

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

As of December 29, 2017 (Updated Monthly)

Source: RBC

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

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

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|----|--|----------------|--------------|
| 1 | AT+T INC COMMON STOCK USD1.0 | 0.786% | 0.786% |
| 2 | JPMORGAN CHASE + CO COMMON STOCK USD1.0 | 0.761% | 1.548% |
| 3 | APPLE INC | 0.732% | 2.279% |
| 4 | BANK OF MONTREAL COMMON STOCK | 0.728% | 3.007% |
| 5 | WELLS FARGO + CO COMMON STOCK USD1.666 | 0.634% | 3.642% |
| 6 | BANK OF NOVA SCOTIA COMMON STOCK | 0.607% | 4.249% |
| 7 | TORONTO DOMINION BANK COMMON STOCK | 0.599% | 4.847% |
| 8 | SUNCOR ENERGY INC COMMON STOCK | 0.570% | 5.417% |
| 9 | EXXON MOBIL CORP COMMON STOCK | 0.522% | 5.939% |
| 10 | ROYAL BANK OF CANADA COMMON STOCK | 0.510% | 6.449% |
| 11 | BANK OF AMERICA | 0.447% | 6.896% |
| 12 | CHEVRON CORP COMMON STOCK USD.75 | 0.414% | 7.310% |
| 13 | INTEL CORP COMMON STOCK USD.001 | 0.413% | 7.723% |
| 14 | COMCAST CORP CLASS A COMMON STOCK USD.01 | 0.405% | 8.128% |
| 15 | CAN IMPERIAL BK OF COMMERCE COMMON STOCK | 0.397% | 8.526% |
| 16 | MICROSOFT CORP COMMON STOCK USD.00000625 | 0.367% | 8.892% |
| 17 | TECK RESOURCES LTD CLS B COMMON STOCK | 0.345% | 9.237% |
| 18 | MANULIFE FINANCIAL CORP COMMON STOCK | 0.295% | 9.532% |
| 19 | CITIGROUP INC COMMON STOCK USD.01 | 0.290% | 9.822% |
| 20 | CISCO SYSTEMS | 0.287% | 10.109% |
| 21 | WAL-MART STORES | 0.279% | 10.388% |
| 22 | JOHNSON + JOHNSON COMMON STOCK USD1.0 | 0.278% | 10.666% |
| 23 | SAMSUNG ELECTRO | 0.274% | 10.941% |
| 24 | PFIZER INC COMMON STOCK USD.05 | 0.268% | 11.209% |
| 25 | MAGNA INTERNATIONAL INC COMMON STOCK | 0.262% | 11.471% |
| 26 | CANADIAN NATURAL RESOURCES COMMON STOCK | 0.258% | 11.729% |
| 27 | SUN LIFE FINANCIAL INC COMMON STOCK | 0.230% | 11.959% |
| 28 | BP PLC | 0.228% | 12.186% |
| 29 | TOTAL SA | 0.223% | 12.410% |
| 30 | CAD - London | 0.222% | 12.631% |
| 31 | AMAZON.COM INC | 0.221% | 12.852% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|----|---|----------------|--------------|
| 32 | NESTLE SA | 0.207% | 13.059% |
| 33 | DAIMLER AG | 0.206% | 13.266% |
| 34 | ALPHABET INC CL C COMMON STOCK USD.001 | 0.198% | 13.463% |
| 35 | FACEBOOK INC A COMMON STOCK USD.000006 | 0.196% | 13.659% |
| 36 | HSBC HOLDINGS PLC SPONS ADR | 0.194% | 13.853% |
| 37 | ALPHABET INC CL A COMMON STOCK USD.001 | 0.188% | 14.041% |
| 38 | PROCTER + GAMBLE CO/THE COMMON STOCK | 0.186% | 14.227% |
| 39 | UNITEDHEALTH GR | 0.185% | 14.412% |
| 40 | ENBRIDGE INC COMMON STOCK | 0.183% | 14.595% |
| 41 | TOYOTA MOTOR CO | 0.181% | 14.776% |
| 42 | GENERAL MOTORS CO COMMON STOCK USD.01 | 0.177% | 14.953% |
| 43 | CHINA CONST BK | 0.174% | 15.127% |
| 44 | VODAFONE GROUP | 0.174% | 15.301% |
| 45 | VERIZON COMMUNICATIONS INC COMMON STOCK USD.1 | 0.171% | 15.472% |
| 46 | ORACLE CORP COMMON STOCK USD.01 | 0.170% | 15.642% |
| 47 | CANADIAN NATL RAILWAY CO COMMON STOCK | 0.168% | 15.810% |
| 48 | UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0 | 0.165% | 15.975% |
| 49 | BHP BILLITON LT | 0.162% | 16.137% |
| 50 | BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033 | 0.162% | 16.299% |
| 51 | QUALCOMM INC COMMON STOCK USD.0001 | 0.159% | 16.458% |
| 52 | WALT DISNEY(HLD | 0.155% | 16.613% |
| 53 | VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV | 0.149% | 16.762% |
| 54 | GOLDMAN SACHS GROUP INC COMMON STOCK USD.01 | 0.147% | 16.909% |
| 55 | BANCO SANTANDER | 0.146% | 17.056% |
| 56 | NATIONAL BK CDA | 0.144% | 17.200% |
| 57 | ENCANA CORP COMMON STOCK | 0.143% | 17.343% |
| 58 | CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001 | 0.141% | 17.484% |
| 59 | FORD MOTOR CO COMMON STOCK USD.01 | 0.140% | 17.624% |
| 60 | BARRICK GOLD CORP COMMON STOCK | 0.136% | 17.760% |
| 61 | REP AUSTRIA GOV | 0.135% | 17.895% |
| 62 | EUROPEAN STABIL | 0.134% | 18.029% |
| 63 | FEDEX CORPORATI | 0.133% | 18.163% |
| 64 | FINLAND GOVERNMENT | 0.133% | 18.296% |
| 65 | MORGAN STANLEY COMMON STOCK USD.01 | 0.133% | 18.429% |
| 66 | UNION PACIFIC CORP COMMON STOCK USD2.5 | 0.132% | 18.560% |
| 67 | SWEDISH GOVT 3. | 0.130% | 18.691% |
| 68 | TRANSCANADA CORP COMMON STOCK | 0.130% | 18.821% |
| 69 | BCE INC COMMON STOCK | 0.130% | 18.951% |
| 70 | CVS HEALTH CORP COMMON STOCK USD.01 | 0.129% | 19.080% |
| 71 | BASF SE | 0.127% | 19.207% |
| 72 | KINROSS GOLD CORP COMMON STOCK | 0.125% | 19.332% |
| 73 | CANADA HOUSING | 0.125% | 19.457% |
| 74 | ROYAL DUTCH SHE | 0.123% | 19.581% |
| 75 | HONDA MOTOR CO | 0.123% | 19.703% |
| 76 | NOVARTIS AG | 0.122% | 19.826% |
| 77 | FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK | 0.121% | 19.947% |
| 78 | AMERICAN TOWER CORP REIT USD.01 | 0.121% | 20.068% |
| 79 | US BANCORP COMMON STOCK USD.01 | 0.120% | 20.188% |
| 80 | GENERAL ELECTRIC CO COMMON STOCK USD.06 | 0.120% | 20.308% |
| 81 | MICRON TECHNOLO | 0.119% | 20.426% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 82 | VISA INC CLASS A SHARES COMMON STOCK USD.0001 | 0.118% | 20.544% |
| 83 | TRAVELERS COS | 0.113% | 20.657% |
| 84 | ROYAL DUTCH SHELL SPON ADR A ADR | 0.112% | 20.769% |
| 85 | MERCK + CO. INC. COMMON STOCK USD.5 | 0.111% | 20.881% |
| 86 | PROVINCE OF ALBERTA UNSECURED 09/21 1.35 | 0.111% | 20.992% |
| 87 | AGRIUM INC COMMON STOCK NPV | 0.111% | 21.102% |
| 88 | LUNDIN MINING C | 0.110% | 21.212% |
| 89 | BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01 | 0.110% | 21.322% |
| 90 | VOLKSWAGEN AG | 0.109% | 21.432% |
| 91 | ORACLE CORP SR UNSECURED 09/21 1.9 | 0.109% | 21.540% |
