
8025	KURIMOTO	0.001%	99.116%
8026	IMASEN ELEC IND	0.001%	99.117%
8027	SAS AB	0.001%	99.118%
8028	VESTEL ELECTRON	0.001%	99.119%
8029	WONIK IPS CO LT	0.001%	99.120%
8030	LEXTAR ELECTRON	0.001%	99.121%
8031	CASETEK HOLDING	0.001%	99.121%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8032	NAUTILUS MINERA	0.001%	99.122%
8033	HOPEWELL HIGHWA	0.001%	99.123%
8034	SAMART CORP PCL	0.001%	99.124%
8035	HOTEL SHILLA	0.001%	99.125%
8036	TOSHIBA CORP	0.001%	99.126%
8037	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.001%	99.127%
8038	PHI INC NON VOTING COMMON STOCK USD.1	0.001%	99.128%
8039	ALCONIX CORPORA	0.001%	99.129%
8040	PSG GROUP LTD	0.001%	99.130%
8041	E.I.D.-PARRY(IN	0.001%	99.131%
8042	TOKYO ENERGY&SY	0.001%	99.132%
8043	CREATE SD HOLDI	0.001%	99.133%
8044	OTOKAR OTOMOTIV	0.001%	99.133%
8045	CHIP ENG SENG C	0.001%	99.134%
8046	GET NICE HOLDIN	0.001%	99.135%
8047	PLATINUM GROUP	0.001%	99.136%
8048	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	99.137%
8049	RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.138%
8050	TENWOW INTL HLD	0.001%	99.139%
8051	HIBIYA ENGINEER	0.001%	99.140%
8052	KOREA ELEC TERM	0.001%	99.141%
8053	SUNDRAM FASTNER	0.001%	99.142%
8054	SUMMIT R/EST HL	0.001%	99.143%
8055	KAISA GROUP HLD	0.001%	99.143%
8056	SEASPAN CORP	0.001%	99.144%
8057	MOSHIMOSHI HOTL	0.001%	99.145%
8058	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.001%	99.146%
8059	KISWIRE LTD	0.001%	99.147%
8060	HEIJMANS	0.001%	99.148%
8061	NISSUI PHARM CO	0.001%	99.149%
8062	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.001%	99.150%
8063	JAPAN LIFELINE	0.001%	99.151%
8064	SEKERBANK	0.001%	99.152%
8065	NAPHTHA ISRAEL	0.001%	99.152%
8066	CABCHARGE AUSTR	0.001%	99.153%
8067	SERVICORP	0.001%	99.154%
8068	PELION SA	0.001%	99.155%
8069	MUNSUN CAPITAL	0.001%	99.156%
8070	TOMOKU CO	0.001%	99.157%
8071	F-TECH INC	0.001%	99.158%
8072	TRECORA RESOURCES COMMON STOCK USD.1	0.001%	99.159%
8073	WAKACHIKU CONST	0.001%	99.160%
8074	JAPAN AIRPORT T	0.001%	99.161%
8075	SSANGYONG CEMEN	0.001%	99.161%
8076	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.001%	99.162%
8077	EAST CAPITAL EX	0.001%	99.163%
8078	ORIENTAL BK OF	0.001%	99.164%
8079	AKER AMERICAN S	0.001%	99.165%
8080	NAMYANG DAIRY P	0.001%	99.166%
8081	CITY LODGE HOTE	0.001%	99.167%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8082	LIMONEIRA CO COMMON STOCK USD.01	0.001%	99.168%
8083	IHARA CHEMICAL	0.001%	99.169%
8084	DMC GLOBAL INC COMMON STOCK USD.05	0.001%	99.169%
8085	VAISALA	0.001%	99.170%
8086	SHINKO SHOJI CO	0.001%	99.171%
8087	DATANG INTL POW	0.001%	99.172%
8088	QUABIT INMOBILI	0.001%	99.173%
8089	EHEALTH INC COMMON STOCK USD.001	0.001%	99.174%
8090	FUSION PARTNERS	0.001%	99.175%
8091	SAMSUNG CARD	0.001%	99.176%
8092	MANTRA GROUP LT	0.001%	99.177%
8093	WATAMI FOOD SER	0.001%	99.177%
8094	SOGO MEDICAL CO	0.001%	99.178%
8095	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.001%	99.179%
8096	AJ RENT CAR	0.001%	99.180%
8097	CIVEO CORP	0.001%	99.181%
8098	GROUPE CRIT	0.001%	99.182%
8099	QAF LTD	0.001%	99.183%
8100	FREUND CORP	0.001%	99.184%
8101	PTC INDIA LTD	0.001%	99.184%
8102	AUBAY	0.001%	99.185%
8103	RADNET INC COMMON STOCK USD.0001	0.001%	99.186%
8104	ITOCHU SHOKUHIN	0.001%	99.187%
8105	TEEKAY CORP COMMON STOCK USD.001	0.001%	99.188%
8106	WOORI BANK SPON ADR ADR	0.001%	99.189%
8107	DORO AB	0.001%	99.190%
8108	SINOLINK WORLDW	0.001%	99.191%
8109	CENTRAL SPORTS	0.001%	99.191%
8110	AKEBIA THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	99.192%
8111	SCHIBSTED ASA	0.001%	99.193%
8112	DYNAGREEN ENVIR	0.001%	99.194%
8113	NICHIREKI CO LT	0.001%	99.195%
8114	SC ASSET CORPOR	0.001%	99.196%
8115	JAPFA LTD	0.001%	99.197%
8116	LATTICE SEMICON	0.001%	99.198%
8117	CHINA SUNTIEN G	0.001%	99.198%
8118	BINCK NV	0.001%	99.199%
8119	HARIMA CHEMICAL	0.001%	99.200%
8120	CHINA INTL MARI	0.001%	99.201%
8121	MONTEA SCA	0.001%	99.202%
8122	SANYO ELEC RAIL	0.001%	99.203%
8123	FINOLEX INDUSTR	0.001%	99.204%
8124	KOMATSU SEIREN	0.001%	99.205%
8125	PEMBANGUNAN P	0.001%	99.205%
8126	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.001%	99.206%
8127	SVENSKA CELLULO	0.001%	99.207%
8128	FARADAY TECHNOL	0.001%	99.208%
8129	SCANDI STANDARD	0.001%	99.209%
8130	OPUS GROUP AB	0.001%	99.210%
8131	FENIX OUTDOOR I	0.001%	99.211%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8132	RELIGARE HEALTH	0.001%	99.211%
8133	CONN S INC COMMON STOCK USD.01	0.001%	99.212%
8134	GOCOMPARE.COM G	0.001%	99.213%
8135	WESTERN AREAS N	0.001%	99.214%
8136	BLUE DART EXPRE	0.001%	99.215%
8137	ENVESTNET INC COMMON STOCK	0.001%	99.216%
8138	DIVERS RES BHD	0.001%	99.217%
8139	GLOBE TRADE CEN	0.001%	99.217%
8140	TUAN SING HLDGS	0.001%	99.218%
8141	AMERICAS SILVER	0.001%	99.219%
8142	ONOKEN CO LTD	0.001%	99.220%
8143	MEGA WORLD PROP	0.001%	99.221%
8144	FUJIMI INC	0.001%	99.222%
8145	SINKO INDUSTRIE	0.001%	99.223%
8146	EN-JAPAN INC.	0.001%	99.223%
8147	ZHENGZHOU COAL	0.001%	99.224%
8148	MAHLE METAL LEV	0.001%	99.225%
8149	TIANGONG INTERN	0.001%	99.226%
8150	CENIT AG SYSTEM	0.001%	99.227%
8151	GODREJ INDUSTRI	0.001%	99.228%
8152	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.001%	99.229%
8153	LAND & HOUSE PU	0.001%	99.229%
8154	FLEURY MICHON	0.001%	99.230%
8155	IWASAKI ELECTRI	0.001%	99.231%
8156	TOYO CORPORATIO	0.001%	99.232%
8157	PACIFIC HOSPITA	0.001%	99.233%
8158	TAKAOKA TOKO HL	0.001%	99.234%
8159	VALUETRONICS HL	0.001%	99.235%
8160	ASAHI ORGANIC C	0.001%	99.235%
8161	TONAMI HOLDINGS	0.001%	99.236%
8162	GLOBAL&YUASA BA	0.001%	99.237%
8163	FEINTOOL INTERN	0.001%	99.238%
8164	NOHMI BOSAI	0.001%	99.239%
8165	REBOSIS PROPERT	0.001%	99.240%
8166	FIRST NORTHWEST BANCORP COMMON STOCK	0.001%	99.241%
8167	DONG AH TIRE&RU	0.001%	99.241%
8168	TOWER SEMICONDU	0.001%	99.242%
8169	CHINA LNG GROUP	0.001%	99.243%
8170	MOUNT GIBSON IR	0.001%	99.244%
8171	MARUZEN SHOWA U	0.001%	99.245%
8172	NAKAMURAYA CO L	0.001%	99.246%
8173	ELEC DE STRASBO	0.001%	99.246%
8174	AUSTBROKERS HLD	0.001%	99.247%
8175	LUNDIN GOLD INC	0.001%	99.248%
8176	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.001%	99.249%
8177	NISSEI BUILD KO	0.001%	99.250%
8178	SILICONWARE PRE	0.001%	99.251%
8179	TA ENTERPRISE B	0.001%	99.252%
8180	PRIMO WATER CORP COMMON STOCK	0.001%	99.252%
8181	JAPAN PILE CORP	0.001%	99.253%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8182	ENERCHINA HOLDI	0.001%	99.254%
8183	SDI CORP	0.001%	99.255%
8184	OXFORD INSTRUME	0.001%	99.256%
8185	ALLAHABAD BANK	0.001%	99.257%
8186	CEMENTOS ARGOS	0.001%	99.257%
8187	OMAXE LTD	0.001%	99.258%
8188	ARDELYX INC COMMON STOCK USD.000001	0.001%	99.259%
8189	MORITO CO	0.001%	99.260%
8190	TOYO SECURITIES	0.001%	99.261%
8191	SAMPO CORP	0.001%	99.262%
8192	CHIMEI MATERIAL	0.001%	99.262%
8193	RYERSON HOLDING CORP COMMON STOCK USD.01	0.001%	99.263%
8194	MINOR INTL	0.001%	99.264%
8195	ACBEL POLYTECH	0.001%	99.265%
8196	JANOME SEWING M	0.001%	99.266%
8197	NORTHEAST BANCORP COMMON STOCK USD1.0	0.001%	99.267%
8198	TAIHEI DENGYO	0.001%	99.267%
8199	TRUE NORTH COMM	0.001%	99.268%
8200	ACTIA GROUP	0.001%	99.269%
8201	OKINAWA CELLULA	0.001%	99.270%
8202	MALAYAN CEMENT	0.001%	99.271%
8203	TRAVELZOO INC COMMON STOCK USD.01	0.001%	99.272%
8204	SAKAI MOVING SE	0.001%	99.272%
8205	CRAWFORD & CO	0.001%	99.273%
8206	AOC HOLDINGS IN	0.001%	99.274%
8207	VIJAYA BANK	0.001%	99.275%
8208	PRONEXUS INC	0.001%	99.276%
8209	KEIYO CO	0.001%	99.277%
8210	REJECT SHOP LTD	0.001%	99.277%
8211	YEUN CHYANG IND	0.001%	99.278%
8212	BETER BED HOLD	0.001%	99.279%
8213	V1 GROUP LTD	0.001%	99.280%
8214	F-SECURE OYJ	0.001%	99.281%
8215	ATLAS FINANCIAL	0.001%	99.282%
8216	ASTRO JAPAN PR	0.001%	99.282%
8217	BIESSE	0.001%	99.283%
8218	GUJARAT NARM	0.001%	99.284%
8219	AVANCE GAS HOLD	0.001%	99.285%
8220	COSLIGHT TECH I	0.001%	99.286%
8221	KAROON GAS AUST	0.001%	99.286%
8222	ESSA BANCORP INC COMMON STOCK USD.01	0.001%	99.287%
8223	LECTRA SYSTEMES	0.001%	99.288%
8224	XERO LIMITED	0.001%	99.289%
8225	OYO CORPORATION	0.001%	99.290%
8226	MANILA WATER CO	0.001%	99.291%
8227	YUGANG INTL	0.001%	99.291%
8228	SANYO SHOKAI	0.001%	99.292%
8229	STARTEK INC	0.001%	99.293%
8230	CHINA NEW TOWN	0.001%	99.294%
8231	ELBIT SYSTEMS L	0.001%	99.295%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8232	KH VATEC	0.001%	99.295%
8233	HNA HLDGS GP CO	0.001%	99.296%
8234	UNIVERSAL ENTER	0.001%	99.297%
8235	HONEYS CO LTD	0.001%	99.298%
8236	MITSUI HIGH TEC	0.001%	99.299%
8237	TEIKOKU SEN-I C	0.001%	99.300%
8238	NIPPON FINE CHE	0.001%	99.300%
8239	ASUNARO AOKI CO	0.001%	99.301%
8240	COMMUNISIS PLC	0.001%	99.302%
8241	PRICER AB	0.001%	99.303%
8242	STEIN MART INC COMMON STOCK USD.01	0.001%	99.304%
8243	AMOT INVESTMENT	0.001%	99.304%
8244	EMCORE CORP COMMON STOCK	0.001%	99.305%
8245	MOBILEZONE HOLD	0.001%	99.306%
8246	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.001%	99.307%
8247	JUST RETIREMENT	0.001%	99.308%
8248	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.001%	99.309%
8249	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.001%	99.309%
8250	LAIRD PLC RTS E	0.001%	99.310%
8251	GMR INFRASTRUCT	0.001%	99.311%
8252	C UYEMURA & CO	0.001%	99.312%
8253	HISAKA WORKS LT	0.001%	99.313%
8254	DELTA APPAREL INC COMMON STOCK USD.01	0.001%	99.313%
8255	KONAI CO LTD	0.001%	99.314%
8256	PRESTIGE ESTATE	0.001%	99.315%
8257	SWCC SHOWA HOLD	0.001%	99.316%
8258	BANGKOK LIFE AS	0.001%	99.317%
8259	QUANTA STORAGE	0.001%	99.317%
8260	ENERGY FUELS INC COMMON STOCK	0.001%	99.318%
8261	SHINKONG INSURA	0.001%	99.319%
8262	YOMEISHU SEIZO	0.001%	99.320%
8263	KVH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.321%
8264	MATSUI SECURITI	0.001%	99.321%
8265	TAIKO BANK	0.001%	99.322%
8266	DALRADIAN RESOU	0.001%	99.323%
8267	TAKAMATSU CONS	0.001%	99.324%
8268	NHPC LTD	0.001%	99.325%
8269	LITE-ON SEMICON	0.001%	99.325%
8270	NEXT CO LTD	0.001%	99.326%
8271	THAICOM PUBLIC	0.001%	99.327%
8272	JUNGFRAUBAHN HL	0.001%	99.328%
8273	5N PLUS INC.	0.001%	99.329%