| 92 | WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01 | 0.109% | 21.649% |
| 93 | TENCENT HLDGS L | 0.107% | 21.757% |
| 94 | TIME WARNER INC COMMON STOCK USD.01 | 0.107% | 21.864% |
| 95 | PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9 | 0.107% | 21.971% |
| 96 | POTASH CORP OF SASKATCHEWAN COMMON STOCK NPV | 0.107% | 22.078% |
| 97 | AMGEN INC COMMON STOCK USD.0001 | 0.107% | 22.184% |
| 98 | MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25 | 0.106% | 22.290% |
| 99 | UK(GOVT OF) 4.2 | 0.106% | 22.396% |
| 100 | INDUSTRIAL & CO | 0.105% | 22.501% |
| 101 | PNC BANK | 0.105% | 22.606% |
| 102 | COCA-COLA CO | 0.104% | 22.710% |
| 103 | MEDTRONIC PLC | 0.104% | 22.814% |
| 104 | ABBOTT LABORATORIES COMMON STOCK | 0.104% | 22.918% |
| 105 | SWEDEN GOVERNME | 0.103% | 23.021% |
| 106 | ROYAL DUTCH SH- | 0.103% | 23.123% |
| 107 | CHINA NATIONAL | 0.102% | 23.226% |
| 108 | SIMON PROPERTY GROUP INC REIT USD.0001 | 0.101% | 23.326% |
| 109 | AMERICAN EXPRESS CO COMMON STOCK USD.2 | 0.100% | 23.426% |
| 110 | DELTA AIRLINES | 0.100% | 23.525% |
| 111 | HOME DEPOT INC COMMON STOCK USD.05 | 0.099% | 23.625% |
| 112 | CATERPILLAR INC COMMON STOCK USD1.0 | 0.097% | 23.722% |
| 113 | US TREASURY N/B 05/25 2.125 | 0.097% | 23.819% |
| 114 | ANTHEM INC COMMON STOCK USD.01 | 0.096% | 23.916% |
| 115 | FRENCH REPUBLIC | 0.096% | 24.011% |
| 116 | HITACHI | 0.095% | 24.107% |
| 117 | NETWORK RAIL IN | 0.094% | 24.201% |
| 118 | ACE LTD | 0.094% | 24.295% |
| 119 | UNIBAIL-RODAMCO | 0.094% | 24.389% |
| 120 | INTL BUSINESS MACHINES CORP COMMON STOCK USD.2 | 0.093% | 24.482% |
| 121 | VALERO ENERGY C | 0.093% | 24.575% |
| 122 | EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01 | 0.092% | 24.667% |
| 123 | FIRST QUANTUM M | 0.092% | 24.759% |
| 124 | INDUSTRIAL ALLI | 0.091% | 24.850% |
| 125 | BROOKFIELD ASSET MANAGE CL A COMMON STOCK | 0.089% | 24.939% |
| 126 | ANGLO AMERICAN | 0.089% | 25.028% |
| 127 | BAYERISCHE MOTO | 0.088% | 25.115% |
| 128 | GLENCORE XSTRA | 0.088% | 25.203% |
| 129 | WEST FRASER TIM | 0.087% | 25.290% |
| 130 | BRIT AMER TOBAC | 0.087% | 25.377% |
| 131 | GILEAD SCIENCES | 0.087% | 25.464% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 132 | CIGNA CORP | 0.086% | 25.551% |
| 133 | THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0 | 0.086% | 25.637% |
| 134 | FRENCH REP GOVT | 0.086% | 25.723% |
| 135 | AUST + NZ BANKING GRP NY SR UNSECURED 11/22 2.625 | 0.086% | 25.809% |
| 136 | PEMBINA PIPELINE CORP COMMON STOCK NPV | 0.086% | 25.895% |
| 137 | FORTIS INC COMMON STOCK | 0.086% | 25.981% |
| 138 | VALE SA | 0.085% | 26.066% |
| 139 | NATL AUSTRALIA | 0.085% | 26.151% |
| 140 | CAPITAL ONE FIN | 0.085% | 26.236% |
| 141 | ARC RESOURCES L | 0.084% | 26.320% |
| 142 | NORFOLK STHN CO | 0.083% | 26.402% |
| 143 | SHAW COMMUNICATIONS INC B COMMON STOCK | 0.083% | 26.485% |
| 144 | TARGET CORPORAT | 0.083% | 26.568% |
| 145 | GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342 | 0.082% | 26.650% |
| 146 | DEUTSCHE TELEKO | 0.082% | 26.733% |
| 147 | LINAMAR CORP | 0.082% | 26.814% |
| 148 | AIA GROUP LTD | 0.082% | 26.896% |
| 149 | ABB LTD | 0.081% | 26.977% |
| 150 | SCHLUMBERGER LTD COMMON STOCK USD.01 | 0.081% | 27.058% |
| 151 | RIO TINTO PLC SPON ADR ADR | 0.081% | 27.139% |
| 152 | BLACKROCK INC COMMON STOCK USD.01 | 0.081% | 27.220% |
| 153 | KINGDOM BELGIUM | 0.081% | 27.301% |
| 154 | CROWN CASTLE INTL CORP REIT USD.01 | 0.080% | 27.381% |
| 155 | GOLDCORP INC COMMON STOCK | 0.080% | 27.461% |
| 156 | ORANGE SA | 0.080% | 27.541% |
| 157 | BNP PARIBAS SA | 0.079% | 27.620% |
| 158 | BOEING CO/THE COMMON STOCK USD5.0 | 0.079% | 27.699% |
| 159 | CANADIAN TIRE C | 0.079% | 27.778% |
| 160 | CENOVUS ENERGY INC COMMON STOCK | 0.077% | 27.855% |
| 161 | BROADCOM LTD | 0.077% | 27.932% |
| 162 | EQUINIX INC REIT USD.001 | 0.077% | 28.009% |
| 163 | FINNING INTL LT | 0.076% | 28.085% |
| 164 | WESTPAC BANK CO | 0.076% | 28.161% |
| 165 | PHILIP MORRIS INTERNATIONAL COMMON STOCK | 0.076% | 28.237% |
| 166 | PING AN INSURAN | 0.075% | 28.312% |
| 167 | PEPSICO INC COMMON STOCK USD.017 | 0.075% | 28.387% |
| 168 | CONOCOPHILLIPS COMMON STOCK USD.01 | 0.074% | 28.461% |
| 169 | FREEPORT-MCMORA | 0.074% | 28.536% |
| 170 | AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5 | 0.074% | 28.610% |
| 171 | AUST & NZ BANK | 0.074% | 28.684% |
| 172 | KREDIT FUER WIE | 0.073% | 28.757% |
| 173 | CANADIAN PACIFIC RAILWAY LTD COMMON STOCK | 0.073% | 28.830% |
| 174 | KRAFT HEINZ CO/THE COMMON STOCK USD.01 | 0.073% | 28.902% |
| 175 | MICHELIN(CGDE) | 0.072% | 28.975% |
| 176 | ALLERGAN PLC | 0.072% | 29.047% |
| 177 | NEWBELCO SA/NV | 0.072% | 29.119% |
| 178 | ALLSTATE CORP COMMON STOCK USD.01 | 0.072% | 29.191% |
| 179 | ZURICH FIN SVS | 0.071% | 29.262% |
| 180 | SYNCHRONY FINANCIAL COMMON STOCK USD.001 | 0.071% | 29.333% |
| 181 | MARATHON PETROLEUM CORP COMMON STOCK | 0.070% | 29.403% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 182 | HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0 | 0.070% | 29.473% |
| 183 | ROCHE HOLDING A | 0.070% | 29.543% |
| 184 | CANADIAN WESTER | 0.069% | 29.612% |
| 185 | AFLAC INC COMMON STOCK USD.1 | 0.069% | 29.680% |
| 186 | OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2 | 0.068% | 29.749% |
| 187 | ABBVIE INC COMMON STOCK USD.01 | 0.068% | 29.817% |
| 188 | TELUS CORPORATI | 0.068% | 29.885% |
| 189 | TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01 | 0.068% | 29.954% |
| 190 | BLACKBERRY LTD COMMON STOCK | 0.068% | 30.022% |
| 191 | ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4 | 0.068% | 30.090% |
| 192 | WASTE CONNECTIONS INC COMMON STOCK | 0.068% | 30.158% |
| 193 | WHITECAP RESOUR | 0.068% | 30.226% |
| 194 | NVIDIA CORP | 0.067% | 30.293% |
| 195 | SANOFI-AVENTIS | 0.067% | 30.360% |
| 196 | PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01 | 0.067% | 30.427% |
| 197 | IBERDROLA SA | 0.067% | 30.494% |
| 198 | MCDONALD S CORP COMMON STOCK USD.01 | 0.067% | 30.561% |
| 199 | ENERPLUS CORP COMMON STOCK | 0.067% | 30.628% |
| 200 | ENGIE | 0.067% | 30.694% |
| 201 | KINDER MORGAN INC COMMON STOCK USD.01 | 0.066% | 30.760% |
| 202 | IAMGOLD CORP COMMON STOCK | 0.066% | 30.826% |
| 203 | SINGAPORE GOVT | 0.066% | 30.892% |
| 204 | PROLOGIS INC REIT USD.01 | 0.066% | 30.958% |
| 205 | BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85 | 0.066% | 31.023% |
| 206 | AETNA INC COMMON STOCK USD.01 | 0.066% | 31.089% |
| 207 | COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875 | 0.065% | 31.154% |
| 208 | NISSAN MOTOR CO | 0.065% | 31.219% |
| 209 | BEST BUY CO INC | 0.065% | 31.284% |
| 210 | MASTERCARD INC A COMMON STOCK USD.0001 | 0.065% | 31.349% |
| 211 | NESTLE FINANCE | 0.064% | 31.413% |
| 212 | KOMMUNINVEST I | 0.064% | 31.477% |
| 213 | AGNICO EAGLE MINES LTD COMMON STOCK | 0.064% | 31.541% |
| 214 | ANDEAVOR COMMON STOCK USD.167 | 0.064% | 31.605% |
| 215 | KOMMUNINVEST I | 0.063% | 31.668% |
| 216 | COOPERATIEVE RA | 0.063% | 31.731% |
| 217 | CORNING INC COMMON STOCK USD.5 | 0.063% | 31.795% |
| 218 | 3M CO COMMON STOCK USD.01 | 0.063% | 31.858% |
| 219 | CAMECO CORP COMMON STOCK | 0.063% | 31.921% |
| 220 | MAXAR TECHNOLOGIES LTD COMMON STOCK | 0.063% | 31.984% |
| 221 | TAIWAN SEMI-ADR | 0.062% | 32.046% |
| 222 | YAMANA GOLD INC COMMON STOCK | 0.062% | 32.109% |
| 223 | PUBLIC STORAGE | 0.062% | 32.171% |
| 224 | GEORGE WESTON L | 0.062% | 32.232% |
| 225 | SUMITOMO MITSUI | 0.062% | 32.294% |
| 226 | METHANEX CORP COMMON STOCK | 0.061% | 32.355% |
| 227 | SEVEN GENERATIO | 0.061% | 32.415% |
| 228 | DEUTSCHE BAHN F | 0.061% | 32.476% |
| 229 | TEXAS INSTRUMEN | 0.061% | 32.537% |
| 230 | ALTRIA GROUP INC COMMON STOCK USD.333 | 0.061% | 32.598% |
| 231 | ALIMENTATION CO | 0.061% | 32.658% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 232 | MONDELEZ INTERNATIONAL INC A COMMON STOCK | 0.060% | 32.719% |
| 233 | DXC TECHNOLOGY CO COMMON STOCK USD.01 | 0.060% | 32.779% |
| 234 | SWEDISH EXP CRE | 0.060% | 32.839% |
| 235 | SOUTHWEST AIRLI | 0.060% | 32.898% |
| 236 | DISCOVER FINL S | 0.060% | 32.958% |
| 237 | WESTPAC BKG COR | 0.059% | 33.017% |
| 238 | BCO BILBAO VIZC | 0.059% | 33.076% |
| 239 | HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01 | 0.059% | 33.135% |
| 240 | WHEATON PRECIOUS METALS CORP COMMON STOCK | 0.059% | 33.194% |
| 241 | TFI INTERNATION | 0.059% | 33.253% |
| 242 | IMPERIAL OIL LTD COMMON STOCK | 0.058% | 33.311% |
| 243 | DANAHER CORP COMMON STOCK USD.01 | 0.058% | 33.369% |
| 244 | UBS GROUP | 0.058% | 33.427% |
| 245 | BAYER AG | 0.058% | 33.485% |
| 246 | CK HUTCHINSON H | 0.058% | 33.543% |
| 247 | ALIBABA GROUP HOLDING SP ADR ADR USD.000025 | 0.058% | 33.601% |
| 248 | KBC GROEP NV | 0.058% | 33.659% |
| 249 | TE CONNECTIVITY | 0.057% | 33.716% |
| 250 | AIR CANADA | 0.057% | 33.773% |
| 251 | INTESA SANPAOLO | 0.057% | 33.831% |
| 252 | CHINA MOBILE LT | 0.057% | 33.888% |
| 253 | CHEVRON CORP SR UNSECURED 06/23 3.191 | 0.057% | 33.945% |
| 254 | WESTJET AIRLINE | 0.057% | 34.002% |
| 255 | EMPIRE CO LTD N | 0.057% | 34.059% |
| 256 | ASSIC GENERALI | 0.057% | 34.116% |
| 257 | COTT CORP | 0.057% | 34.173% |
| 258 | MOLSONCOORS-B-U | 0.057% | 34.229% |
| 259 | CSX CORP | 0.056% | 34.286% |
| 260 | CAISSE D'AMORT | 0.056% | 34.342% |
| 261 | UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01 | 0.056% | 34.398% |
| 262 | HUMANA INC | 0.056% | 34.455% |
| 263 | AGENCE FRANCAIS | 0.056% | 34.511% |
| 264 | SIEMENS AG | 0.056% | 34.567% |
| 265 | NOVARTIS AG SPONSORED ADR ADR | 0.056% | 34.623% |
| 266 | BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2 | 0.056% | 34.679% |
| 267 | UNEDIC ASSEO 0. | 0.056% | 34.735% |
| 268 | TESCO PLC | 0.056% | 34.791% |
| 269 | B2GOLD CORP COM | 0.056% | 34.846% |
| 270 | MCKESSON CORP. | 0.056% | 34.902% |
| 271 | INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01 | 0.056% | 34.958% |
| 272 | LOBLAW COS LTD | 0.055% | 35.013% |
| 273 | HUDBAY MINERALS INC COMMON STOCK NPV | 0.055% | 35.069% |
| 274 | STARS GROUP INC/THE COMMON STOCK | 0.055% | 35.124% |
| 275 | PAN AMERICAN SILVER CORP COMMON STOCK | 0.055% | 35.179% |
| 276 | ROYAL BK OF CAN | 0.055% | 35.235% |
| 277 | ALLIANZ AG | 0.055% | 35.290% |
| 278 | EATON CORP PLC | 0.055% | 35.345% |
| 279 | JX HOLDINGS INC | 0.055% | 35.399% |
| 280 | DOLLARAMA INC | 0.055% | 35.454% |
| 281 | CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25 | 0.055% | 35.509% |

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|-----|---|----------------|--------------|
| 282 | CMNWLTB BK OF A | 0.054% | 35.563% |
| 283 | CRESCENT POINT ENERGY CORP COMMON STOCK | 0.054% | 35.617% |
| 284 | WOODSIDE PETROL | 0.054% | 35.672% |
| 285 | BB+T CORP COMMON STOCK USD5.0 | 0.054% | 35.726% |
| 286 | ING GROEP NV | 0.053% | 35.779% |
| 287 | UPM-KYMMENE OYJ | 0.053% | 35.832% |
| 288 | CONSTELLATION S | 0.053% | 35.886% |
| 289 | SONY CORP | 0.053% | 35.939% |
| 290 | SNC-LAVALIN GRO | 0.053% | 35.992% |
| 291 | MICROSOFT CORP | 0.053% | 36.045% |
| 292 | WAL MART STORES INC SR UNSECURED 04/23 2.55 | 0.053% | 36.098% |
| 293 | MITSUBISHI CHEM | 0.053% | 36.151% |
| 294 | ENI S.P.A. | 0.052% | 36.203% |