8274	PAN INTL INDL	0.001%	99.329%
8275	GENMAB A/S	0.001%	99.330%
8276	HOTEL PROPERTY	0.001%	99.331%
8277	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.332%
8278	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.001%	99.333%
8279	TOHO CO LTD	0.001%	99.333%
8280	EUGENE INVS&SEC	0.001%	99.334%
8281	ALICO INC COMMON STOCK USD1.0	0.001%	99.335%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8282	RIGHT-ON CO	0.001%	99.336%
8283	MEDIGENE AG	0.001%	99.337%
8284	ALBANY MOLECULA	0.001%	99.337%
8285	NOEVIR HOLDINGS	0.001%	99.338%
8286	GUNNEBO AB	0.001%	99.339%
8287	SIGDO KOPPERS S	0.001%	99.340%
8288	MITSUI MATSUSHI	0.001%	99.341%
8289	FRASERS HOSPITA	0.001%	99.341%
8290	CIA ENERGETICA	0.001%	99.342%
8291	LOTUS BAKERIES	0.001%	99.343%
8292	NIHON TOKUSHU T	0.001%	99.344%
8293	MAXIS BHD	0.001%	99.345%
8294	DHI GROUP INC COMMON STOCK USD.01	0.001%	99.345%
8295	SABANA SHARIAH	0.001%	99.346%
8296	DREAM UNLIMIITE	0.001%	99.347%
8297	TIANJIN DEVMT H	0.001%	99.348%
8298	DIOS FASTIGHETE	0.001%	99.348%
8299	CLEANUP CORP	0.001%	99.349%
8300	CHINA EVERBRIGH	0.001%	99.350%
8301	CHORI CO LTD	0.001%	99.351%
8302	ICHINEN CO LTD	0.001%	99.352%
8303	STAMFORD LAND	0.001%	99.352%
8304	ECLERX SERVICES	0.001%	99.353%
8305	SHINWA KAIUN	0.001%	99.354%
8306	BIRLA CORP LTD	0.001%	99.355%
8307	STARTS PROCEED	0.001%	99.355%
8308	WHAN IN PHARMAC	0.001%	99.356%
8309	TUESDAY MORNING CORP COMMON STOCK USD.01	0.001%	99.357%
8310	LASSONDE INDS INC CLASS A COMMON STOCK	0.001%	99.358%
8311	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.001%	99.359%
8312	ABC ARBITRAGE	0.001%	99.359%
8313	CENTRAL CHINA R	0.001%	99.360%
8314	ASCENDAS INDIA	0.001%	99.361%
8315	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.001%	99.362%
8316	POYA CO LTD	0.001%	99.362%
8317	KINGSWAY FINANC	0.001%	99.363%
8318	ARES ALLERGY HO	0.001%	99.364%
8319	CYBEROPTICS CORP COMMON STOCK	0.001%	99.365%
8320	AIZAWA SECURITI	0.001%	99.366%
8321	SERCO GROUP	0.001%	99.366%
8322	TYMAN PLC	0.001%	99.367%
8323	DEOLEO SA	0.001%	99.368%
8324	NIPPON VALQUA I	0.001%	99.369%
8325	MICROBIO CO LTD	0.001%	99.369%
8326	FURUNO ELECTRIC	0.001%	99.370%
8327	SEKONIX CO LTD	0.001%	99.371%
8328	MESOBLAST LTD	0.001%	99.372%
8329	INSYS THERAPEUTICS INC COMMON STOCK USD.0002145	0.001%	99.372%
8330	PASONA GROUP IN	0.001%	99.373%
8331	GRUPO AVAL ACCI	0.001%	99.374%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8332	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.001%	99.375%
8333	KROSAKI CORP	0.001%	99.376%
8334	CIA ENERGETICA	0.001%	99.376%
8335	NIPPON CARBIDE	0.001%	99.377%
8336	FALCK RENEWABLE	0.001%	99.378%
8337	VITROLIFE AB	0.001%	99.379%
8338	FOSTER (LB) CO A COMMON STOCK USD.01	0.001%	99.379%
8339	PVR LTD	0.001%	99.380%
8340	BIMB HLDGS BERH	0.001%	99.381%
8341	GREAT PANTHER S	0.001%	99.382%
8342	LIBERTY TAX INC COMMON STOCK USD.01	0.001%	99.382%
8343	OCTODEC	0.001%	99.383%
8344	SMA SOLAR TECHN	0.001%	99.384%
8345	AGUAS ANDINAS S	0.001%	99.385%
8346	SUGIMOTO & CO L	0.001%	99.385%
8347	TOWER BERSAMA I	0.001%	99.386%
8348	MISAWA HOMES HO	0.001%	99.387%
8349	GL LTD	0.001%	99.388%
8350	UNION BANK OF P	0.001%	99.388%
8351	NISSHIN FUDOSAN	0.001%	99.389%
8352	SENSHUKAI CO	0.001%	99.390%
8353	BUCKLE INC/THE COMMON STOCK USD.01	0.001%	99.391%
8354	EUROCASH SA	0.001%	99.391%
8355	ATOM CORPORATIO	0.001%	99.392%
8356	BANQUE CANTONAL	0.001%	99.393%
8357	ABG SUNDAL COLL	0.001%	99.394%
8358	LUMENS CO LTD	0.001%	99.394%
8359	FIRST TRACTOR C	0.001%	99.395%
8360	WONDERFUL SKY F	0.001%	99.396%
8361	MORGAN SINDALL	0.001%	99.397%
8362	POSCO ICT CO LT	0.001%	99.397%
8363	CLEAR CHANNEL O	0.001%	99.398%
8364	SEKISUI PLASTIC	0.001%	99.399%
8365	TECHNOPRO HLDGS	0.001%	99.400%
8366	GENESIS LAND DE	0.001%	99.400%
8367	ALMA MEDIA CORP	0.001%	99.401%
8368	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.001%	99.402%
8369	ARTNATURE INC	0.001%	99.403%
8370	YELLOW HAT LTD.	0.001%	99.403%
8371	CREATE RESTAURA	0.001%	99.404%
8372	YOUYUAN INTERNA	0.001%	99.405%
8373	HOUSTON WIRE &	0.001%	99.406%
8374	MITANI SEKISAN	0.001%	99.406%
8375	MARVELOUS AQL I	0.001%	99.407%
8376	KOATSU GAS KOGY	0.001%	99.408%
8377	ABOITIZ POWER C	0.001%	99.409%
8378	HUA HAN BIO-PHA	0.001%	99.409%
8379	H+H INTERNATIONAL	0.001%	99.410%
8380	AXACTOR AB	0.001%	99.411%
8381	IJT TECHNOLOGY	0.001%	99.411%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8382	T & K TOKA CO L	0.001%	99.412%
8383	GODO STEEL	0.001%	99.413%
8384	TACHIBANA ELETE	0.001%	99.414%
8385	PNE WIND AG	0.001%	99.414%
8386	MBT FINANCIAL CORP COMMON STOCK	0.001%	99.415%
8387	CMMB VISION HOL	0.001%	99.416%
8388	KEC INTERNATION	0.001%	99.417%
8389	KYOKUYO CO LTD	0.001%	99.417%
8390	SEPTENI CO LTD	0.001%	99.418%
8391	CNQC INTERNATIO	0.001%	99.419%
8392	QINHUANGDAO POR	0.001%	99.420%
8393	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.001%	99.420%
8394	FUJI PHARM CO L	0.001%	99.421%
8395	ALBIS CO LTD	0.001%	99.422%
8396	COSEL CO	0.001%	99.422%
8397	SARTORIUS STEDI	0.001%	99.423%
8398	LEIFHEIT AG	0.001%	99.424%
8399	CHUANGS CONS IN	0.001%	99.425%
8400	PROACT IT GROUP	0.001%	99.425%
8401	COOKPAD INC	0.001%	99.426%
8402	TOKYO RAKUTENCH	0.001%	99.427%
8403	BIOTEST AG	0.001%	99.427%
8404	TIVOLI A/S	0.001%	99.428%
8405	SUPALAI PCL-NVD	0.001%	99.429%
8406	VICTORY CITY IN	0.001%	99.430%
8407	NL INDUSTRIES	0.001%	99.430%
8408	QGEP PARTICIPAC	0.001%	99.431%
8409	ROAD KING INFRA	0.001%	99.432%
8410	KEIHANSHIN RL	0.001%	99.432%
8411	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.001%	99.433%
8412	CEGEDIM	0.001%	99.434%
8413	CENTROTEC SUSTA	0.001%	99.435%
8414	RIKEN KEIKI CO	0.001%	99.435%
8415	F&A AQUA HOLDIN	0.001%	99.436%
8416	MUHAK CO LTD	0.001%	99.437%
8417	BANCO SANTANDER CHILE ADR ADR	0.001%	99.437%
8418	JAPAN TRASCITY	0.001%	99.438%
8419	mitsui HOME CO	0.001%	99.439%
8420	CHAMPION TECHNO	0.001%	99.440%
8421	COSAN LOGISTICA	0.001%	99.440%
8422	TOP FRONTIER IN	0.001%	99.441%
8423	COLOUR LIFE SER	0.001%	99.442%
8424	QUESTERRE ENERG	0.001%	99.442%
8425	NEWRIVER REIT P	0.001%	99.443%
8426	DENYO CO	0.001%	99.444%
8427	CREDIT CORP GRO	0.001%	99.445%
8428	HO TUNG CHEMICA	0.001%	99.445%
8429	HONG FOK CORP	0.001%	99.446%
8430	NATORI CO LTD	0.001%	99.447%
8431	BAOYE GROUP CO	0.001%	99.447%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8432	ELNUSA TBK	0.001%	99.448%
8433	TOKYO KEIKI INC	0.001%	99.449%
8434	BOER POWER HOLD	0.001%	99.450%
8435	CELLNEX TELECOM	0.001%	99.450%
8436	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.451%
8437	MARS ENGINEERIN	0.001%	99.452%
8438	LAI SUN GARMENT	0.001%	99.452%
8439	KINGSOFT CORP L	0.001%	99.453%
8440	EIDAI CO.LTD.	0.001%	99.454%
8441	CENTURIA INDUST	0.001%	99.455%
8442	PFIZER LTD	0.001%	99.455%
8443	GULF ISLAND FABRICATION INC COMMON STOCK	0.001%	99.456%
8444	SPARTON CORP COMMON STOCK USD1.25	0.001%	99.457%
8445	KPJ HEALTHCARE	0.001%	99.457%
8446	U-SHIN	0.001%	99.458%
8447	MERITZ FINANCIA	0.001%	99.459%
8448	SOC BAINS DE ME	0.001%	99.459%
8449	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.001%	99.460%
8450	REALNETWORKS INC COMMON STOCK USD.001	0.001%	99.461%
8451	GUN EI CHEM IND	0.001%	99.462%
8452	ENERNOC INC	0.001%	99.462%
8453	NIPPON YAKIN KO	0.001%	99.463%
8454	SESODA CORP	0.001%	99.464%
8455	BUDIMEX	0.001%	99.464%
8456	KITANO CONST CO	0.001%	99.465%
8457	ORBITE TECHNOLO	0.001%	99.466%
8458	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.001%	99.466%
8459	SUZLON ENERGY L	0.001%	99.467%
8460	RIGHTSIDE GROUP LTD COMMON STOCK USD.0001	0.001%	99.468%
8461	TOYO RADIATOR C	0.001%	99.468%
8462	ROMANDE ENERGIE	0.001%	99.469%
8463	TAKASAGO THML E	0.001%	99.470%
8464	THORN GROUP LTD	0.001%	99.471%
8465	CIMSA	0.001%	99.471%
8466	MAEZAWA KASEI I	0.001%	99.472%
8467	SAMSUNG ENGINEE	0.001%	99.473%
8468	PLASTIVALOIRE	0.001%	99.473%
8469	BESALCO SA	0.001%	99.474%
8470	POCKET CARD CO	0.001%	99.475%
8471	NIIT TECHNOLOGI	0.001%	99.475%
8472	TOSHO PRINTING	0.001%	99.476%
8473	KITO CORP	0.001%	99.477%
8474	NITTOC CONST CO	0.001%	99.477%
8475	KT CORP SP ADR ADR	0.001%	99.478%
8476	CALIDA HLDG	0.001%	99.479%
8477	CJ HELLOVISION	0.001%	99.479%
8478	INUI GLOBAL LOG	0.001%	99.480%
8479	MEIKO NETWORK J	0.001%	99.481%
8480	SK SECURITIES C	0.001%	99.482%
8481	TOKYO ELECTRON	0.001%	99.482%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8482	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.001%	99.483%
8483	TODA KOGYO CORP	0.001%	99.484%
8484	CANVEST ENVIRON	0.001%	99.484%
8485	STO AG-PREFERRE	0.001%	99.485%
8486	AMERESCO INC CL A COMMON STOCK USD.0001	0.001%	99.486%
8487	MAEZAWA KYUSO I	0.001%	99.486%
8488	SHIBUSAWA W'HOU	0.001%	99.487%
8489	DAIKOKUTENBUSSA	0.001%	99.488%
8490	GUJARAT PIPAVAV	0.001%	99.488%
8491	PETROPAVLOVSK	0.001%	99.489%
8492	PALIBURG HOLDIN	0.001%	99.490%
8493	VIRGIN AUSTRALI	0.001%	99.490%
8494	RED STAR MACALL	0.001%	99.491%
8495	KITAGAWA IRON W	0.001%	99.492%
8496	ARIAKE JAPAN CO	0.001%	99.492%
8497	SANEI ARCHITECT	0.001%	99.493%
8498	PLAZZA AG REG A	0.001%	99.494%
8499	HUDACO INDUSTRI	0.001%	99.494%
8500	FISERV INC SR UNSECURED 06/20 2.7	0.001%	99.495%
8501	WUS PRINTD CIRC	0.001%	99.496%
8502	ORGANO	0.001%	99.496%
8503	MATSUYA CO (TOK	0.001%	99.497%
8504	GENIE ENERGY LTD B COMMON STOCK	0.001%	99.498%
8505	F@N COMMUNICATI	0.001%	99.498%
8506	DONGWONIndustr	0.001%	99.499%
8507	HUCHEMS FINE CH	0.001%	99.500%
8508	DONGWON DEVELOP	0.001%	99.500%
8509	SCHAFFNER HOLDI	0.001%	99.501%
8510	REIS INC COMMON STOCK USD.01	0.001%	99.502%
8511	UNION BANK OF I	0.001%	99.502%
8512	TAKIRON CO	0.001%	99.503%
8513	ANGIE S LIST INC COMMON STOCK USD.001	0.001%	99.504%
8514	OMEGA FLEX INC COMMON STOCK USD.01	0.001%	99.504%
8515	CIRCASSIA PHARM	0.001%	99.505%
8516	VISHAY PRECISION GROUP COMMON STOCK	0.001%	99.506%
8517	TAKEEI CORPORAT	0.001%	99.506%
8518	SAWADA HOLDINGS	0.001%	99.507%
8519	MONASH IVF GRP	0.001%	99.508%
8520	YORK WATER CO COMMON STOCK	0.001%	99.508%
8521	LA DORIA SPA	0.001%	99.509%
8522	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.510%