| 295 | PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375 | 0.052% | 36.255% |
| 296 | BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1 | 0.052% | 36.307% |
| 297 | TOURMALINE OIL | 0.051% | 36.358% |
| 298 | DIGITAL REALTY | 0.051% | 36.410% |
| 299 | AXA | 0.051% | 36.461% |
| 300 | PHILLIPS 66 COMMON STOCK | 0.051% | 36.512% |
| 301 | COSTCO WHOLESALE | 0.051% | 36.563% |
| 302 | EQUITY RESIDENT | 0.051% | 36.614% |
| 303 | WELLTOWER INC REIT USD1.0 | 0.051% | 36.665% |
| 304 | STATE STREET CORP COMMON STOCK USD1.0 | 0.051% | 36.716% |
| 305 | TOYOTA MOTOR CO | 0.050% | 36.766% |
| 306 | STANDARD BANK G | 0.050% | 36.817% |
| 307 | THOMSON REUTERS CORP COMMON STOCK | 0.050% | 36.866% |
| 308 | CAE INC COMMON STOCK | 0.050% | 36.916% |
| 309 | COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75 | 0.050% | 36.966% |
| 310 | SNCF RESEAU 3.1 | 0.050% | 37.015% |
| 311 | IBM CORP SR UNSECURED 01/22 2.5 | 0.050% | 37.065% |
| 312 | NOVARTIS CAP CO | 0.049% | 37.114% |
| 313 | CHEVRON CORP 2. | 0.049% | 37.164% |
| 314 | DAVITA INC COMMON STOCK USD.001 | 0.049% | 37.213% |
| 315 | FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01 | 0.049% | 37.262% |
| 316 | LVMH MOET HENNE | 0.049% | 37.311% |
| 317 | PROGRESSIVE CORP COMMON STOCK USD1.0 | 0.049% | 37.360% |
| 318 | HON HAI PRECISI | 0.049% | 37.409% |
| 319 | DIAGEO PLC ADR | 0.049% | 37.458% |
| 320 | ENBRIDGE | 0.049% | 37.506% |
| 321 | GILDAN ACTIVEWEAR INC COMMON STOCK | 0.049% | 37.555% |
| 322 | AVALONBAY COMMUNITIES INC REIT USD.01 | 0.049% | 37.604% |
| 323 | KROGER CO | 0.049% | 37.652% |
| 324 | CME GROUP INC COMMON STOCK USD.01 | 0.048% | 37.701% |
| 325 | EBAY INC | 0.048% | 37.749% |
| 326 | FIFTH THIRD BAN | 0.048% | 37.797% |
| 327 | SEVEN & I HOLDI | 0.048% | 37.845% |
| 328 | PACCAR INC | 0.048% | 37.894% |
| 329 | KONINKLIJKE AHO | 0.048% | 37.942% |
| 330 | ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35 | 0.048% | 37.990% |
| 331 | TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994 | 0.048% | 38.037% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 332 | WESTERN DIGITAL | 0.048% | 38.085% |
| 333 | MOHAWK INDUSTRIES INC COMMON STOCK USD.01 | 0.048% | 38.133% |
| 334 | SOC GENERALE | 0.047% | 38.180% |
| 335 | CHINA EVERGRAND | 0.047% | 38.227% |
| 336 | MYLAN INC/PA | 0.047% | 38.275% |
| 337 | CISCO SYSTEMS INC SR UNSECURED 02/21 2.2 | 0.047% | 38.322% |
| 338 | ASTRAZENECA PLC SPONS ADR ADR | 0.047% | 38.369% |
| 339 | ALLIANZ SE SPON ADR ADR | 0.047% | 38.417% |
| 340 | PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01 | 0.047% | 38.464% |
| 341 | WSP GLOBAL INC | 0.047% | 38.511% |
| 342 | T ROWE PRICE GROUP INC COMMON STOCK USD.2 | 0.047% | 38.558% |
| 343 | MIZUHO FINANCIA | 0.047% | 38.605% |
| 344 | ELEMENT FINANCI | 0.047% | 38.652% |
| 345 | HUSKY ENERGY IN | 0.047% | 38.698% |
| 346 | PEUGEOT SA | 0.047% | 38.745% |
| 347 | BHP BILLITON PL | 0.047% | 38.792% |
| 348 | NUCOR CORP | 0.046% | 38.838% |
| 349 | MGM MIRAGE INC | 0.046% | 38.884% |
| 350 | VINCI SA | 0.046% | 38.931% |
| 351 | VENTAS INC-REIT | 0.046% | 38.977% |
| 352 | SOFTBANK CORP | 0.046% | 39.023% |
| 353 | HYNIX SEMICONDU | 0.046% | 39.069% |
| 354 | CREDIT SUISSE G | 0.046% | 39.115% |
| 355 | BUNDESOBLIGATIO | 0.046% | 39.161% |
| 356 | GEELY AUTOMOBIL | 0.046% | 39.207% |
| 357 | SUNTRUST BANKS | 0.046% | 39.253% |
| 358 | NIKE INC CL B COMMON STOCK USD1.0 | 0.046% | 39.299% |
| 359 | TYSON FOODS INC | 0.046% | 39.344% |
| 360 | NEW GOLD INC COMMON STOCK | 0.046% | 39.390% |
| 361 | CONCHO RESOURCE | 0.046% | 39.436% |
| 362 | BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375 | 0.046% | 39.481% |
| 363 | DR HORTON INC COMMON STOCK USD.01 | 0.045% | 39.527% |
| 364 | BANK OF CHINA L | 0.045% | 39.572% |
| 365 | RELIANCE INDS | 0.045% | 39.617% |
| 366 | CGI GROUP INC CLASS A COMMON STOCK | 0.045% | 39.662% |
| 367 | LLOYDS BANKING | 0.045% | 39.708% |
| 368 | NOVO-NORDISK AS | 0.045% | 39.752% |
| 369 | TOKIO MARINE HL | 0.045% | 39.797% |
| 370 | CISCO SYSTEMS INC SR UNSECURED 09/21 1.85 | 0.045% | 39.842% |
| 371 | RIO TINTO | 0.045% | 39.886% |
| 372 | ORIX CORP | 0.045% | 39.931% |
| 373 | T MOBILE US INC COMMON STOCK USD.0001 | 0.044% | 39.975% |
| 374 | LAURENTIAN BANK | 0.044% | 40.020% |
| 375 | COMPAGNIE DE SA | 0.044% | 40.064% |
| 376 | CONTINENTAL AG | 0.044% | 40.109% |
| 377 | ALGONQUIN POWER + UTILITIES COMMON STOCK | 0.044% | 40.153% |
| 378 | BOSTON PROPERTIES INC REIT USD.01 | 0.044% | 40.197% |
| 379 | PROVINCE OF QUE | 0.044% | 40.241% |
| 380 | TORONTO DOMINION BANK SR UNSECURED 04/21 2.125 | 0.044% | 40.285% |
| 381 | JOHNSON CONTROL | 0.044% | 40.329% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 382 | CHINA O/SEAS LA | 0.044% | 40.373% |
| 383 | BERKSHIRE HATHA | 0.044% | 40.416% |
| 384 | AKZO NOBEL NV | 0.044% | 40.460% |
| 385 | ITAU UNIBANCO S | 0.044% | 40.504% |
| 386 | STATOIL ASA | 0.044% | 40.547% |
| 387 | CARNIVAL CORP COMMON STOCK USD.01 | 0.044% | 40.591% |
| 388 | FINLAND GOVERNMENT | 0.044% | 40.634% |
| 389 | KREDITANSTALT F | 0.043% | 40.678% |
| 390 | ALAMOS GOLD INC CLASS A COMMON STOCK | 0.043% | 40.721% |
| 391 | NATL AUST BANK | 0.043% | 40.765% |
| 392 | ROCKWELL COLLIN | 0.043% | 40.808% |
| 393 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9 | 0.043% | 40.851% |
| 394 | SCHWAB(CHARLES) | 0.043% | 40.894% |
| 395 | FIAT CHRYSLER A | 0.043% | 40.938% |
| 396 | ARCELORMITTAL | 0.043% | 40.981% |
| 397 | ROGERS COMMUNICATIONS INC B COMMON STOCK | 0.043% | 41.024% |
| 398 | COUNTRY GARDEN | 0.043% | 41.067% |
| 399 | TMX GROUP LTD | 0.043% | 41.109% |