8523	COLABOR GROUP I	0.001%	99.510%
8524	FISSION URANIUM	0.001%	99.511%
8525	RCR TOMLINSON L	0.001%	99.512%
8526	SHANGHAI FUDAN	0.001%	99.512%
8527	KYOSAN ELECTRIC	0.001%	99.513%
8528	GRAND KOREA LEI	0.001%	99.514%
8529	TAN CHONG MOTOR	0.001%	99.514%
8530	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.001%	99.515%
8531	HANNOVER RUECKV	0.001%	99.516%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8532	TOA OIL CO LTD	0.001%	99.516%
8533	KAMEDA SEIKA CO	0.001%	99.517%
8534	ISRA VISION AG	0.001%	99.518%
8535	FUJI CORP LTD/O	0.001%	99.518%
8536	MAGNESITA REFRA	0.001%	99.519%
8537	MAXVALU TOKAI C	0.001%	99.520%
8538	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.001%	99.520%
8539	HILONG HOLDING	0.001%	99.521%
8540	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.001%	99.521%
8541	EVERGREEN INTL	0.001%	99.522%
8542	CHIYODA CO	0.001%	99.523%
8543	TORISHIMA PUMP	0.001%	99.523%
8544	YUME INC COMMON STOCK USD.001	0.001%	99.524%
8545	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.001%	99.525%
8546	HALLADOR ENERGY CO COMMON STOCK USD.01	0.001%	99.525%
8547	ELMOS SEMICONDU	0.001%	99.526%
8548	FUSO PHARM	0.001%	99.527%
8549	SHINAGAWA FUEL	0.001%	99.527%
8550	JHSF PARTICIPAC	0.001%	99.528%
8551	RUBY TUESDAY INC COMMON STOCK USD.01	0.001%	99.529%
8552	FANCL CORP	0.001%	99.529%
8553	JMS CO	0.001%	99.530%
8554	A H BELO CORP A COMMON STOCK USD.01	0.001%	99.531%
8555	HMC INVESTMENT	0.001%	99.531%
8556	QUINSTREET INC COMMON STOCK USD.001	0.001%	99.532%
8557	DAEJAN HOLDINGS	0.001%	99.532%
8558	ALPS LOGISTICS	0.001%	99.533%
8559	D'AMICO INTERNA	0.001%	99.534%
8560	AXWAY SOFTWARE	0.001%	99.534%
8561	CITYCHAMP WATCH	0.001%	99.535%
8562	ELDERS LTD	0.001%	99.536%
8563	TOA DORO KOGYO	0.001%	99.536%
8564	IC COMPANYS	0.001%	99.537%
8565	SHINAGAWA REFRA	0.001%	99.538%
8566	CARLSBERG BREWE	0.001%	99.538%
8567	MOTHERCARE	0.001%	99.539%
8568	DOTTIKON ES HOL	0.001%	99.539%
8569	SCATEC SOLAR AS	0.001%	99.540%
8570	RM PLC	0.001%	99.541%
8571	FERRARI NV	0.001%	99.541%
8572	FUJICCO CO	0.001%	99.542%
8573	MUCKLOW(A&J) GR	0.001%	99.543%
8574	JAPAN PETROLEUM	0.001%	99.543%
8575	ICHIKOH INDUSTR	0.001%	99.544%
8576	COMTECH TELE CO	0.001%	99.545%
8577	DUKE ENERGY CORP SR UNSECURED 06/18 2.1	0.001%	99.545%
8578	FUJIKURA KASEI	0.001%	99.546%
8579	SAC'S BAR HOLDI	0.001%	99.546%
8580	KRS CORPORATION	0.001%	99.547%
8581	HAKUTO CO	0.001%	99.548%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8582	YUSHIRO CHEMICA	0.001%	99.548%
8583	SICHUAN EXPRESS	0.001%	99.549%
8584	MARUSAN SECUR	0.001%	99.550%
8585	GUANGZHOU PHARM	0.001%	99.550%
8586	PHOENIX SATELLI	0.001%	99.551%
8587	ACNB CORP COMMON STOCK USD2.5	0.001%	99.551%
8588	WELLING HOLD LT	0.001%	99.552%
8589	BASTIDE LE CONF	0.001%	99.553%
8590	TEST RESEARCH I	0.001%	99.553%
8591	GIGPEAK INC COMMON STOCK USD.001	0.001%	99.554%
8592	COMPAGNIE DES A	0.001%	99.555%
8593	HARDINGE INC	0.001%	99.555%
8594	COMMUNITY HEALT	0.001%	99.556%
8595	INDOFOOD AGRI R	0.001%	99.556%
8596	HUANENG POWER INTL SPONS ADR ADR	0.001%	99.557%
8597	PROMOTORA DE IN	0.001%	99.558%
8598	KEY COFFEE INC	0.001%	99.558%
8599	CHUO SPRING CO	0.001%	99.559%
8600	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.001%	99.560%
8601	MANZ AUTOMATION	0.001%	99.560%
8602	KAS BANK	0.001%	99.561%
8603	MANNING + NAPIER INC COMMON STOCK USD.01	0.001%	99.561%
8604	HILTON FOOD GRO	0.001%	99.562%
8605	PAL CO LTD	0.001%	99.563%
8606	RHYTHM WATCH CO	0.001%	99.563%
8607	AUST WORLDWIDE	0.001%	99.564%
8608	CAL-COMP ELECTR	0.001%	99.565%
8609	TOYO KOHAN CO	0.001%	99.565%
8610	ENERGA SA	0.001%	99.566%
8611	SCIENTEX BERHAD	0.001%	99.566%
8612	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.001%	99.567%
8613	GRAPHITE INDIA	0.001%	99.568%
8614	TOTAL ACCESS CO	0.001%	99.568%
8615	BONHEUR ASA	0.001%	99.569%
8616	I-NET CORP	0.001%	99.570%
8617	NIPPON CONCRETE	0.001%	99.570%
8618	FUJIJURA RUBBER	0.001%	99.571%
8619	MERCHANTS BANCSHARES INC COMMON STOCK USD.01	0.001%	99.571%
8620	GUANGZHOU AUTOM	0.001%	99.572%
8621	GILLETTE INDIA	0.001%	99.573%
8622	AHLSTROM OYJ	0.001%	99.573%
8623	SYNDICATE BANK	0.001%	99.574%
8624	AMVIG HOLDINGS	0.001%	99.574%
8625	FUJI KIKO CO LT	0.001%	99.575%
8626	JAPAN BUSINESS	0.001%	99.576%
8627	QLIRO GROUP AB	0.001%	99.576%
8628	RIKEN TECHNOS C	0.001%	99.577%
8629	JAPAN MEDICAL D	0.001%	99.577%
8630	LANDS END INC COMMON STOCK USD.01	0.001%	99.578%
8631	NITTO SEIKO CO	0.001%	99.579%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8632	LUMAX INTERNATI	0.001%	99.579%
8633	YTL POWER INTL	0.001%	99.580%
8634	NIPPON DENWA SH	0.001%	99.581%
8635	PANASONIC CORP SPON ADR ADR	0.001%	99.581%
8636	TOWER LTD	0.001%	99.582%
8637	SAFEWAY INC	0.001%	99.582%
8638	MINMETALS LAND	0.001%	99.583%
8639	KINKI NIPPON TO	0.001%	99.584%
8640	SPROTT RESOURCE	0.001%	99.584%
8641	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.001%	99.585%
8642	PDL BIOPHARMA INC COMMON STOCK USD.01	0.001%	99.585%
8643	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.001%	99.586%
8644	IDEC CORPORATIO	0.001%	99.587%
8645	CYFROWY POLSAT	0.001%	99.587%
8646	YOULCHON CHEMIC	0.001%	99.588%
8647	NEW ZEALAND OIL	0.001%	99.588%
8648	STRATASYS LTD	0.001%	99.589%
8649	KSL HLDGS BERHA	0.001%	99.590%
8650	COPEL PARANA EN	0.001%	99.590%
8651	UNION TOOL CO	0.001%	99.591%
8652	KOMATSU WALL IN	0.001%	99.591%
8653	SPRINGLAND INTE	0.001%	99.592%
8654	OP FINANCIAL IN	0.001%	99.593%
8655	EQT HOLDINGS LT	0.001%	99.593%
8656	BHAKTI INVESTAM	0.001%	99.594%
8657	RESTAURANT BRAN	0.001%	99.594%
8658	PYEONG HWA AUTO	0.001%	99.595%
8659	COLLECTION HOUS	0.001%	99.596%
8660	ELITEGROUP COMP	0.001%	99.596%
8661	ISTYLE INC	0.001%	99.597%
8662	MAX INDIA LTD/N	0.001%	99.597%
8663	IWATSUKA CONFEC	0.001%	99.598%
8664	TSUTSUMI JEWELR	0.001%	99.599%
8665	LGI HOMES INC COMMON STOCK USD.01	0.001%	99.599%
8666	NZX LTD	0.001%	99.600%
8667	CROPENERGIES AG	0.001%	99.600%
8668	BANK HANDLOWY W	0.001%	99.601%
8669	DO & CO AG	0.001%	99.602%
8670	NET INSIGHT	0.001%	99.602%
8671	MITO SECURITIES	0.001%	99.603%
8672	1ST SHANGHAI IN	0.001%	99.603%
8673	TIPTREE INC COMMON STOCK USD.001	0.001%	99.604%
8674	VIEL ET COMPAGN	0.001%	99.605%
8675	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.001%	99.605%
8676	DAOU DATA CORP	0.001%	99.606%
8677	GERRY WEBER INT	0.001%	99.606%
8678	KENON HLDGS LTD	0.001%	99.607%
8679	XEROX CORP 4.07	0.001%	99.608%
8680	TAIWAN FU HSING	0.001%	99.608%
8681	P S CORPORATION	0.001%	99.609%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8682	SAKATA INX CORP	0.001%	99.609%
8683	HELLENIC PETROL	0.001%	99.610%
8684	DIC ASSET AG	0.001%	99.610%
8685	WEST HOLDINGS C	0.001%	99.611%
8686	MONOGATARI CORP	0.001%	99.612%
8687	ENTRA ASA	0.001%	99.612%
8688	SHANGHAI PRIME	0.001%	99.613%
8689	DATALOGIC SPA	0.001%	99.613%
8690	CROWN CONFECTIO	0.001%	99.614%
8691	DEUTSCHE BANK M	0.001%	99.615%
8692	SEADRILL LTD	0.001%	99.615%
8693	SPACE CO LTD	0.001%	99.616%
8694	US Wire Order	0.001%	99.616%
8695	BANGKOK BANK	0.001%	99.617%
8696	HILAN LTD	0.001%	99.617%
8697	SANY HEAVY EQUI	0.001%	99.618%
8698	OSTASIATISKE KO	0.001%	99.619%
8699	FIELDS CORP	0.001%	99.619%
8700	SANKYO SEIKO CO	0.001%	99.620%
8701	CAC CORPORATION	0.001%	99.620%
8702	SHINKAWA	0.001%	99.621%
8703	TAMURA TAIKO HL	0.001%	99.622%
8704	ASPO OYJ	0.001%	99.622%
8705	KONAKA CO LTD	0.001%	99.623%
8706	CITY TELECOM (H	0.001%	99.623%
8707	EHY CAR SERVICES SPON ADR ADR USD.001	0.001%	99.624%
8708	ING BANK SLASKI	0.001%	99.624%
8709	REPCO HOME FINA	0.001%	99.625%
8710	VINDA INTERNATI	0.001%	99.626%
8711	RINGER HUT CO L	0.001%	99.626%
8712	SPRING REAL EST	0.001%	99.627%
8713	XP POWER LTD	0.001%	99.627%
8714	CLEAR MEDIA	0.001%	99.628%
8715	BUMRUNGRAD HOPT	0.001%	99.628%
8716	YAMAMURA GLASS	0.001%	99.629%
8717	JAPAN MATERIAL	0.001%	99.629%
8718	MIDLAND REALTY	0.001%	99.630%
8719	AMATA CORP PUBL	0.001%	99.631%
8720	INABA SEISAKUSH	0.001%	99.631%
8721	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.001%	99.632%
8722	ADANI ENTERPRIS	0.001%	99.632%
8723	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.001%	99.633%
8724	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.001%	99.633%
8725	ARENA REIT	0.001%	99.634%
8726	WING ON CO INT	0.001%	99.635%
8727	ACCURAY INC COMMON STOCK USD.001	0.001%	99.635%
8728	NIHON DEMPA KOG	0.001%	99.636%
8729	PINE CLIFF ENER	0.001%	99.636%
8730	ELECNOR SA	0.001%	99.637%
8731	TAO HEUNG HOLDI	0.001%	99.637%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8732	VAN LANSCHOT NV	0.001%	99.638%
8733	CHEROKEE INC COMMON STOCK USD.02	0.001%	99.639%
8734	INDOSAT TBK PT	0.001%	99.639%
8735	YUSEN LOGISTICS	0.001%	99.640%
8736	EMPRESA NACIONA	0.001%	99.640%
8737	FLOW TRADERS	0.001%	99.641%
8738	CARE PROPERTY I	0.001%	99.641%
8739	PROLOGIS PROPER	0.001%	99.642%
8740	BELLAMY'S AUSTR	0.001%	99.642%
8741	TOMOE ENGINEERI	0.001%	99.643%
8742	CHINA ALL ACCES	0.001%	99.644%
8743	HANWHA SECS	0.001%	99.644%
8744	CIE FINANCIER T	0.001%	99.645%
8745	BOUSTEAD SINGAP	0.001%	99.645%
8746	MIRATI THERAPEU	0.001%	99.646%
8747	PUBLIC FINANCIA	0.001%	99.646%
8748	CLS HOLDINGS PL	0.001%	99.647%
8749	MORY INDUSTRIES	0.001%	99.647%
8750	JAPAN RADIO CO	0.001%	99.648%
8751	EXEL INDUSTRIES	0.001%	99.649%
8752	NIHON ESLEAD CO	0.001%	99.649%
8753	CYBERTAN TECHNO	0.001%	99.650%
8754	BK OF GREECE	0.001%	99.650%
8755	GRUPO SECURITY	0.001%	99.651%
8756	BEST DENKI CO	0.001%	99.651%
8757	BEADELL RESOURC	0.001%	99.652%
8758	NIHON KAGAKU SA	0.001%	99.652%
8759	CHINA SHANSHUI	0.001%	99.653%
8760	AMADEUS FIRE AG	0.001%	99.653%
8761	HIGHLIGHT COMMU	0.001%	99.654%
8762	GRUH FINANCE	0.001%	99.655%
8763	ATRIA GROUP PLC	0.001%	99.655%
8764	DUSTIN GROUP AB	0.001%	99.656%
8765	GEK GROUP OF CO	0.001%	99.656%
8766	SHUNFENG INTL C	0.001%	99.657%
8767	REGAL HOTELS IN	0.001%	99.657%
8768	HANSOL PAPER CO	0.001%	99.658%
8769	MAXIM POWER COR	0.001%	99.658%
8770	NISHIKAWA RUBBE	0.001%	99.659%
8771	UNISYS CORP	0.001%	99.659%
8772	CHINA ENERGY DE	0.001%	99.660%