| 400 | TOYOTA CREDIT CANADA INC SR UNSECURED 07/22 2.35 | 0.043% | 41.152% |
| 401 | E.ON SE | 0.043% | 41.195% |
| 402 | H&R REIT UNITS | 0.042% | 41.237% |
| 403 | SOLVAY | 0.042% | 41.280% |
| 404 | GENERAL ELECTRIC | 0.042% | 41.322% |
| 405 | EOG RESOURCES | 0.042% | 41.364% |
| 406 | SBA COMMUNICATIONS CORP REIT USD.01 | 0.042% | 41.407% |
| 407 | ASAHI KASEI CORP | 0.042% | 41.449% |
| 408 | STANDARD CHARTE | 0.042% | 41.491% |
| 409 | KIRKLAND LAKE G | 0.042% | 41.533% |
| 410 | RAYTHEON COMPANY COMMON STOCK USD.01 | 0.042% | 41.575% |
| 411 | CISCO SYSTEMS INC SR UNSECURED 06/20 2.45 | 0.042% | 41.617% |
| 412 | SCHNEIDER SA | 0.042% | 41.659% |
| 413 | XPO LOGISTICS INC COMMON STOCK USD.001 | 0.042% | 41.701% |
| 414 | LEAR CORP | 0.042% | 41.743% |
| 415 | GEN DYNAMICS CO | 0.042% | 41.784% |
| 416 | ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01 | 0.042% | 41.826% |
| 417 | DEUTSCHE LUFTHA | 0.042% | 41.868% |
| 418 | CENTENE CORP COMMON STOCK USD.001 | 0.042% | 41.909% |
| 419 | OPEN TEXT CORPO | 0.041% | 41.951% |
| 420 | RENAULT | 0.041% | 41.992% |
| 421 | MAPLE LEAF FOOD | 0.041% | 42.034% |
| 422 | WILLIAMS COS IN | 0.041% | 42.075% |
| 423 | ACCENTURE PLC A | 0.041% | 42.116% |
| 424 | DEUTSCHE BANK A | 0.041% | 42.157% |
| 425 | BIOGEN IDEC INC | 0.041% | 42.198% |
| 426 | AUST & NZ BANKI | 0.041% | 42.239% |
| 427 | PAYPAL HOLDINGS INC COMMON STOCK USD.0001 | 0.041% | 42.279% |
| 428 | UNICREDIT SPA | 0.041% | 42.320% |
| 429 | METLIFE INC COMMON STOCK USD.01 | 0.041% | 42.361% |
| 430 | RIOCAN REAL EST | 0.041% | 42.401% |
| 431 | EASTMAN CHEMICA | 0.041% | 42.442% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 432 | BRIDGESTONE COR | 0.040% | 42.482% |
| 433 | CRH | 0.040% | 42.523% |
| 434 | GAP INC | 0.040% | 42.563% |
| 435 | CUMMINS INC | 0.040% | 42.603% |
| 436 | KINGDOM OF BELG | 0.040% | 42.643% |
| 437 | ALLY FINANCIAL INC COMMON STOCK USD.1 | 0.040% | 42.683% |
| 438 | APPLE INC SR UNSECURED 05/23 2.4 | 0.040% | 42.723% |
| 439 | DEVON ENERGY CORP COMMON STOCK USD.1 | 0.040% | 42.763% |
| 440 | NORDEA AB | 0.040% | 42.803% |
| 441 | LINK R/EST INVE | 0.040% | 42.843% |
| 442 | TRANSALTA CORP COMMON STOCK | 0.040% | 42.883% |
| 443 | WESTPAC BANKING CORP SR UNSECURED 08/21 2 | 0.040% | 42.922% |
| 444 | TURQUOISE HILL RESOURCES LTD COMMON STOCK | 0.039% | 42.962% |
| 445 | DSV A/S | 0.039% | 43.001% |
| 446 | LG Electronics | 0.039% | 43.041% |
| 447 | DOLLAR GENERAL CORP COMMON STOCK USD.875 | 0.039% | 43.080% |
| 448 | CENTURYLINK INC COMMON STOCK USD1.0 | 0.039% | 43.119% |
| 449 | STANTEC INC COMMON STOCK | 0.039% | 43.159% |
| 450 | LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1 | 0.039% | 43.198% |
| 451 | APPLIED MATERIALS INC COMMON STOCK USD.01 | 0.039% | 43.237% |
| 452 | MTN GROUP LTD | 0.039% | 43.276% |
| 453 | DENMARK GOVT BO | 0.039% | 43.315% |
| 454 | DOLLAR TREE INC | 0.039% | 43.354% |
| 455 | GREAT WEST LIFE | 0.039% | 43.393% |
| 456 | ENEL S.p.A. | 0.039% | 43.432% |
| 457 | GENWORTH MI CAN | 0.039% | 43.470% |
| 458 | VOLVO AB | 0.039% | 43.509% |
| 459 | CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75 | 0.039% | 43.548% |
| 460 | TAIWAN SEMICOND | 0.039% | 43.586% |
| 461 | ROLLS-ROYCE GRO | 0.039% | 43.625% |
| 462 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75 | 0.038% | 43.663% |
| 463 | PRICELINE GROUP INC/THE COMMON STOCK USD.008 | 0.038% | 43.702% |
| 464 | ONTARIO(PROV OF | 0.038% | 43.740% |
| 465 | RWE AG (NEU) | 0.038% | 43.778% |
| 466 | WHIRLPOOL CORP | 0.038% | 43.816% |
| 467 | KOHL'S CORPORATI | 0.038% | 43.854% |
| 468 | DETOUR GOLD COR | 0.038% | 43.892% |
| 469 | INTL BUSINESS M | 0.038% | 43.930% |
| 470 | COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01 | 0.038% | 43.968% |
| 471 | BP PLC SPONS ADR ADR | 0.038% | 44.005% |
| 472 | NORDEA BANK AB SR UNSECURED 144A 05/21 2.25 | 0.038% | 44.043% |
| 473 | SCENTRE GROUP | 0.038% | 44.081% |
| 474 | MITSUBISHI UFJ | 0.038% | 44.118% |
| 475 | PANASONIC CORP | 0.037% | 44.156% |
| 476 | MANITOBA (PROVINCE OF) SR UNSECURED 05/22 2.125 | 0.037% | 44.193% |
| 477 | AIR LIQUIDE(L') | 0.037% | 44.230% |
| 478 | RESTAURANT BRANDS INTERN COMMON STOCK | 0.037% | 44.267% |
| 479 | REALTY INCOME C | 0.037% | 44.304% |
| 480 | APPLE INC SR UNSECURED 02/22 2.5 | 0.037% | 44.341% |
| 481 | ELI LILLY + CO COMMON STOCK | 0.037% | 44.378% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 482 | UTD PARCEL SERV | 0.037% | 44.414% |
| 483 | LINDE AG | 0.037% | 44.451% |
| 484 | SAPUTO GROUP IN | 0.037% | 44.488% |
| 485 | LOCKHEED MARTIN | 0.037% | 44.524% |
| 486 | PROV OF SASK CA | 0.037% | 44.561% |
| 487 | AGENCE FRANCAIS | 0.037% | 44.597% |
| 488 | CI FINANCIAL CO | 0.036% | 44.634% |
| 489 | WESTFIELD CORP | 0.036% | 44.670% |
| 490 | STARBUCKS CORP | 0.036% | 44.706% |
| 491 | EUROPEAN INVEST | 0.036% | 44.742% |
| 492 | MACQUARIE GP LT | 0.036% | 44.778% |
| 493 | INGERSOLL-RAND | 0.036% | 44.814% |
| 494 | EUROPEAN FIN ST | 0.036% | 44.849% |
| 495 | DOVER CORP | 0.036% | 44.885% |
| 496 | SCOTTISH AND SO | 0.036% | 44.921% |
| 497 | ARCHER DANIELS | 0.036% | 44.957% |
| 498 | WOLTERS KLUWERS | 0.036% | 44.992% |
| 499 | HARTFORD FINANC | 0.036% | 45.028% |
| 500 | HOLLYFRONTIER CORP COMMON STOCK USD.01 | 0.036% | 45.063% |
| 501 | CELGENE CORP | 0.036% | 45.099% |
| 502 | RAGING RIVER EX | 0.035% | 45.134% |
| 503 | REPSOL SA | 0.035% | 45.170% |
| 504 | GOODYEAR TIRE & | 0.035% | 45.205% |
| 505 | CNOOC LTD | 0.035% | 45.240% |
| 506 | INTER PIPELINE | 0.035% | 45.275% |
| 507 | INTACT FINANCIA | 0.035% | 45.310% |