8773	TELEFONICA CZEC	0.001%	99.660%
8774	MARUWA UNYU	0.001%	99.661%
8775	ROSENBAUER INTE	0.001%	99.662%
8776	LUBY'S INC.	0.001%	99.662%
8777	VAN DE VELDE	0.001%	99.663%
8778	DEL MONTE PACIF	0.001%	99.663%
8779	CCC SA	0.001%	99.664%
8780	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.001%	99.664%
8781	TOM TAILOR HOLD	0.001%	99.665%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8782	ATTACQ LTD	0.001%	99.665%
8783	MIKUNI CORP	0.001%	99.666%
8784	KWANG DONG PHAR	0.001%	99.666%
8785	SPARX ASSET MAN	0.001%	99.667%
8786	NEW HOME CO INC/THE COMMON STOCK USD.01	0.001%	99.668%
8787	LEALEA ENTERPRI	0.001%	99.668%
8788	DALIAN PORT (PD	0.001%	99.669%
8789	WERELDHAVE BELG	0.001%	99.669%
8790	FUJITA KANKO IN	0.001%	99.670%
8791	ODELIC CO LTD	0.001%	99.670%
8792	COLLINS FOOD LT	0.001%	99.671%
8793	MARUBUN CORP	0.001%	99.671%
8794	TMAC RESOURCES	0.001%	99.672%
8795	BANK OF KAOHSIU	0.001%	99.672%
8796	TRANSCOM WORLDW	0.001%	99.673%
8797	SOCOVEDSA SA	0.001%	99.673%
8798	NICHIBAN CO	0.001%	99.674%
8799	WMIH CORP COMMON STOCK USD.00001	0.001%	99.674%
8800	OROCOBRE LTD	0.001%	99.675%
8801	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.001%	99.675%
8802	GENKY STORES IN	0.001%	99.676%
8803	SPEEDCAST INTL	0.001%	99.677%
8804	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.001%	99.677%
8805	KATO WORKS CO	0.001%	99.678%
8806	HIRAMATSU INC	0.001%	99.678%
8807	BMTC GROUP INC	0.001%	99.679%
8808	MIE KOTSU GP HL	0.001%	99.679%
8809	ASIA STD INTL G	0.001%	99.680%
8810	WILLBROS GROUP INC COMMON STOCK USD.05	0.001%	99.680%
8811	ROCKY BRANDS INC COMMON STOCK	0.001%	99.681%
8812	LE BELIER	0.001%	99.681%
8813	RADEX-HERAKLITH	0.001%	99.682%
8814	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.001%	99.682%
8815	LAURENT-PERRIER	0.001%	99.683%
8816	KALPATARU POWER	0.001%	99.683%
8817	KOZA ANADOLU ME	0.001%	99.684%
8818	BEGA CHEESE LTD	0.001%	99.684%
8819	NCC GROUP LTD.	0.001%	99.685%
8820	TONG-TAI MACHIN	0.001%	99.685%
8821	NATIONAL AGRICU	0.001%	99.686%
8822	CSBC CORPORATIO	0.001%	99.686%
8823	ARGAN SA	0.001%	99.687%
8824	ID LOGISTICS GR	0.001%	99.688%
8825	OSAKA ORGANIC C	0.001%	99.688%
8826	KAWASHO GECOSS	0.001%	99.689%
8827	EGUARANTEE INC.	0.001%	99.689%
8828	SLEEP COUNTRY C	0.001%	99.690%
8829	EM-TECH CO LTD	0.001%	99.690%
8830	KANADEN CORP	0.001%	99.691%
8831	SL CORP	0.001%	99.691%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8832	TAKIHYO CO LTD	0.001%	99.692%
8833	EXFO INC	0.001%	99.692%
8834	WANG ON GROUP	0.001%	99.693%
8835	MICROPORT SCIEN	0.001%	99.693%
8836	SAM KWANG GLASS	0.001%	99.694%
8837	TAEWOONG CO	0.001%	99.694%
8838	EAGLE NICE INTE	0.001%	99.695%
8839	ENKA INSAAT VE	0.001%	99.695%
8840	HANMI PHARM CO	0.001%	99.696%
8841	GROUP FIVE	0.001%	99.696%
8842	DALI FOODS GROU	0.001%	99.697%
8843	MAOYE INTL HOLD	0.001%	99.697%
8844	SOCO INTERNATIO	0.001%	99.698%
8845	E CL SA	0.001%	99.698%
8846	ASX LTD	0.001%	99.699%
8847	VOLT INFO SCIEN	0.001%	99.699%
8848	SUDAMERICANA VA	0.001%	99.700%
8849	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.001%	99.700%
8850	ASTRONICS CORP CL B COMMON STOCK USD.01	0.001%	99.701%
8851	DAISYO CORP	0.001%	99.701%
8852	NIPPON CHEMIPHA	0.001%	99.702%
8853	MAEDA KOSEN CO.	0.001%	99.702%
8854	ICHIKEN CO LTD	0.001%	99.703%
8855	OIL INDIA LTD	0.001%	99.703%
8856	PLAYMATES TOY H	0.001%	99.704%
8857	WILMINGTON GROU	0.001%	99.704%
8858	WAREHOUSE GROUP	0.001%	99.705%
8859	SHINYOUNG SECS	0.001%	99.705%
8860	PROTO CORP	0.001%	99.706%
8861	MANI INC	0.001%	99.706%
8862	JAMMU & KASHMIR	0.001%	99.707%
8863	LINEDATA SERVIC	0.001%	99.707%
8864	OHASHI TECHNICA	0.001%	99.708%
8865	AUDICODES	0.001%	99.708%
8866	CTI ENGINEERING	0.001%	99.709%
8867	FEED ONE CO LTD	0.001%	99.709%
8868	HADERA PAPER LT	0.001%	99.710%
8869	ENERGIEDIENST H	0.001%	99.710%
8870	HONGKONG CHINES	0.001%	99.711%
8871	GODFREY PHILLIP	0.001%	99.711%
8872	HONWORLD GROUP	0.000%	99.712%
8873	UNITED UTILITIE	0.000%	99.712%
8874	CHUGAI RO CO LT	0.000%	99.713%
8875	MODERNLAND REAL	0.000%	99.713%
8876	KOBE BUSSAN CO	0.000%	99.714%
8877	ASIA POLYMER	0.000%	99.714%
8878	NICHIEI CO	0.000%	99.715%
8879	TPV TECHNOLOGY	0.000%	99.715%
8880	HSIN CHONG CONS	0.000%	99.716%
8881	KORADIOR HOLDIN	0.000%	99.716%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8882	EMPRESA DE ENER	0.000%	99.717%
8883	VARITRONIX INTL	0.000%	99.717%
8884	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	99.718%
8885	ASCENDIS HEALTH	0.000%	99.718%
8886	RESILUX	0.000%	99.719%
8887	MYOB GROUP LTD	0.000%	99.719%
8888	BUND CENTER INV	0.000%	99.720%
8889	CENTRAL SEC PAT	0.000%	99.720%
8890	SUMINOE TEXTILE	0.000%	99.721%
8891	FINDEL	0.000%	99.721%
8892	CARA OPERATIONS	0.000%	99.722%
8893	EL.EN. SPA	0.000%	99.722%
8894	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.000%	99.723%
8895	CHUN YUAN STEEL	0.000%	99.723%
8896	SILICON WORKS	0.000%	99.724%
8897	NEO-NEON HOLDIN	0.000%	99.724%
8898	CHINA ANIMATION	0.000%	99.725%
8899	GEM DIAMONDS	0.000%	99.725%
8900	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.000%	99.726%
8901	FLUIDIGM CORP COMMON STOCK USD.001	0.000%	99.726%
8902	EMPERIA HOLDING	0.000%	99.727%
8903	ANTON OILFIELD	0.000%	99.727%
8904	YASHILI INTL HL	0.000%	99.728%
8905	BOURBON SA	0.000%	99.728%
8906	FERREXPO PLC	0.000%	99.729%
8907	GUANGDONG LAND	0.000%	99.729%
8908	DIALIGHT PLC	0.000%	99.730%
8909	PLANET PAYMENT	0.000%	99.730%
8910	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	99.730%
8911	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.000%	99.731%
8912	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.000%	99.731%
8913	INFORMATION SVC	0.000%	99.732%
8914	LONG BON INTERN	0.000%	99.732%
8915	AVON RUBBER	0.000%	99.733%
8916	SAMYUNG TRA	0.000%	99.733%
8917	LIFESTYLE CHINA	0.000%	99.734%
8918	GRUPO CEMENTOS	0.000%	99.734%
8919	YANCHANG PETROL	0.000%	99.735%
8920	ELANDERS AB	0.000%	99.735%
8921	FOLLI FOLLIE GP	0.000%	99.736%
8922	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.736%
8923	FOURLIS S.A.	0.000%	99.737%
8924	NICOX	0.000%	99.737%
8925	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.000%	99.738%
8926	LOW & BONAR PLC	0.000%	99.738%
8927	SAPIENS INTERNA	0.000%	99.739%
8928	AINSWORTH GAME	0.000%	99.739%
8929	CHINA XLX FERTI	0.000%	99.740%
8930	TAMBURI INVESTM	0.000%	99.740%
8931	SINCERE WATCH H	0.000%	99.741%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8932	ORBIS	0.000%	99.741%
8933	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.000%	99.741%
8934	ADDLIFE AB	0.000%	99.742%
8935	SINDO RICOH	0.000%	99.742%
8936	RAUBEX GROUP LT	0.000%	99.743%
8937	FIBRA SHOP PORT	0.000%	99.743%
8938	INBODY CO LTD	0.000%	99.744%
8939	CARLIT HOLDINGS	0.000%	99.744%
8940	LAGERCANTZ GRO	0.000%	99.745%
8941	CHINOOK ENERGY	0.000%	99.745%
8942	NORDJYSKE BANK	0.000%	99.746%
8943	CSS INDUSTRIES	0.000%	99.746%
8944	HUMAX CO LTD	0.000%	99.747%
8945	KINGS TOWN CONS	0.000%	99.747%
8946	SMS MANAGEMENT	0.000%	99.748%
8947	BEIJINGWEST IND	0.000%	99.748%
8948	SOLAR APPLIED M	0.000%	99.748%
8949	PROTECTOR FORSI	0.000%	99.749%
8950	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.000%	99.749%
8951	YAMATANE CORP N	0.000%	99.750%
8952	EMPEROR WATCH A	0.000%	99.750%
8953	SENTUL CITY TBK	0.000%	99.751%
8954	ION BEAM APPLIC	0.000%	99.751%
8955	CHINA RAILWAY S	0.000%	99.752%
8956	KECK SENG(MAL)B	0.000%	99.752%
8957	FJ NEXT CO LTD	0.000%	99.753%
8958	SOBHA LIMITED	0.000%	99.753%
8959	ELAN MICROELECT	0.000%	99.754%
8960	INDS BACHOCO SA	0.000%	99.754%
8961	HWA SHIN CO	0.000%	99.755%
8962	EARTH CHEMICAL	0.000%	99.755%
8963	HYUNDAI ENGINEE	0.000%	99.755%
8964	HIRAKAWA HEWTEC	0.000%	99.756%
8965	BANK BUKOPIN PT	0.000%	99.756%
8966	CHEETAH MOBILE INC ADR ADR USD.000025	0.000%	99.757%
8967	SIOEN INDUSTRIE	0.000%	99.757%
8968	CHINA POWER NEW	0.000%	99.758%
8969	BEIJING JINGNEN	0.000%	99.758%
8970	NICHIRIN CO LTD	0.000%	99.759%
8971	NAGAWA CO LTD	0.000%	99.759%
8972	HKBN LTD	0.000%	99.760%
8973	OKK CORP	0.000%	99.760%
8974	CURRO HOLDINGS	0.000%	99.760%
8975	THERMADOR GROUP	0.000%	99.761%
8976	INFRAESTRUCTURA	0.000%	99.761%
8977	YOKOWO CO LTD	0.000%	99.762%
8978	HAP SENG PLANTA	0.000%	99.762%
8979	NIPPON KOEI CO	0.000%	99.763%
8980	AROTECH CORP COMMON STOCK USD.01	0.000%	99.763%
8981	DIRECT INSURANC	0.000%	99.764%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8982	MITSUI MINING C	0.000%	99.764%
8983	AMICUS THERAPEUTICS INC COMMON STOCK USD.01	0.000%	99.764%
8984	KJB FINANCIAL G	0.000%	99.765%
8985	YIZHENG CHEM FI	0.000%	99.765%
8986	FIREEYE INC COMMON STOCK USD.0001	0.000%	99.766%
8987	ALINCO INC	0.000%	99.766%
8988	TECHNOVATOR INT	0.000%	99.767%
8989	ENERGY RESOURCE	0.000%	99.767%
8990	ISU CHEMICAL	0.000%	99.768%
8991	RADISYS CORP COMMON STOCK	0.000%	99.768%
8992	1ST CONSTITUTION BANCORP COMMON STOCK	0.000%	99.768%
8993	WOORI FINANCIAL	0.000%	99.769%
8994	SUNGCHANG ENTER	0.000%	99.769%
8995	RASA INDUSTRIES	0.000%	99.770%
8996	ABILITY ENTERPR	0.000%	99.770%
8997	CHINA CHEM&PHAR	0.000%	99.771%
8998	INVESCO OFFICE	0.000%	99.771%
8999	INNOTECH CORP	0.000%	99.772%
9000	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	99.772%
9001	NEW HOPE CORP	0.000%	99.772%
9002	ISENTIA GROUP L	0.000%	99.773%
9003	CIA ENERGET CEA	0.000%	99.773%
9004	LIPPO CHINA RES	0.000%	99.774%
9005	THAI STANLEY EL	0.000%	99.774%
9006	LIFE HEALTHCARE	0.000%	99.775%
9007	VANTAGE INTERNA	0.000%	99.775%
9008	NZ REFINING CO	0.000%	99.775%
9009	TOTTORI BANK	0.000%	99.776%
9010	TARSUS GROUP PL	0.000%	99.776%
9011	SYNTHOS SA	0.000%	99.777%
9012	NS SHOPPING CO	0.000%	99.777%
9013	CYIENT LIMITED	0.000%	99.778%
9014	FALCO BIOSYSTEM	0.000%	99.778%
9015	GLACIER MEDIA I	0.000%	99.779%
9016	MR MAX CORP	0.000%	99.779%
9017	ITAB SHOP CONCE	0.000%	99.779%
9018	CLERE AG	0.000%	99.780%
9019	LUNG YEN LIFE S	0.000%	99.780%
9020	DONGWHA PHARM.C	0.000%	99.781%
9021	JOBAN KOSAN CO	0.000%	99.781%
9022	EKORNES ASA	0.000%	99.782%
9023	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	99.782%