| 508 | CANADIAN APARTM | 0.035% | 45.345% |
| 509 | DEERE + CO COMMON STOCK USD1.0 | 0.035% | 45.380% |
| 510 | CANFOR CORPORAT | 0.035% | 45.415% |
| 511 | NEXTERA ENERGY INC COMMON STOCK USD.01 | 0.035% | 45.450% |
| 512 | SINGAPORE GOVER | 0.035% | 45.484% |
| 513 | BOMBARDIER INC | 0.035% | 45.519% |
| 514 | AMERIPRISE FINANCIAL INC COMMON STOCK USD.01 | 0.035% | 45.553% |
| 515 | COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75 | 0.035% | 45.588% |
| 516 | TORONTO DOMINION BANK SR UNSECURED 07/21 1.8 | 0.035% | 45.622% |
| 517 | KEYCORP | 0.035% | 45.657% |
| 518 | SWISS RE AG | 0.034% | 45.691% |
| 519 | WASTE MANAGEMENT INC COMMON STOCK USD.01 | 0.034% | 45.726% |
| 520 | EMERSON ELECTRIC CO COMMON STOCK USD.5 | 0.034% | 45.760% |
| 521 | ALTAGAS LTD | 0.034% | 45.794% |
| 522 | TEXTRON INC COMMON STOCK USD.125 | 0.034% | 45.829% |
| 523 | APACHE CORP COMMON STOCK USD.625 | 0.034% | 45.863% |
| 524 | ESSEX PROP TRUS | 0.034% | 45.897% |
| 525 | SIKA FINANZ AG | 0.034% | 45.931% |
| 526 | CHINA COMMUNICA | 0.034% | 45.965% |
| 527 | OCEANAGOLD CORP | 0.034% | 45.999% |
| 528 | MUNCHENER RUCKV | 0.034% | 46.033% |
| 529 | TRANSCONTINENTA | 0.034% | 46.067% |
| 530 | TOROMONT INDS L | 0.034% | 46.101% |
| 531 | GGP INC REIT USD.01 | 0.034% | 46.135% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 532 | STORA ENSO OYJ | 0.034% | 46.169% |
| 533 | OWENS CORNING COMMON STOCK USD.001 | 0.034% | 46.202% |
| 534 | CHINA MOBILE | 0.034% | 46.236% |
| 535 | BRITISH COLUMBIA PROV OF SR UNSECURED 10/22 2 | 0.033% | 46.269% |
| 536 | CCL INDS INC CL | 0.033% | 46.303% |
| 537 | QUEST DIAGNOSTI | 0.033% | 46.336% |
| 538 | REGIONS FINANCIAL CORP COMMON STOCK USD.01 | 0.033% | 46.370% |
| 539 | LLOYDS BANKING | 0.033% | 46.403% |
| 540 | PERSIMMON PLC | 0.033% | 46.436% |
| 541 | INVESCO LTD COMMON STOCK USD.2 | 0.033% | 46.470% |
| 542 | PETROCHINA CO | 0.033% | 46.503% |
| 543 | BANK NEDERLANDS | 0.033% | 46.536% |
| 544 | NORTHROP GRUMMA | 0.033% | 46.570% |
| 545 | SASOL | 0.033% | 46.603% |
| 546 | LOWE'S COS INC | 0.033% | 46.636% |
| 547 | M + T BANK CORP COMMON STOCK USD.5 | 0.033% | 46.669% |
| 548 | ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15 | 0.033% | 46.701% |
| 549 | EMERA INC. | 0.033% | 46.734% |
| 550 | BARCLAYS AFRICA | 0.033% | 46.767% |
| 551 | KOMATSU | 0.033% | 46.800% |
| 552 | COCA-COLA CO/TH | 0.033% | 46.832% |
| 553 | COGECO COMMUNIC | 0.033% | 46.865% |
| 554 | OSISKO GOLD ROYALTIES LTD COMMON STOCK | 0.033% | 46.898% |
| 555 | TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01 | 0.033% | 46.930% |
| 556 | NESTE OIL OYJ | 0.033% | 46.963% |
| 557 | MITSUBISHI ELEC | 0.032% | 46.995% |
| 558 | AGEAS | 0.032% | 47.028% |
| 559 | ASAHI GLASS CO | 0.032% | 47.060% |
| 560 | AVIVA PLC | 0.032% | 47.093% |
| 561 | IGM FINANCIAL I | 0.032% | 47.125% |
| 562 | HORMEL FOODS CORP COMMON STOCK USD.01465 | 0.032% | 47.157% |
| 563 | PRUDENTIAL ADR | 0.032% | 47.190% |
| 564 | KEYERA CORP | 0.032% | 47.222% |
| 565 | INFOSYS TECHNOL | 0.032% | 47.254% |
| 566 | WESFARMERS LTD | 0.032% | 47.286% |
| 567 | STMICROELECTRON | 0.032% | 47.318% |
| 568 | PETROBRAS PREFE | 0.032% | 47.350% |
| 569 | KREDITANSTALT F | 0.032% | 47.382% |
| 570 | METRO INC | 0.032% | 47.414% |
| 571 | LEGAL & GENERAL | 0.032% | 47.446% |
| 572 | LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01 | 0.032% | 47.477% |
| 573 | REPUBLIC SERVIC | 0.032% | 47.509% |
| 574 | HUNTSMAN CORP COMMON STOCK USD.01 | 0.032% | 47.541% |
| 575 | SHIN-ETSU CHEM | 0.032% | 47.573% |
| 576 | VERMILION ENERGY INC COMMON STOCK | 0.032% | 47.604% |
| 577 | CHINA PETROLEUM | 0.032% | 47.636% |
| 578 | HOST HOTELS & | 0.032% | 47.667% |
| 579 | NETEASE INC ADR ADR USD.0001 | 0.032% | 47.699% |
| 580 | BOUYGUES | 0.032% | 47.730% |
| 581 | SUMITOMO CHEMIC | 0.031% | 47.762% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 582 | CA INC COMMON STOCK USD.1 | 0.031% | 47.793% |
| 583 | CITIZENS FINANCIAL GROUP COMMON STOCK USD.01 | 0.031% | 47.825% |
| 584 | KDDI CORP | 0.031% | 47.856% |
| 585 | BOLIDEN AB | 0.031% | 47.888% |
| 586 | ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968 | 0.031% | 47.919% |
| 587 | PFIZER INC | 0.031% | 47.950% |
| 588 | SPARK INFRASTRU | 0.031% | 47.981% |
| 589 | NETAPP INC. | 0.031% | 48.013% |
| 590 | MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55 | 0.031% | 48.044% |
| 591 | ARKEMA | 0.031% | 48.075% |
| 592 | MULLEN GROUP LT | 0.031% | 48.106% |
| 593 | PTT PUBLIC COMP | 0.031% | 48.137% |
| 594 | MARTINREA INTER | 0.031% | 48.168% |
| 595 | VORNADO REALTY TRUST REIT USD.04 | 0.031% | 48.198% |
| 596 | DOWDUPONT INC COMMON STOCK USD.01 | 0.031% | 48.229% |
| 597 | BLUESCOPE STEEL | 0.031% | 48.260% |
| 598 | Banco Sabadell | 0.031% | 48.291% |
| 599 | MTU AERO ENGINE | 0.031% | 48.321% |
| 600 | OLD MUTUAL PLC | 0.031% | 48.352% |
| 601 | SWEDEN GOVERNME | 0.031% | 48.383% |
| 602 | VIACOM INC CLASS B COMMON STOCK USD.001 | 0.031% | 48.413% |
| 603 | DEXIA CREDIT LO | 0.030% | 48.443% |
| 604 | LKQ CORP COMMON STOCK USD.01 | 0.030% | 48.474% |
| 605 | NIPPON STEEL CO | 0.030% | 48.504% |
| 606 | DEN DANSKE BANK | 0.030% | 48.535% |
| 607 | SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25 | 0.030% | 48.565% |
| 608 | ANALOG DEVICES INC COMMON STOCK USD.167 | 0.030% | 48.595% |
| 609 | CBRE GROUP INC A COMMON STOCK USD.01 | 0.030% | 48.626% |
| 610 | CALPINE CORP | 0.030% | 48.656% |
| 611 | NORWEGIAN CRUIS | 0.030% | 48.686% |
| 612 | MINITUBISHI UFJ FINL SPON ADR ADR | 0.030% | 48.717% |
| 613 | STEEL DYNAMICS INC COMMON STOCK USD.005 | 0.030% | 48.747% |