9024	PMP COMMUNICATI	0.000%	99.782%
9025	NSL LTD	0.000%	99.783%
9026	SINYI REALTY IN	0.000%	99.783%
9027	ASHIMORI INDUST	0.000%	99.784%
9028	BCO DESIO E BRI	0.000%	99.784%
9029	HOOSIERS HOLDIN	0.000%	99.785%
9030	NCI INC A COMMON STOCK USD.019	0.000%	99.785%
9031	OENON HOLDINGS	0.000%	99.785%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9032	ELECTRA CONSUME	0.000%	99.786%
9033	SCHRODER REAL E	0.000%	99.786%
9034	HOVNANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	99.787%
9035	TNPL	0.000%	99.787%
9036	MASON FINANCIAL	0.000%	99.788%
9037	ANDHRA BANK	0.000%	99.788%
9038	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.000%	99.788%
9039	ENDO LIGHTING C	0.000%	99.789%
9040	METRO KAJANG HL	0.000%	99.789%
9041	ROSTELECOM OJSC	0.000%	99.790%
9042	VECTOR	0.000%	99.790%
9043	GADANG HOLDINGS	0.000%	99.790%
9044	ICHIBANYA CO LT	0.000%	99.791%
9045	ESCALADE INC COMMON STOCK	0.000%	99.791%
9046	REALIA BUSINESS	0.000%	99.792%
9047	HALCYON AGRI CO	0.000%	99.792%
9048	OLVI	0.000%	99.793%
9049	GCA SAVVIAN COR	0.000%	99.793%
9050	TRADELINK ELECT	0.000%	99.793%
9051	AKCANSА CIMENTO	0.000%	99.794%
9052	SOSEI GROUP COR	0.000%	99.794%
9053	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.000%	99.795%
9054	RECRM RESEARCH	0.000%	99.795%
9055	USA TRUCK INC COMMON STOCK USD.01	0.000%	99.795%
9056	FLYBE GROUP PLC	0.000%	99.796%
9057	NOMURA CO LTD	0.000%	99.796%
9058	GAKKEN CO	0.000%	99.797%
9059	KNOW IT AB	0.000%	99.797%
9060	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	99.798%
9061	PLDT INC SPON ADR ADR	0.000%	99.798%
9062	PACIFIC CENTURY	0.000%	99.798%
9063	SUMITOMO PRECIS	0.000%	99.799%
9064	SECHE ENVIRONNE	0.000%	99.799%
9065	VINY THAI	0.000%	99.800%
9066	SAFETY GODOWN C	0.000%	99.800%
9067	PEET LIMITED	0.000%	99.800%
9068	YC CO LTD	0.000%	99.801%
9069	SONGA OFFSHORE	0.000%	99.801%
9070	CHINA DYNAMICS	0.000%	99.802%
9071	DAEKYO	0.000%	99.802%
9072	MANGALORE REF &	0.000%	99.802%
9073	SEACHANGE INTL	0.000%	99.803%
9074	MQ HOLDING AB	0.000%	99.803%
9075	XXL ASA	0.000%	99.804%
9076	EXCEL CO LTD	0.000%	99.804%
9077	TELESITES SAB D	0.000%	99.804%
9078	CODAN LTD	0.000%	99.805%
9079	TECK RESOURCES	0.000%	99.805%
9080	MEYER BURGER TE	0.000%	99.806%
9081	HANDY + HARMAN LTD COMMON STOCK USD.01	0.000%	99.806%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9082	TECHNO RYOWA LT	0.000%	99.806%
9083	AMBASSADOR HOTE	0.000%	99.807%
9084	TREASURE ASA	0.000%	99.807%
9085	EASTERN WATER R	0.000%	99.808%
9086	PARIS MIKI INC	0.000%	99.808%
9087	KSB AG	0.000%	99.808%
9088	FIDELITY + GUARANTY LIFE COMMON STOCK USD.01	0.000%	99.809%
9089	MIVTACH SHAMIR	0.000%	99.809%
9090	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	99.810%
9091	CROOZ INC	0.000%	99.810%
9092	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	99.810%
9093	EMPEROR ENTERTA	0.000%	99.811%
9094	SUNLAND GROUP L	0.000%	99.811%
9095	STRATTEC SECURI	0.000%	99.812%
9096	KINKI SHARYO CO	0.000%	99.812%
9097	S&T DYNAMICS CO	0.000%	99.812%
9098	BASWARE OYJ	0.000%	99.813%
9099	TOURISM HOLDING	0.000%	99.813%
9100	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	99.814%
9101	HANKUK CARBON C	0.000%	99.814%
9102	NAKAYAMA STEEL	0.000%	99.814%
9103	TOYO ELECTRIC	0.000%	99.815%
9104	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.000%	99.815%
9105	MATRIX CONCEPTS	0.000%	99.815%
9106	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	99.816%
9107	G-7 HOLDINGS IN	0.000%	99.816%
9108	ANGLO-EASTN PLA	0.000%	99.817%
9109	LIAN BENG GROUP	0.000%	99.817%
9110	NIKKO CO	0.000%	99.817%
9111	MEDIA GEN INC CVR COMMON STOCK	0.000%	99.818%
9112	STAGE STORES INC COMMON STOCK USD.01	0.000%	99.818%
9113	3M INDIA LTD	0.000%	99.819%
9114	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	99.819%
9115	TOEI ANIMATION	0.000%	99.819%
9116	KYOBO SECURITIE	0.000%	99.820%
9117	EL PUERTO DE LI	0.000%	99.820%
9118	UTD PLANTATION	0.000%	99.820%
9119	FAITH INC	0.000%	99.821%
9120	BURWILL HOLDING	0.000%	99.821%
9121	DAIICHI KENSETS	0.000%	99.822%
9122	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	99.822%
9123	BAY ENERGY LTD	0.000%	99.822%
9124	AVIC INTERNATIO	0.000%	99.823%
9125	AWARE INC	0.000%	99.823%
9126	STILLWATER MINI	0.000%	99.824%
9127	ABTERRA LTD	0.000%	99.824%
9128	TTW PUBLIC COMP	0.000%	99.824%
9129	SARKUYSAN ELEKT	0.000%	99.825%
9130	COVER-MORE GROU	0.000%	99.825%
9131	ASIA CEMENT CHI	0.000%	99.825%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9132	PFSWEB INC COMMON STOCK USD.001	0.000%	99.826%
9133	CELLCOM ISRAEL	0.000%	99.826%
9134	BAYSIDE LAND CO	0.000%	99.827%
9135	TAISEI LAMICK C	0.000%	99.827%
9136	CARPETRIGHT	0.000%	99.827%
9137	ORANGE POLSKA	0.000%	99.828%
9138	CARLO CAVAZZI H	0.000%	99.828%
9139	PC TEL INC COMMON STOCK USD.001	0.000%	99.828%
9140	TAKISAWA MACHIN	0.000%	99.829%
9141	SEMCON AB	0.000%	99.829%
9142	VECIMA NETWORKS	0.000%	99.830%
9143	TOMOE CORP	0.000%	99.830%
9144	MITSUBISHI RESE	0.000%	99.830%
9145	MELCO HOLDINGS	0.000%	99.831%
9146	IHH HEALTHCARE	0.000%	99.831%
9147	TAT HONG HOLDIN	0.000%	99.831%
9148	COMP ENG & CONS	0.000%	99.832%
9149	KOBE ELECTRIC R	0.000%	99.832%
9150	KINGMAKER FOOTW	0.000%	99.833%
9151	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.000%	99.833%
9152	VIDEOCON INDUST	0.000%	99.833%
9153	YAIZU SUISANKAG	0.000%	99.834%
9154	ALARKO HOLDINGS	0.000%	99.834%
9155	SOFT-WORLD INTL	0.000%	99.834%
9156	INVICTA HOLDING	0.000%	99.835%
9157	CAIRO COMMUNICA	0.000%	99.835%
9158	ANADOLU SIGORTA	0.000%	99.835%
9159	TOEI CO	0.000%	99.836%
9160	BANK INTERNASIO	0.000%	99.836%
9161	ZUG ESTATES HLD	0.000%	99.837%
9162	MYSTATE LTD	0.000%	99.837%
9163	GUJARAT ALKALIE	0.000%	99.837%
9164	S&T AG	0.000%	99.838%
9165	POLYTEC ASSET H	0.000%	99.838%
9166	TOMATO BANK LTD	0.000%	99.838%
9167	PREMIER FINANCIAL BANCORP COMMON STOCK	0.000%	99.839%
9168	OTSUKA KAGU	0.000%	99.839%
9169	CHINA AVIATION	0.000%	99.839%
9170	SHOEI FOODS COR	0.000%	99.840%
9171	ELLAKTOR SA	0.000%	99.840%
9172	SAM JIN PHARM	0.000%	99.841%
9173	STANDARD LIFE I	0.000%	99.841%
9174	MATCH GROUP INC COMMON STOCK USD.001	0.000%	99.841%
9175	GLOBAL TELECOM HOLDING GDR GDR	0.000%	99.842%
9176	NISSIN FOOD HOL	0.000%	99.842%
9177	SAMCHULLY	0.000%	99.842%
9178	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.000%	99.843%
9179	REPLIGEN CORP COMMON STOCK USD.01	0.000%	99.843%
9180	CHONGQING MACHI	0.000%	99.843%
9181	FUJI CORP/MIYAG	0.000%	99.844%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9182	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	99.844%
9183	TAMA HOME CO LT	0.000%	99.844%
9184	CHINA FIBER OPT	0.000%	99.845%
9185	CENTURY BANCORP INC CL A COMMON STOCK USD1.0	0.000%	99.845%
9186	BELL SYSTEM24 H	0.000%	99.845%
9187	RAMI LEVI CHAIN	0.000%	99.846%
9188	AKSIGORTA AS	0.000%	99.846%
9189	SEED CO LTD/TOK	0.000%	99.847%
9190	TRANS COSMOS	0.000%	99.847%
9191	TOKYO TEKKO CO	0.000%	99.847%
9192	SAMSE SA	0.000%	99.848%
9193	BIG SHOPPING CE	0.000%	99.848%
9194	BROOKFIELD REAL	0.000%	99.848%
9195	CHEUK NANG HLDG	0.000%	99.849%
9196	LIPPO CIKARANG	0.000%	99.849%
9197	HONG LEONG ASIA	0.000%	99.849%
9198	PRG-SCHULTZ INT	0.000%	99.850%
9199	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.000%	99.850%
9200	CARDNO LIMITED	0.000%	99.850%
9201	POLYMET MINING	0.000%	99.851%
9202	ZEALAND PHARMA	0.000%	99.851%
9203	MUNKSJO OYJ	0.000%	99.851%
9204	EVN AG	0.000%	99.852%
9205	YUKEN KOGYO	0.000%	99.852%
9206	NAGANO BANK	0.000%	99.852%
9207	WEATHERNEWS INC	0.000%	99.853%
9208	AKTIA BANK OYJ	0.000%	99.853%
9209	BGP HOLDINGS (P	0.000%	99.854%
9210	LUBELSKI WEGIEL	0.000%	99.854%
9211	VITEC GROUP	0.000%	99.854%
9212	SUGIH ENERGY TB	0.000%	99.855%
9213	PHARMA MAR SA	0.000%	99.855%
9214	ATENOR	0.000%	99.855%
9215	KASEN INTERNATI	0.000%	99.856%
9216	QUALITAS CONTOL	0.000%	99.856%
9217	FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01	0.000%	99.856%
9218	ABEONA THERAPEUTICS INC COMMON STOCK USD.01	0.000%	99.857%
9219	HOTELES CITY EX	0.000%	99.857%
9220	RENTIAN TECHNOL	0.000%	99.857%
9221	UNITED SPIRITS	0.000%	99.858%
9222	GREEN CROSS COR	0.000%	99.858%
9223	ALPHA SYSTEMS I	0.000%	99.858%
9224	HIRANO TECSEED	0.000%	99.859%
9225	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.859%
9226	PETRA FOODS LTD	0.000%	99.859%
9227	MERAFE RESOURCE	0.000%	99.860%
9228	COSCO HOLDINGS	0.000%	99.860%
9229	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	99.860%
9230	VP PLC	0.000%	99.861%
9231	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	99.861%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9232	GULF MARINE SER	0.000%	99.861%
9233	DAIDO KOGYO CO	0.000%	99.862%
9234	YUSHIN PRECISIO	0.000%	99.862%
9235	KEY TRONIC CORP COMMON STOCK	0.000%	99.862%
9236	REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01	0.000%	99.863%
9237	ADANI TRANSMISS	0.000%	99.863%
9238	CGG SA	0.000%	99.863%
9239	RUENTEXIndustr	0.000%	99.864%
9240	MEGAWIDE CONS C	0.000%	99.864%
9241	POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	0.000%	99.864%
9242	AP EAGERS LTD	0.000%	99.865%
9243	SABATE DIOSOS	0.000%	99.865%
9244	AEON CO. (M) BH	0.000%	99.865%
9245	ANEST IWATA COR	0.000%	99.866%
9246	CLARK INC COMMO	0.000%	99.866%
9247	DELTA NATURAL GAS CO INC COMMON STOCK USD1.0	0.000%	99.866%
9248	ASESOR DE ACTIV	0.000%	99.867%
9249	APPROACH RESOUR	0.000%	99.867%
9250	IMDEX LTD	0.000%	99.867%
9251	THURGAUER KANTO	0.000%	99.868%
9252	SECOM JOSHINETS	0.000%	99.868%
9253	KYERYONG CONST	0.000%	99.868%
9254	PARTNERS REAL E	0.000%	99.869%
9255	HUONS CO LTD	0.000%	99.869%
9256	DAIDOH	0.000%	99.869%
9257	ES-CON JAPAN LT	0.000%	99.870%
9258	MBK PCL	0.000%	99.870%
9259	CEDAR WOODS PRO	0.000%	99.870%
9260	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.000%	99.871%
9261	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	99.871%
9262	ASIA FINANCIAL	0.000%	99.871%
9263	AES GENER SA	0.000%	99.872%
9264	MONGOLIAN MININ	0.000%	99.872%
9265	RION CO LTD	0.000%	99.872%
9266	ADCORP HLDGS	0.000%	99.873%