| 614 | ARCONIC INC COMMON STOCK | 0.030% | 48.777% |
| 615 | IBM CORP SR UNSECURED 02/21 2.25 | 0.030% | 48.807% |
| 616 | NEWMONT MINING CORP COMMON STOCK USD1.6 | 0.030% | 48.838% |
| 617 | CLARIANT AG | 0.030% | 48.868% |
| 618 | DANONE S.A. COM | 0.030% | 48.898% |
| 619 | CONSTELLATION BRANDS INC A COMMON STOCK USD.01 | 0.030% | 48.928% |
| 620 | OVERSEA-CHINESE | 0.030% | 48.958% |
| 621 | GIBSON ENERGY I | 0.030% | 48.988% |
| 622 | AEON CO., LTD | 0.030% | 49.018% |
| 623 | BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3 | 0.030% | 49.047% |
| 624 | CARDINAL HEALTH | 0.030% | 49.077% |
| 625 | PARAMOUNT RESOU | 0.030% | 49.107% |
| 626 | 3I GROUP PLC | 0.030% | 49.137% |
| 627 | AMETEK INC COMMON STOCK USD.01 | 0.030% | 49.167% |
| 628 | WESTROCK CO COMMON STOCK | 0.030% | 49.197% |
| 629 | HOUSING DEVEL F | 0.030% | 49.226% |
| 630 | SUPERIOR PLUS C | 0.030% | 49.256% |
| 631 | CANON INC | 0.030% | 49.286% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 632 | CNOOC LTD | 0.030% | 49.315% |
| 633 | FMS WERTMANAGEM | 0.030% | 49.345% |
| 634 | CHEVRON CORP SR UNSECURED 03/22 2.411 | 0.030% | 49.375% |
| 635 | CANADIAN (GOVT | 0.030% | 49.404% |
| 636 | HUNTINGTON BANC | 0.030% | 49.434% |
| 637 | JETBLUE AIRWAYS CORP COMMON STOCK USD.01 | 0.030% | 49.464% |
| 638 | ASHTREAD GROUP | 0.030% | 49.493% |
| 639 | INTL BK RECON & | 0.030% | 49.523% |
| 640 | MACY S INC COMMON STOCK USD.01 | 0.029% | 49.552% |
| 641 | EUROPEAN INVEST | 0.029% | 49.582% |
| 642 | ZIMMER HLDGS IN | 0.029% | 49.611% |
| 643 | COLGATE PALMOLIVE CO COMMON STOCK USD1.0 | 0.029% | 49.640% |
| 644 | LANDESKREDITBAN | 0.029% | 49.670% |
| 645 | DUKE ENERGY CORP COMMON STOCK USD.001 | 0.029% | 49.699% |
| 646 | PROCTER & GAMBL | 0.029% | 49.728% |
| 647 | FLEXTRONICS INT | 0.029% | 49.757% |
| 648 | UNILEVER NV | 0.029% | 49.787% |
| 649 | PEYTO EXPLORATI | 0.029% | 49.816% |
| 650 | ALEXANDRIA REAL ESTATE EQUIT REIT USD.01 | 0.029% | 49.845% |
| 651 | INTERFOR CORP | 0.029% | 49.874% |
| 652 | mitsui & co | 0.029% | 49.903% |
| 653 | WESTPAC BANKING CORP SR UNSECURED 05/26 2.85 | 0.029% | 49.932% |
| 654 | ING GROEP NV | 0.029% | 49.961% |
| 655 | BARCLAYS ADR-EA | 0.029% | 49.989% |
| 656 | SWISSCOM AG | 0.029% | 50.018% |
| 657 | NIELSEN HOLDING | 0.029% | 50.047% |
| 658 | SECURE ENERGY S | 0.029% | 50.075% |
| 659 | NORTHERN TRUST | 0.029% | 50.104% |
| 660 | AGENCE FRANCAIS | 0.029% | 50.132% |
| 661 | COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85 | 0.029% | 50.161% |
| 662 | UNEDIC ASSEO 0. | 0.028% | 50.190% |
| 663 | BK OF NOVA SCOT | 0.028% | 50.218% |
| 664 | MID AMERICA APARTMENT COMM REIT USD.01 | 0.028% | 50.246% |
| 665 | AIR PRODS & CHE | 0.028% | 50.275% |
| 666 | TELEFONICA SA | 0.028% | 50.303% |
| 667 | HSBC HOLDINGS P | 0.028% | 50.331% |
| 668 | SKYWORKS SOLUTIONS INC COMMON STOCK USD.25 | 0.028% | 50.360% |
| 669 | UTD THERAPEUTIC | 0.028% | 50.388% |
| 670 | ANADARKO PETROL | 0.028% | 50.416% |
| 671 | BORGWARNER INC COMMON STOCK USD.01 | 0.028% | 50.444% |
| 672 | HCP INC. | 0.028% | 50.473% |
| 673 | CIE FINANCIERE | 0.028% | 50.501% |
| 674 | FUJITSU | 0.028% | 50.529% |
| 675 | PHILIPS ELECTRO | 0.028% | 50.557% |
| 676 | UTD RENTALS INC | 0.028% | 50.585% |
| 677 | TOTAL CAPITAL I | 0.028% | 50.613% |
| 678 | LANXESS | 0.028% | 50.641% |
| 679 | PRAXAIR STK | 0.028% | 50.669% |
| 680 | NUVISTA ENERGY | 0.028% | 50.696% |
| 681 | mitsubishi hvv | 0.028% | 50.724% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 682 | TELECOM ITALIA | 0.028% | 50.752% |
| 683 | COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5 | 0.028% | 50.779% |
| 684 | STANLEY BLACK + DECKER INC COMMON STOCK USD2.5 | 0.028% | 50.807% |
| 685 | LYONDELLBASELL | 0.028% | 50.835% |
| 686 | FRENCH REPUBLIC | 0.028% | 50.862% |
| 687 | ENERFLEX LTD | 0.028% | 50.890% |
| 688 | ETRADE FINANCIA | 0.028% | 50.917% |
| 689 | FIRSTSERVICE CORP COMMON STOCK | 0.027% | 50.945% |
| 690 | VODAFONE GROUP PLC SP ADR ADR | 0.027% | 50.972% |
| 691 | LENNAR CORP CL | 0.027% | 50.999% |
| 692 | COTY INC CL A COMMON STOCK USD.01 | 0.027% | 51.027% |
| 693 | CELESTICA INC COMMON STOCK NPV | 0.027% | 51.054% |
| 694 | TAPESTRY INC COMMON STOCK USD.01 | 0.027% | 51.081% |
| 695 | FORTESCUE METAL | 0.027% | 51.109% |
| 696 | LAFARGEHOLCIM L | 0.027% | 51.136% |
| 697 | JONES LANG LASA | 0.027% | 51.163% |
| 698 | ONEOK INC | 0.027% | 51.190% |
| 699 | ATOS ORIGIN SA | 0.027% | 51.217% |
| 700 | L3 TECHNOLOGIES INC COMMON STOCK USD.01 | 0.027% | 51.244% |
| 701 | VIVENDI SA | 0.027% | 51.271% |
| 702 | KANSAS CITY SOUTHERN COMMON STOCK USD.01 | 0.027% | 51.298% |
| 703 | CENTERRA GOLD INC COMMON STOCK | 0.027% | 51.325% |
| 704 | COCA COLA CO/THE SR UNSECURED 11/23 3.2 | 0.027% | 51.352% |
| 705 | ALLIED PPTY,REI | 0.027% | 51.379% |
| 706 | ARAMARK COMMON STOCK USD.01 | 0.027% | 51.406% |
| 707 | INGREDION INC COMMON STOCK USD.01 | 0.027% | 51.433% |
| 708 | THOR INDUSTRIES INC COMMON STOCK USD.1 | 0.027% | 51.460% |
| 709 | LABRADOR IRON O | 0.027% | 51.486% |
| 710 | ROYAL BANK OF C | 0.027% | 51.513% |
| 711 | TELIASONERA AB | 0.027% | 51.540% |
| 712 | ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5 | 0.027% | 51.566% |
| 713 | RADIANT OPTO EL | 0.027% | 51.593% |
| 714 | SHELL INTL.FIN. | 0.027% | 51.619% |
| 715 | NOKIA CORP | 0.027% | 51.646% |
| 716 | AUTOLIV INC | 0.027% | 51.673% |
| 717 | POST HOLDINGS INC COMMON STOCK USD.01 | 0.027% | 51.699% |
| 718 | SUZUKI MOTOR CO | 0.027% | 51.726% |
| 719 | KONINKLIJKE DSM | 0.027% | 51.752% |
| 720 | BK NED GEMEENTE | 0.027% | 51.779% |