9267	FAR EAST ORCH	0.000%	99.873%
9268	HY LOK	0.000%	99.873%
9269	BANGKOK AVIAT F	0.000%	99.874%
9270	FURSYS	0.000%	99.874%
9271	PIPAVAV DEFENCE	0.000%	99.874%
9272	DAISHINKU CORP	0.000%	99.874%
9273	IFG GROUP PLC	0.000%	99.875%
9274	HANKUK PAPER MF	0.000%	99.875%
9275	KRAKATAU STEEL	0.000%	99.875%
9276	TRAKCJA SA	0.000%	99.876%
9277	UNITY OPTO TECH	0.000%	99.876%
9278	YUANSHENGTAI DA	0.000%	99.876%
9279	POLETOWIN PITCR	0.000%	99.877%
9280	THROMBOGENICS N	0.000%	99.877%
9281	FAR LTD	0.000%	99.877%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9282	TSC GROUP HOLDI	0.000%	99.878%
9283	NISSEI ASB MACH	0.000%	99.878%
9284	EASTERN PLATINU	0.000%	99.878%
9285	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.000%	99.879%
9286	KOZA ALTIN ISLE	0.000%	99.879%
9287	NIPPON CHEM IND	0.000%	99.879%
9288	CHINA YURUN FOO	0.000%	99.880%
9289	KANGDA INTERNAT	0.000%	99.880%
9290	SINO GRANDNESS	0.000%	99.880%
9291	AEROPORTO VENEZ	0.000%	99.881%
9292	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.000%	99.881%
9293	MOROZOFF LIMITE	0.000%	99.881%
9294	BRAEMAR SHIPPIN	0.000%	99.882%
9295	ROBINSON DEPT S	0.000%	99.882%
9296	CGN MINING CO L	0.000%	99.882%
9297	AMIYAKI TEI CO	0.000%	99.882%
9298	GRUPPO MUTUIONL	0.000%	99.883%
9299	VIOHALCO SA	0.000%	99.883%
9300	ZIGNAGO VETRO S	0.000%	99.883%
9301	TK DEVELOPMENT	0.000%	99.884%
9302	UNICHEM LABS	0.000%	99.884%
9303	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	99.884%
9304	WORLDLINE	0.000%	99.885%
9305	ZUKEN INC	0.000%	99.885%
9306	ARGO GRAPHICS I	0.000%	99.885%
9307	TMK PAO GDR REG S GDR	0.000%	99.886%
9308	NICHIA STEEL WO	0.000%	99.886%
9309	MK RESTAURANT G	0.000%	99.886%
9310	YELP INC COMMON STOCK USD.000001	0.000%	99.887%
9311	INTREPID POTASH INC COMMON STOCK USD.001	0.000%	99.887%
9312	TRANSACTION CAP	0.000%	99.887%
9313	ASKUL	0.000%	99.888%
9314	ROYAL BAFOKENG	0.000%	99.888%
9315	OSK HOLDINGS BH	0.000%	99.888%
9316	DATAWATCH CORP COMMON STOCK USD.01	0.000%	99.888%
9317	AFRICA ISRAEL P	0.000%	99.889%
9318	DEPOMED INC COMMON STOCK	0.000%	99.889%
9319	ABLYNX NV	0.000%	99.889%
9320	ENERGY EQUITY C	0.000%	99.890%
9321	HFA HOLDINGS LI	0.000%	99.890%
9322	RATCHABURI ELEC	0.000%	99.890%
9323	ZENITAKA CORP	0.000%	99.891%
9324	SALEM COMM CORP	0.000%	99.891%
9325	TOTETSU KOGYO C	0.000%	99.891%
9326	VILLA WORLD LTD	0.000%	99.892%
9327	CORP BANK	0.000%	99.892%
9328	SCOPE METALS GR	0.000%	99.892%
9329	INDIAN BANK	0.000%	99.892%
9330	CAN DO CO LTD	0.000%	99.893%
9331	MINEROS S.A.	0.000%	99.893%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9332	SERVICE STREAM	0.000%	99.893%
9333	GHCL LTD	0.000%	99.894%
9334	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	99.894%
9335	MANNATECH INC COMMON STOCK USD.0001	0.000%	99.894%
9336	DAPHNE INTERNA	0.000%	99.895%
9337	GRANULES INDIA	0.000%	99.895%
9338	SEVERFIELD-ROWE	0.000%	99.895%
9339	REGIONAL CONT L	0.000%	99.896%
9340	FIRST STEAMSHIP	0.000%	99.896%
9341	BasicNet S.p.A.	0.000%	99.896%
9342	WHA CORP PCL	0.000%	99.896%
9343	COOPER ENERGY L	0.000%	99.897%
9344	KHON KAEN SUGAR	0.000%	99.897%
9345	INTER PARFUMS	0.000%	99.897%
9346	EIKEN CHEMICAL	0.000%	99.898%
9347	NRW HOLDINGS LT	0.000%	99.898%
9348	ALEXCO RESOURCE CORP COMMON STOCK	0.000%	99.898%
9349	TWIN DISC INC COMMON STOCK	0.000%	99.898%
9350	MORTGAGE CHOICE	0.000%	99.899%
9351	BLUE SQUARE REA	0.000%	99.899%
9352	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	99.899%
9353	TOHOKU BANK	0.000%	99.900%
9354	SHENGJING BANK	0.000%	99.900%
9355	DECMIL GROUP LT	0.000%	99.900%
9356	MUGEN ESTATE CO	0.000%	99.901%
9357	OPTEX COMPANY	0.000%	99.901%
9358	DY CORP	0.000%	99.901%
9359	KAWASUMI LABS I	0.000%	99.901%
9360	TOBU STORE CO L	0.000%	99.902%
9361	FOX WIZEL LTD	0.000%	99.902%
9362	PACIFIC ONLINE	0.000%	99.902%
9363	VICTORIA PARK A	0.000%	99.903%
9364	SHIMOJIMA CO LT	0.000%	99.903%
9365	HAGIWARA ELECTR	0.000%	99.903%
9366	ASIA SATELLITE	0.000%	99.903%
9367	KEY TECHNOLOGY INC COMMON STOCK	0.000%	99.904%
9368	CHINA FINANCIAL	0.000%	99.904%
9369	EXETER RESOURCE	0.000%	99.904%
9370	CHUNGHWA PICTUR	0.000%	99.905%
9371	TOPPS TILES	0.000%	99.905%
9372	FORTIS HLTH (IN	0.000%	99.905%
9373	FUTURE SYSTEMS	0.000%	99.905%
9374	GR ED L'ESPRESS	0.000%	99.906%
9375	ECHELON FINANCI	0.000%	99.906%
9376	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	99.906%
9377	NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25	0.000%	99.907%
9378	COMPANHIA DE GA	0.000%	99.907%
9379	AICHI TOKEI DEN	0.000%	99.907%
9380	KURIYAMA HOLDIN	0.000%	99.907%
9381	PALADIN ENERGY	0.000%	99.908%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9382	ITFOR INC	0.000%	99.908%
9383	KYOWA LEATHER	0.000%	99.908%
9384	OVERSEAS CHINES	0.000%	99.909%
9385	INDUSTRIAL BLDG	0.000%	99.909%
9386	TAINAN ENTERPRI	0.000%	99.909%
9387	CIA ENERGETICA	0.000%	99.909%
9388	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	99.910%
9389	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	99.910%
9390	METALS X LTD	0.000%	99.910%
9391	AEON CREDIT SER	0.000%	99.911%
9392	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.000%	99.911%
9393	ALROV PROPRTIE	0.000%	99.911%
9394	SATORI ELECTRIC	0.000%	99.911%
9395	SOCAM DEVELOPME	0.000%	99.912%
9396	IMPERIAL HOTEL	0.000%	99.912%
9397	KOHSOKU CORP	0.000%	99.912%
9398	ESSEL PROP	0.000%	99.913%
9399	SHIN NIPPON AIR	0.000%	99.913%
9400	SRI SPORTS LIMI	0.000%	99.913%
9401	SOUNDWILL HOLDI	0.000%	99.913%
9402	SKF INDIA LTD	0.000%	99.914%
9403	HIROSHIMA ELEC	0.000%	99.914%
9404	BANCO DE BOGOTA	0.000%	99.914%
9405	LENTA LTD REG S DEPOSITORY RECEIPT	0.000%	99.914%
9406	SAKAI OVEX CO L	0.000%	99.915%
9407	WOONGJIN THINKB	0.000%	99.915%
9408	DAEHAN STEEL CO	0.000%	99.915%
9409	INTL PAPER	0.000%	99.916%
9410	IRC LIMITED	0.000%	99.916%
9411	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	99.916%
9412	GRANDVISION BV	0.000%	99.916%
9413	TAKE AND GIVE	0.000%	99.917%
9414	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	99.917%
9415	YAC CO LTD	0.000%	99.917%
9416	CHEVALIER INTL	0.000%	99.918%
9417	INTEVAC INC	0.000%	99.918%
9418	TOSHO CO LTD	0.000%	99.918%
9419	SFP DINING	0.000%	99.918%
9420	ECKERT & ZIEGLE	0.000%	99.919%
9421	AIRPORT FACILIT	0.000%	99.919%
9422	KEPPEL TELECOM&	0.000%	99.919%
9423	FDM GROUP PLC	0.000%	99.919%
9424	GILAT SATELLITE	0.000%	99.920%
9425	DARFON ELECTRON	0.000%	99.920%
9426	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	99.920%
9427	AVIC INTL HOLD	0.000%	99.920%
9428	ANF IMMOBILIER	0.000%	99.921%
9429	GENESIS HEALTHCARE INC COMMON STOCK USD.001	0.000%	99.921%
9430	IMAGI INTERNATI	0.000%	99.921%
9431	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	99.922%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9432	NIHON PLAST CO	0.000%	99.922%
9433	ELECTRICITY GEN	0.000%	99.922%
9434	TOFAS TURK OTOM	0.000%	99.922%
9435	MAHINDRA CIE AU	0.000%	99.923%
9436	INOTEK PHARMACEUTICALS CORP COMMON STOCK USD.01	0.000%	99.923%
9437	CW GROUP HLDGS	0.000%	99.923%
9438	DAIHATSU DIESEL	0.000%	99.923%
9439	TUNAS BARU LAMP	0.000%	99.924%
9440	SNAI SPA	0.000%	99.924%
9441	GAFISA SA RTS E	0.000%	99.924%
9442	CHINA OVERSEAS	0.000%	99.924%
9443	MEDUSA MINING L	0.000%	99.925%
9444	PERENNIAL REAL	0.000%	99.925%
9445	PFENEX INC COMMON STOCK USD.001	0.000%	99.925%
9446	GOOD RESOURCES	0.000%	99.926%
9447	KUANGCHI SCIENC	0.000%	99.926%
9448	URTHECAST CORP	0.000%	99.926%
9449	BILLABONG INTER	0.000%	99.926%
9450	KESORAM INDUSTR	0.000%	99.927%
9451	SILICON INTEG S	0.000%	99.927%
9452	CERAGON NETWORK	0.000%	99.927%
9453	FUJISHOJI CO.LT	0.000%	99.927%
9454	REFRESCO GROUP	0.000%	99.928%
9455	HANEDA ZENITH H	0.000%	99.928%
9456	HALOWS CO LTD	0.000%	99.928%
9457	KLOVERN AB B SH	0.000%	99.928%
9458	HATHWAY CABLE	0.000%	99.929%
9459	NATURAL ALTERNT	0.000%	99.929%
9460	SHIHLIN ELEC &	0.000%	99.929%
9461	ASHTROM PROPERT	0.000%	99.929%
9462	FAG BEARINGS IN	0.000%	99.930%
9463	ACAL	0.000%	99.930%
9464	VINCE HOLDING CORP COMMON STOCK USD.001	0.000%	99.930%
9465	INDUSTRIA REIT	0.000%	99.930%
9466	AREZZO INDUSTRI	0.000%	99.931%
9467	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.000%	99.931%
9468	COCA-COLA ICECE	0.000%	99.931%
9469	WIJAYA KARYA	0.000%	99.931%
9470	CASTINGS	0.000%	99.932%
9471	IMPEXMETAL	0.000%	99.932%
9472	NONG SHIM HOLDI	0.000%	99.932%
9473	ADVAN CO LTD	0.000%	99.932%
9474	HAGOROMO FOODS	0.000%	99.933%
9475	YUNNAN WATER IN	0.000%	99.933%
9476	TAIKO PHARMACEU	0.000%	99.933%
9477	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	99.933%
9478	ZHUHAI HLDGS IN	0.000%	99.934%
9479	OCEAN-LAND GROU	0.000%	99.934%
9480	YONDENKO CORP	0.000%	99.934%
9481	MELBOURNE IT	0.000%	99.935%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9482	TVA GROUP INC B SHRS COMMON STOCK	0.000%	99.935%
9483	CALEDONIA MININ	0.000%	99.935%
9484	KONDOTEC INC	0.000%	99.935%
9485	DICKSON CONCEPT	0.000%	99.936%
9486	KYUNGBANG LTD	0.000%	99.936%
9487	DAEWOO SHIPBUIL	0.000%	99.936%
9488	CHORUS LTD ADR ADR	0.000%	99.936%
9489	TSUI WAH HOLDIN	0.000%	99.936%
9490	NUVECTRA CORP COMMON STOCK USD.001	0.000%	99.937%
9491	CRAWFORD & CO	0.000%	99.937%
9492	IMMOBEL	0.000%	99.937%
9493	KOREA TECH BANK	0.000%	99.937%
9494	STREET CAPITAL	0.000%	99.938%
9495	KG CHEMICAL COR	0.000%	99.938%
9496	DECEUNINCK	0.000%	99.938%
9497	ALKANE RESOURCE	0.000%	99.938%
9498	SURYA SEMESTA I	0.000%	99.939%
9499	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.000%	99.939%
9500	LAURA ASHLEY HO	0.000%	99.939%
9501	DELTA PROPERTY	0.000%	99.939%
9502	EIH LTD	0.000%	99.940%
9503	AARTI INDS	0.000%	99.940%
9504	GFOOT CO LTD	0.000%	99.940%
9505	INVESTORE PROP	0.000%	99.940%
9506	NATURES SUNSHIN	0.000%	99.941%
9507	MANDARIN ORIENT	0.000%	99.941%
9508	BIOAMBER INC COMMON STOCK USD.01	0.000%	99.941%
9509	KATHMANDU HOLDI	0.000%	99.941%
9510	REAL INDUSTRY I	0.000%	99.942%
9511	MUTOW CO LTD	0.000%	99.942%
9512	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	99.942%
9513	CHAMBAL FER	0.000%	99.942%
9514	SITTOY GROUP HLD	0.000%	99.943%
9515	SRV GROUP OYJ	0.000%	99.943%
9516	GRUPO ARGOS SA	0.000%	99.943%
9517	SURYA CITRA MED	0.000%	99.943%
9518	MJ GLEESON PLC	0.000%	99.944%
9519	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.000%	99.944%
9520	COVISINT CORP COMMON STOCK	0.000%	99.944%
9521	ORIENTAL WATCH	0.000%	99.944%
9522	CARBORUNDUM	0.000%	99.944%
9523	KONA GRILL INC COMMON STOCK USD.01	0.000%	99.945%
9524	TER BEKE SA	0.000%	99.945%
9525	AGV PRODUCTS	0.000%	99.945%
9526	JOHN LAING GROU	0.000%	99.945%
9527	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	99.946%
9528	NORCROS PLC	0.000%	99.946%
9529	COCO'S JAPAN CO	0.000%	99.946%
9530	SEJONG INDUSTRI	0.000%	99.946%
9531	FDC LTD/INDIA	0.000%	99.947%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9532	MAHARASHTRA SEA	0.000%	99.947%
9533	POLARIS INFRAT	0.000%	99.947%
9534	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	99.947%
9535	APN OUTDOOR GRO	0.000%	99.947%
9536	TRIFAST PLC	0.000%	99.948%
9537	KAPSCH TRAFFICC	0.000%	99.948%
9538	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	99.948%
9539	SELVAAG BOLIG A	0.000%	99.948%
9540	AMERIGO RESOURC	0.000%	99.949%
9541	EUROTECH SPA	0.000%	99.949%
9542	MCLEOD RUSSEL I	0.000%	99.949%
9543	VETOQUINOL SA	0.000%	99.949%
9544	HOME INVEST BEL	0.000%	99.950%
9545	INVESTORS TITLE CO COMMON STOCK	0.000%	99.950%
9546	R.E.A. HOLDINGS	0.000%	99.950%
9547	ALVIVA HOLDINGS	0.000%	99.950%
9548	NVC LIGHTING HO	0.000%	99.950%
9549	GENERATION HEAL	0.000%	99.951%
9550	WIN HANVERKY HO	0.000%	99.951%
9551	ERICSSON LM-A S	0.000%	99.951%
9552	HONG KONG FERRY	0.000%	99.951%
9553	POLY CULTURE GR	0.000%	99.952%
9554	LAKSHMI VILAS B	0.000%	99.952%
9555	TRINITY LTD	0.000%	99.952%
9556	BALMER LAWRIE	0.000%	99.952%
9557	FULLER SMITH &	0.000%	99.952%
9558	VINA CONCHA Y T	0.000%	99.953%
9559	TA ANN HOLDINGS	0.000%	99.953%
9560	FREQUENCY ELEC	0.000%	99.953%
9561	SUNCALL CORP	0.000%	99.953%
9562	PT MULTIPLOAR C	0.000%	99.953%
9563	EUROZ LTD	0.000%	99.954%
9564	SELCUK ECZA DEP	0.000%	99.954%
9565	DISTELL GROUP L	0.000%	99.954%
9566	KERRY TJ LOGIST	0.000%	99.954%
9567	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	99.955%
9568	BCB BANCORP INC COMMON STOCK	0.000%	99.955%
9569	VOLUTION GROUP	0.000%	99.955%
9570	MINERA FRISCO S	0.000%	99.955%
9571	VIVA INDUSTRIAL	0.000%	99.955%
9572	INFOMEDIA	0.000%	99.956%
9573	NEFF CORP CLASS A COMMON STOCK USD.01	0.000%	99.956%
9574	HUA ENG WIRE&CA	0.000%	99.956%
9575	HOGG ROBINSON G	0.000%	99.956%
9576	HKSCAN OYJ	0.000%	99.956%
9577	ST. IVES PLC	0.000%	99.957%
9578	CB INDUSTRIAL P	0.000%	99.957%
9579	ENEA AB	0.000%	99.957%
9580	AVENG	0.000%	99.957%
9581	RATTANINDIA	0.000%	99.957%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9582	SHOFU INC	0.000%	99.958%
9583	OXLEY HOLDINGS	0.000%	99.958%
9584	GUARARAPES CONF	0.000%	99.958%
9585	GLAXO SMITHKLIN	0.000%	99.958%
9586	BARON DE LEY	0.000%	99.958%
9587	CEQUENCE ENERGY	0.000%	99.959%
9588	FIRST NBC BANK HOLDING CO COMMON STOCK	0.000%	99.959%
9589	FLUIDRA SA	0.000%	99.959%
9590	RIVERVIEW BANCORP INC COMMON STOCK USD.01	0.000%	99.959%
9591	IMMSI SPA	0.000%	99.959%
9592	NORWEGIAN PROPE	0.000%	99.960%
9593	TECHNOTRANS AG	0.000%	99.960%
9594	BEST BRIDAL INC	0.000%	99.960%
9595	NIPPON HUME PIP	0.000%	99.960%
9596	SEARS CANADA INC COMMON STOCK NPV	0.000%	99.960%
9597	YUANDA CHINA HO	0.000%	99.961%
9598	KINTETSU DPT ST	0.000%	99.961%
9599	HOKUETSU INDS C	0.000%	99.961%
9600	KAI YUAN HOLDIN	0.000%	99.961%
9601	DONGYUE GROUP	0.000%	99.961%
9602	FAR EAST HOLDIN	0.000%	99.962%
9603	LINK NET TBK PT	0.000%	99.962%
9604	HOKKAI CAN CO	0.000%	99.962%
9605	IBI GROUP INC.	0.000%	99.962%
9606	TBK Co., Ltd.	0.000%	99.962%
9607	VGI GLOBAL MEDI	0.000%	99.963%
9608	PILOT GOLD INC	0.000%	99.963%
9609	BSL CORPORATION	0.000%	99.963%
9610	TRIVENI TURBINE	0.000%	99.963%
9611	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.963%
9612	AGORA	0.000%	99.964%
9613	BOOT(HENRY) & S	0.000%	99.964%
9614	ROULARTA MEDIA	0.000%	99.964%
9615	SHIKIBO LTD	0.000%	99.964%
9616	WAH SEONG	0.000%	99.964%
9617	KOMEHYO	0.000%	99.964%
9618	MAINSTREET HEAL	0.000%	99.965%
9619	IPE GROUP LTD	0.000%	99.965%
9620	NEW YORK & CO I	0.000%	99.965%
9621	ISE CHEMICAL CO	0.000%	99.965%
9622	BIO PAPPEL SAB	0.000%	99.965%
9623	ARCELORMITTAL S	0.000%	99.966%
9624	KPX CHEMICAL	0.000%	99.966%
9625	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	99.966%
9626	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	99.966%
9627	SADBHAV ENGINEE	0.000%	99.966%
9628	LIPOCINE INC COMMON STOCK USD.0001	0.000%	99.966%
9629	GATEWAY LIFESTY	0.000%	99.967%
9630	GETIN HOLDING S	0.000%	99.967%
9631	PEARL ORIENTAL	0.000%	99.967%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9632	ALMADEN MINERAL	0.000%	99.967%
9633	TOTAL ACCESS CO	0.000%	99.967%
9634	CENTURIA METROP	0.000%	99.968%
9635	STRONG PETROCHE	0.000%	99.968%
9636	SERVICOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	99.968%
9637	HESKA CORP	0.000%	99.968%
9638	DONGBU SECURITI	0.000%	99.968%
9639	BANYAN TREE HOL	0.000%	99.968%
9640	TILT RENEWABLES	0.000%	99.969%
9641	EASTERN MEDIA	0.000%	99.969%
9642	PADDY POWER BET	0.000%	99.969%
9643	SEQUANA	0.000%	99.969%
9644	HEIDELBERGCEMEN	0.000%	99.969%
9645	ORIGIN ELECTRIC	0.000%	99.969%
9646	HEG LIMITED	0.000%	99.970%
9647	RECKON LTD	0.000%	99.970%
9648	O LUXE HOLDINGS	0.000%	99.970%
9649	OHB SE	0.000%	99.970%
9650	SHIDAX CORP	0.000%	99.970%
9651	THERMAX LTD	0.000%	99.971%
9652	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	99.971%
9653	K1 VENTURES LTD	0.000%	99.971%
9654	HI-P INTERNATIO	0.000%	99.971%
9655	ITC CORP	0.000%	99.971%
9656	ZHONG AN REAL E	0.000%	99.971%
9657	CONTINENTAL HLD	0.000%	99.972%
9658	EASTMAIN RES IN	0.000%	99.972%
9659	MEITO SANGYO CO	0.000%	99.972%
9660	SANYO TRADING C	0.000%	99.972%
9661	CRISIL LTD	0.000%	99.972%
9662	MODUSLINK GLOBA	0.000%	99.972%
9663	LOW KENG HUAT(S	0.000%	99.973%
9664	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	99.973%
9665	TOW CO LTD	0.000%	99.973%
9666	WATAHAN & CO LT	0.000%	99.973%
9667	BORYUNG PHARM	0.000%	99.973%
9668	SANYO HOUSING N	0.000%	99.973%
9669	FORTRESS BIOTECH INC COMMON STOCK USD.001	0.000%	99.974%
9670	WARTECK INVEST	0.000%	99.974%
9671	UNITED MICROELECTRON SP ADR ADR	0.000%	99.974%
9672	FUJISASH CO LTD	0.000%	99.974%
9673	INES CORPORATIO	0.000%	99.974%
9674	CSG LIMITED	0.000%	99.974%
9675	CHINA GREAT STA	0.000%	99.975%
9676	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	99.975%
9677	ESUN HOLDINGS L	0.000%	99.975%
9678	NAGARJUNA FERTI	0.000%	99.975%
9679	OZFOREX GROUP L	0.000%	99.975%
9680	WEE HUR HOLDING	0.000%	99.975%
9681	OLYMPIC CORP	0.000%	99.976%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9682	PINGUELY-HAULOT	0.000%	99.976%
9683	SHENGUAN HOLDIN	0.000%	99.976%
9684	WHIRLPOOL OF IN	0.000%	99.976%
9685	BSQUARE CORP COMMON STOCK	0.000%	99.976%
9686	LANDING INTL DE	0.000%	99.976%
9687	FORTRESS PAPER	0.000%	99.976%
9688	ELRON ELECTRONI	0.000%	99.977%
9689	CATENA AB	0.000%	99.977%
9690	GALLANT VENTURE	0.000%	99.977%
9691	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	99.977%
9692	GAJAH TUNGGAL	0.000%	99.977%
9693	COXON PRECISE I	0.000%	99.977%
9694	KIAN JOO CAN FC	0.000%	99.978%
9695	CHINA LOTSYNERG	0.000%	99.978%
9696	MACMAHON HOLDIN	0.000%	99.978%
9697	AMERISERV FINANCIAL INC COMMON STOCK USD.01	0.000%	99.978%
9698	CROCODILE GARME	0.000%	99.978%
9699	ONO SOKKI CO	0.000%	99.978%
9700	TAKASHIMA & CO	0.000%	99.978%
9701	NISSEI INDUSTRI	0.000%	99.979%
9702	EQUITAL	0.000%	99.979%
9703	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	99.979%
9704	VOCENTO	0.000%	99.979%
9705	ROSETTA STONE INC COMMON STOCK USD.00005	0.000%	99.979%
9706	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	99.979%
9707	EQUITY FIN HOLD	0.000%	99.980%
9708	TROY RESOURCES	0.000%	99.980%
9709	REPSOL SA	0.000%	99.980%
9710	QAD INC B COMMON STOCK USD.001	0.000%	99.980%
9711	KIMOTO CO LTD	0.000%	99.980%
9712	DB REALTY LTD	0.000%	99.980%
9713	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	99.980%
9714	AVIANCA HOLDING	0.000%	99.981%
9715	LPP SA	0.000%	99.981%
9716	GUANGNAN(HLDGS)	0.000%	99.981%
9717	HANMI SEMICONDU	0.000%	99.981%
9718	MARUYAMA MFG CO	0.000%	99.981%
9719	REAL NUTRICEUTI	0.000%	99.981%
9720	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.981%
9721	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.000%	99.982%
9722	CHINA ELEC OPTI	0.000%	99.982%
9723	SAMSON HOLDING	0.000%	99.982%
9724	BERKSHIRE BANCORP INC COMMON STOCK USD.1	0.000%	99.982%
9725	CONSTANTIN MEDI	0.000%	99.982%
9726	Tessi S.A.	0.000%	99.982%
9727	AUSWIDE BANK LT	0.000%	99.982%
9728	KOSEI SECURITIE	0.000%	99.983%
9729	INTRALOT SA - I	0.000%	99.983%
9730	LEMMINKAINEN OY	0.000%	99.983%
9731	MIN XIN HLDGS	0.000%	99.983%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9732	THE BASIC HOUSE	0.000%	99.983%
9733	MEIWA ESTATE CO	0.000%	99.983%
9734	MIYOSHI OIL & F	0.000%	99.983%
9735	STARK TECHNOLOG	0.000%	99.984%
9736	ASCENCIO	0.000%	99.984%
9737	USA TECHNOLOGIES INC COMMON STOCK	0.000%	99.984%
9738	TERNA ENERGY SA	0.000%	99.984%
9739	BANCO ABC BRASI	0.000%	99.984%
9740	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	99.984%
9741	PARADISE ENTERT	0.000%	99.984%
9742	ATHENS WATER SU	0.000%	99.984%
9743	FERROLIGAS FERB	0.000%	99.985%
9744	GRANA Y MONTERO SA SPON ADR ADR	0.000%	99.985%
9745	CHINA RARE EART	0.000%	99.985%
9746	TOMEN DEVICES C	0.000%	99.985%
9747	GETIN NOBLE BA	0.000%	99.985%
9748	HENNESSY ADVISORS INC COMMON STOCK	0.000%	99.985%
9749	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	99.985%
9750	DYNAMIC ELECTRO	0.000%	99.985%
9751	PHARMATHENE INC COMMON STOCK USD.0001	0.000%	99.986%
9752	GLORIOUS SUN EN	0.000%	99.986%
9753	ALANDSBANKEN	0.000%	99.986%
9754	LOGISTEC CORP C	0.000%	99.986%
9755	FUTURE BRIGHT H	0.000%	99.986%
9756	SHELL REFINING(0.000%	99.986%
9757	STEEL & TUBE HL	0.000%	99.986%
9758	GEAR ENERGY LTD	0.000%	99.986%
9759	CHINA HUIZHAN D	0.000%	99.987%
9760	INNODATA INC COMMON STOCK USD.01	0.000%	99.987%
9761	RIZAL COMML BAN	0.000%	99.987%
9762	LSL PROPERTY SE	0.000%	99.987%
9763	TOP SPRING INTL	0.000%	99.987%
9764	HANISON CONSTRU	0.000%	99.987%
9765	AFFINE	0.000%	99.987%
9766	NAPEC INC	0.000%	99.987%
9767	AMREP CORP COMMON STOCK USD.1	0.000%	99.988%
9768	MIE HOLDINGS CO	0.000%	99.988%
9769	FRAGRANCE GROUP	0.000%	99.988%
9770	PROSAFE ASA	0.000%	99.988%
9771	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	99.988%
9772	BGR ENERGY SYST	0.000%	99.988%
9773	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	99.988%
9774	PETRUS RESOURCE	0.000%	99.988%
9775	K.P.R. MILL	0.000%	99.988%
9776	GASTAR EXPLORATION LTD COMMON STOCK USD.001	0.000%	99.989%
9777	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.000%	99.989%
9778	BOLU CIMENTO SA	0.000%	99.989%
9779	FALCON ENERGY G	0.000%	99.989%
9780	MEDICAL SYSTEM	0.000%	99.989%
9781	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	99.989%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9782	COMPUGEN LTD	0.000%	99.989%
9783	TOWN CENTRE SEC	0.000%	99.989%
9784	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	99.989%
9785	GRUPO FAMSA SA	0.000%	99.990%
9786	NRJ GROUP	0.000%	99.990%
9787	XERIUM TECHNOLO	0.000%	99.990%
9788	CHINA PROPERTIE	0.000%	99.990%
9789	KAM HING INTERN	0.000%	99.990%
9790	US AUTO PARTS N	0.000%	99.990%
9791	TORIGOE CO LTD	0.000%	99.990%
9792	ZEDGE INC CL B COMMON STOCK	0.000%	99.990%
9793	CONSTRUCTORA CO	0.000%	99.990%
9794	DYNASTY FINE WI	0.000%	99.991%
9795	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	99.991%
9796	PACIFIC CURRENT	0.000%	99.991%
9797	PVA TEPLA AG	0.000%	99.991%
9798	BERJAYA LAND BH	0.000%	99.991%
9799	DYNA-MAC HOLDIN	0.000%	99.991%
9800	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.000%	99.991%
9801	CHINA PUBLIC PR	0.000%	99.991%
9802	TSH RESOURCES B	0.000%	99.991%
9803	EXCELSIOR MEDIC	0.000%	99.992%
9804	SANGETSU CO	0.000%	99.992%
9805	TOTAL GABON	0.000%	99.992%
9806	HOKKAIDO GAS CO	0.000%	99.992%
9807	NIPPON FILCON C	0.000%	99.992%
9808	CATABASIS PHARM	0.000%	99.992%
9809	S.T.CHEMICAL CO	0.000%	99.992%
9810	ASPEN GROUP	0.000%	99.992%
9811	WESTPORT INNOVA	0.000%	99.992%
9812	BOUSTEAD PROJEC	0.000%	99.992%
9813	HIPAY GROUP SA	0.000%	99.993%
9814	PRIME MEDIA GRO	0.000%	99.993%
9815	JINDAL SAW LTD	0.000%	99.993%
9816	TV AZTECA	0.000%	99.993%
9817	ANXIN-CHINA HOL	0.000%	99.993%
9818	SILVER BASE GRO	0.000%	99.993%
9819	ABAN OFFSHORE	0.000%	99.993%
9820	TOMORROW FOCUS	0.000%	99.993%
9821	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.993%
9822	MIMAKI ENGINEER	0.000%	99.993%
9823	DELTICOM AG	0.000%	99.994%
9824	KONG SUN HLDGS	0.000%	99.994%
9825	SKYLINE CORP	0.000%	99.994%
9826	NATIONAL RESEARCH CORP A COMMON STOCK USD.001	0.000%	99.994%
9827	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.000%	99.994%
9828	TELEGRAAF MEDIA	0.000%	99.994%
9829	TEN NETWORK HLD	0.000%	99.994%
9830	ASANTE INC	0.000%	99.994%
9831	MINGFA GROUP	0.000%	99.994%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9832	HITE HOLDINGS C	0.000%	99.994%
9833	ASCOTT RESIDENC	0.000%	99.995%
9834	FOUNTAIN SET HL	0.000%	99.995%
9835	ALTIUM LTD	0.000%	99.995%
9836	BROCKMAN MINING	0.000%	99.995%
9837	WORLD HOLDINGS	0.000%	99.995%
9838	MEGASTUDY CO LT	0.000%	99.995%
9839	SLATER & GORDON	0.000%	99.995%
9840	O'KEY GROUP SA	0.000%	99.995%
9841	STRAD ENERGY SE	0.000%	99.995%
9842	BOUSTEAD PLANTA	0.000%	99.995%
9843	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	99.995%
9844	PYI CORPORATION	0.000%	99.995%
9845	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	99.996%
9846	SUNWAY CONSTRUC	0.000%	99.996%
9847	LEES PHARMACEUT	0.000%	99.996%
9848	BR PROPERTIES S	0.000%	99.996%
9849	April Group	0.000%	99.996%
9850	ASHFORD INC COMMON STOCK USD.01	0.000%	99.996%
9851	SINON CORP	0.000%	99.996%
9852	CVC BRASIL OP A	0.000%	99.996%
9853	GET NICE FINANC	0.000%	99.996%
9854	AFRICA ISRAEL I	0.000%	99.996%
9855	IRADIMED CORP COMMON STOCK USD.0001	0.000%	99.996%
9856	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	99.996%
9857	QUMU CORP COMMON STOCK USD.01	0.000%	99.997%
9858	ADDNODE GROUP A	0.000%	99.997%
9859	AXTEL SAB DE CV	0.000%	99.997%
9860	BANK OF KOCHI L	0.000%	99.997%
9861	MCKAY SECURITIE	0.000%	99.997%
9862	TEEKAY TANKERS	0.000%	99.997%
9863	INFOMART CORP	0.000%	99.997%
9864	TRUBA ALAM MANU	0.000%	99.997%
9865	GROUPE OPEN	0.000%	99.997%
9866	ORASCOM DEVELOP	0.000%	99.997%
9867	BRILLIANT CIRCL	0.000%	99.997%
9868	B2W CIA DIGITAL	0.000%	99.997%
9869	MEGASTUDY EDUCA	0.000%	99.997%
9870	SALMAT LTD	0.000%	99.997%
9871	MAX VENTURES &	0.000%	99.998%
9872	NIHON TRIM CO	0.000%	99.998%
9873	KAPPA CREATE CO	0.000%	99.998%
9874	UCO BANK	0.000%	99.998%
9875	PERPETUAL ENERG	0.000%	99.998%
9876	BONJOUR HOLDING	0.000%	99.998%
9877	A&D CO LTD	0.000%	99.998%
9878	CHINA DAYE NON-	0.000%	99.998%
9879	MIDLAND IC&I LT	0.000%	99.998%
9880	CGG SPON ADR ADR	0.000%	99.998%
9881	JINDAL POLY FIL	0.000%	99.998%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9882	ECOSYNTHETIX IN	0.000%	99.998%
9883	ADVEO GROUP INT	0.000%	99.998%
9884	BAOXIN AUTO GRO	0.000%	99.998%
9885	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.000%	99.999%
9886	PERCEPTRON INC COMMON STOCK USD.01	0.000%	99.999%
9887	AFRICAN PHOENIX	0.000%	99.999%
9888	BANRO CORPORATI	0.000%	99.999%
9889	TUNAS RIDEAN	0.000%	99.999%
9890	YONGNAM HOLDING	0.000%	99.999%
9891	YEO HIAP SENG	0.000%	99.999%
9892	LUKS GROUP (VH)	0.000%	99.999%
9893	FUELCELL ENERGY INC COMMON STOCK USD.0001	0.000%	99.999%
9894	WATPAC LIMITED	0.000%	99.999%
9895	LANDING INTL DE	0.000%	99.999%
9896	QUNXING PAPER H	0.000%	99.999%
9897	BIOSCRIP INC COMMON STOCK USD.0001	0.000%	99.999%
9898	BLOOMSBURY PUBL	0.000%	99.999%
9899	DRDGOLD LTD	0.000%	99.999%
9900	ASALEO CARE LTD	0.000%	99.999%
9901	TECHNICOLOR	0.000%	99.999%
9902	EPSILON ENERGY	0.000%	100.000%
9903	ARALEZ PHARMACE	0.000%	100.000%
9904	CHINA ENVIRONME	0.000%	100.000%
9905	JAKARTA INTL HT	0.000%	100.000%
9906	AEGON NV	0.000%	100.000%
9907	DOGUS OTOMOTIV	0.000%	100.000%
9908	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.000%	100.000%
9909	SINAR MAS MULTI	0.000%	100.000%
9910	DYAX CORPORATIO	0.000%	100.000%
9911	CUDECO LIMITED	0.000%	100.000%
9912	SWIBER HOLDINGS	0.000%	100.000%
9913	HILLS INDUSTRIE	0.000%	100.000%
9914	EZRA HOLDINGS	0.000%	100.000%
9915	CARINDALE PROPE	0.000%	100.000%
9916	SOCIEDAD MATRIZ	0.000%	100.000%
9917	CENTAUR MEDIA	0.000%	100.000%
9918	TONLY ELECTRONI	0.000%	100.000%
9919	SSANGYONG INFOR	0.000%	100.000%
9920	PACIFIC ANDES I	0.000%	100.000%
9921	CHIA HSIN CEMEN	0.000%	100.000%
9922	EMPRESAS ICA SA	0.000%	100.000%
9923	TAKACHIHO KOHEK	0.000%	100.000%
9924	ITE TECH INC	0.000%	100.000%
9925	NAM CHEONG LIM	0.000%	100.000%
9926	TEIXEIRA DUARTE	0.000%	100.001%
9927	QINQIN FOODSTUF	0.000%	100.001%
9928	LYDIAN INTERNAT	0.000%	100.001%
9929	BCO PINE SA	0.000%	100.001%
9930	ASTA FUNDING INC COMMON STOCK USD.01	0.000%	100.001%
9931	SOCIETE MANUTAN	0.000%	100.001%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9932	REDKNEE SOLUTIO	0.000%	100.001%
9933	BE GROUP AB	0.000%	100.001%
9934	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.001%
9935	ENERGY ABSOLUTE	0.000%	100.001%
9936	SAFEWAY INC	0.000%	100.001%
9937	KENMARE RESOURC	0.000%	100.001%
9938	POLARIS SOFTWARE	0.000%	100.001%
9939	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.000%	100.001%
9940	C C LAND HOLDIN	0.000%	100.001%
9941	TPI TRIUNFO PAR	0.000%	100.001%
9942	COOPER ENERGY L	0.000%	100.001%
9943	PIK GROUP-GDR R	0.000%	100.001%
9944	GLOBAL PREMIUM	0.000%	100.001%
9945	MACA LIMITED	0.000%	100.001%
9946	SE PURA PLC	0.000%	100.001%
9947	FIRST STEAMSHIP	0.000%	100.001%
9948	SPORTECH PLC	0.000%	100.001%
9949	CHINA BILLION R	0.000%	100.001%
9950	TALVIVAARA MINI	0.000%	100.001%
9951	PARSVNATH DEVEL	0.000%	100.001%
9952	DOWNER EDI LTD	0.000%	100.001%
9953	CHENNAI SUPER K	0.000%	100.001%
9954	JITF INFRALOGIS	0.000%	100.001%
9955	SING HOLDINGS L	0.000%	100.001%
9956	ZENITH CAPITAL	0.000%	100.001%
9957	ADEPTUS HEALTH INC CLASS A COMMON STOCK USD.01	0.000%	100.001%
9958	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	100.001%
9959	BANCA MONTE DEI	0.000%	100.001%
9960	CIBER INC	0.000%	100.001%
9961	ID SYSTEMS INC COMMON STOCK USD.01	0.000%	100.001%
9962	ORMAT TECHNOLOG	0.000%	100.001%
9963	BANCO PAN SA	0.000%	100.001%
9964	RB ENERGY INC	0.000%	100.001%
9965	COSAN LOGISTICA	0.000%	100.001%
9966	ELECTRICITE DE	0.000%	100.001%
9967	DEVA HLDG	0.000%	100.001%
9968	ENERGIX-RENEWAB	0.000%	100.001%
9969	KUNGSLEDEN AB R	0.000%	100.001%
9970	ARRIUM LTD	0.000%	100.001%
9971	SNS REAAL GROEP	-	100.001%
9972	RREEF CHINA COM	-	100.001%
9973	MINCO BASE META	-	100.001%
9974	PRIME AET & D H	-	100.001%
9975	AFREN PLC COMMO	-	100.001%
9976	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.001%
9977	HOCHDORF HOLDIN	-	100.001%
9978	PEACE MARK HLDG	-	100.001%
9979	FRASER PAPERS I	-	100.001%
9980	PESCANOVA SA	-	100.001%
9981	ALAPIS HOLDING	-	100.001%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9982	ANGLO IRISH BAN	-	100.001%
9983	BCA POP ETRUR-L	-	100.001%
9984	RHB CAPITAL BHD	-	100.001%
9985	CRAFT OIL LTD	-	100.001%
9986	SCANIA AB	-	100.001%
9987	TOUCHSTONE EXPL	-	100.001%
9988	VIRGIN AUSTRALI	-	100.001%
9989	INTERCELL AG RI	-	100.001%
9990	KARDEMIR KARABU	-	100.001%
9991	LIGHTSTREAM RES	-	100.001%
9992	CHINA LUMENA NE	-	100.001%
9993	BCO ESPIR SANTO	-	100.001%
9994	WARRANTS CONTRA	-	100.001%
9995	BERLIAN LAJU TA	-	100.001%
9996	EGANAGOLDPFEIL	-	100.001%
9997	QLT INC DOJ/SEC	-	100.001%
9998	QLT INC WTS EXP	-	100.001%
9999	HANFENG EVERGRE	-	100.001%
10000	QLT INC CLASS A	-	100.001%
10001	FERROGLOBE PLC	-	100.001%
10002	C A DE MEDITERR	-	100.001%
10003	CHINA METAL REC	-	100.001%
10004	SENTUL CITY TBK	-	100.001%
10005	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.001%
10006	ETABLISSEMENTS	-	100.001%
10007	PRIME RETIREMEN	-	100.001%
10008	US Wire Order -	-0.001%	100.000%