| 721 | MERCK + CO INC SR UNSECURED 02/22 2.35 | 0.027% | 51.805% |
| 722 | KONINKLIJKE PHILIPS NVR NY NY REG SHRS | 0.027% | 51.832% |
| 723 | TAYLOR WIMPEY | 0.026% | 51.858% |
| 724 | JM SMUCKER CO/THE COMMON STOCK | 0.026% | 51.885% |
| 725 | PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01 | 0.026% | 51.911% |
| 726 | DOMINION RES(VI | 0.026% | 51.938% |
| 727 | BAXTER INTL INC | 0.026% | 51.964% |
| 728 | FIRST HORIZON N | 0.026% | 51.990% |
| 729 | TRICAN WELL SER | 0.026% | 52.017% |
| 730 | TRINITY INDS | 0.026% | 52.043% |
| 731 | STRYKER CORP | 0.026% | 52.069% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 732 | SVENSKA HANDELS | 0.026% | 52.095% |
| 733 | DEUTSCHE POST A | 0.026% | 52.122% |
| 734 | ACTIVISION BLIZ | 0.026% | 52.148% |
| 735 | BORALEX INC CL | 0.026% | 52.174% |
| 736 | PAREX RESOURCES | 0.026% | 52.200% |
| 737 | SANLAM LIMITED | 0.026% | 52.226% |
| 738 | GENUINE PARTS C | 0.026% | 52.253% |
| 739 | DENTSPLY SIRONA INC COMMON STOCK USD.01 | 0.026% | 52.279% |
| 740 | STATE OF NORTH | 0.026% | 52.305% |
| 741 | BANK OF MONTREA | 0.026% | 52.331% |
| 742 | ADOBE SYSTEMS I | 0.026% | 52.357% |
| 743 | COLLIERS INTERNATIONAL GROUP COMMON STOCK | 0.026% | 52.383% |
| 744 | NEDERLANDSE WAT | 0.026% | 52.409% |
| 745 | CALATLANTIC GROUP INC COMMON STOCK USD.01 | 0.026% | 52.435% |
| 746 | LINCOLN NATL CO | 0.026% | 52.461% |
| 747 | RUSSEL METALS I | 0.026% | 52.487% |
| 748 | WH GROUP LTD | 0.026% | 52.512% |
| 749 | ESSILOR INTERNA | 0.026% | 52.538% |
| 750 | ILLINOIS TOOL WORKS COMMON STOCK USD.01 | 0.026% | 52.564% |
| 751 | BECTON DICKINSON | 0.026% | 52.590% |
| 752 | UNUM GROUP | 0.026% | 52.616% |
| 753 | AMP LIMITED | 0.026% | 52.642% |
| 754 | TELEPERFORMANCE | 0.026% | 52.667% |
| 755 | HOLOGIC INC COMMON STOCK USD.01 | 0.026% | 52.693% |
| 756 | LG DISPLAY CO | 0.026% | 52.719% |
| 757 | SHOWA DENKO KK | 0.026% | 52.744% |
| 758 | RELIANCE STEEL + ALUMINUM COMMON STOCK | 0.026% | 52.770% |
| 759 | BRITISH AMERICAN TOB SP ADR ADR | 0.026% | 52.795% |
| 760 | PETROBRAS COMMO | 0.025% | 52.821% |
| 761 | CARMAX INC COMMON STOCK USD.5 | 0.025% | 52.846% |
| 762 | ADECCO SA | 0.025% | 52.872% |
| 763 | SMURFIT KAPPA P | 0.025% | 52.897% |
| 764 | GOODMAN GROUP | 0.025% | 52.923% |
| 765 | MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01 | 0.025% | 52.948% |
| 766 | HARRIS CORP | 0.025% | 52.974% |
| 767 | RYDER SYSTEM IN | 0.025% | 52.999% |
| 768 | BELLWAY | 0.025% | 53.024% |
| 769 | UNIVERSAL HLTH | 0.025% | 53.050% |
| 770 | BUNGE LTD COMMON STOCK USD.01 | 0.025% | 53.075% |
| 771 | SPIRIT AEROSYST | 0.025% | 53.100% |
| 772 | AUTONATION INC | 0.025% | 53.125% |
| 773 | MAZDA MOTOR COR | 0.025% | 53.151% |
| 774 | GRAN TIERRA ENE | 0.025% | 53.176% |
| 775 | SMART REAL ESTA | 0.025% | 53.201% |
| 776 | GERMANY(FED REP | 0.025% | 53.226% |
| 777 | FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001 | 0.025% | 53.251% |
| 778 | BRITISH LAND CO | 0.025% | 53.276% |
| 779 | ALASKA AIR GROUP INC COMMON STOCK USD.01 | 0.025% | 53.302% |
| 780 | MICHAEL KORS HO | 0.025% | 53.327% |
| 781 | QUANTA SERVICES | 0.025% | 53.352% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 782 | LAND SECURITIES | 0.025% | 53.377% |
| 783 | EXCHANGE INCOME | 0.025% | 53.402% |
| 784 | CHINA RES BEIJI | 0.025% | 53.427% |
| 785 | CELANESE CORP SERIES A COMMON STOCK USD.0001 | 0.025% | 53.452% |
| 786 | FNF GROUP TRACKING STK USD.0001 | 0.025% | 53.476% |
| 787 | ECN CAPITAL COR | 0.025% | 53.501% |
| 788 | UBISOFT ENTERTA | 0.025% | 53.526% |
| 789 | ONEX CORP SUB V | 0.025% | 53.551% |
| 790 | MITSUBISHI CORP | 0.025% | 53.576% |
| 791 | JFE HOLDINGS IN | 0.025% | 53.601% |
| 792 | COMERICA INC | 0.025% | 53.625% |
| 793 | SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01 | 0.025% | 53.650% |
| 794 | TUI AG | 0.025% | 53.675% |
| 795 | GECINA SA | 0.025% | 53.699% |
| 796 | WESTPAC BKG COR | 0.025% | 53.724% |
| 797 | LOEWS CORP COMMON STOCK USD.01 | 0.025% | 53.749% |
| 798 | MEG ENERGY CORP | 0.025% | 53.773% |
| 799 | NEWFIELD EXPLORATION CO COMMON STOCK USD.01 | 0.025% | 53.798% |
| 800 | FRESENIUS MEDIC | 0.025% | 53.823% |
| 801 | OLD DOMINION FREIGHT LINE COMMON STOCK USD.1 | 0.025% | 53.847% |
| 802 | GLAXOSMITHKLINE PLC SPON ADR ADR | 0.025% | 53.872% |
| 803 | BANK RAKYAT IND | 0.025% | 53.896% |
| 804 | IDEMITSU KOSAN | 0.024% | 53.921% |
| 805 | WM MORRISON SUP | 0.024% | 53.945% |
| 806 | FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001 | 0.024% | 53.969% |
| 807 | XEROX CORP COMMON STOCK USD1.0 | 0.024% | 53.994% |
| 808 | OSHKOSH CORP COMMON STOCK USD.01 | 0.024% | 54.018% |
| 809 | COMMERZBANK AG | 0.024% | 54.042% |
| 810 | FAURECIA | 0.024% | 54.066% |
| 811 | AFFILIATED MNGR | 0.024% | 54.090% |
| 812 | NORTHLAND POWER | 0.024% | 54.114% |
| 813 | INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01 | 0.024% | 54.138% |
| 814 | DEXIA CREDIT LO | 0.024% | 54.162% |
| 815 | CHINA MERCHANTS | 0.024% | 54.186% |
| 816 | INTERNATIONAL PAPER CO COMMON STOCK USD1.0 | 0.024% | 54.210% |
| 817 | IRELAND GOVT BO | 0.024% | 54.234% |
| 818 | TIFFANY & CO | 0.024% | 54.258% |
| 819 | GIVAUDAN | 0.024% | 54.282% |
| 820 | REGENCY CENTERS CORP REIT USD.01 | 0.024% | 54.306% |
| 821 | TAHOE RESOURCES INC COMMON STOCK | 0.024% | 54.330% |
| 822 | NTT DOCOMO INC | 0.024% | 54.354% |
| 823 | ENDEAVOUR MININ | 0.024% | 54.377% |
| 824 | KONINKLIJKE KPN | 0.024% | 54.401% |
| 825 | EXTRA SPACE STO | 0.024% | 54.425% |
| 826 | NRG ENERGY | 0.024% | 54.449% |
| 827 | SUMITOMO ELEC I | 0.024% | 54.472% |
| 828 | PFIZER INC 0.25 | 0.024% | 54.496% |
| 829 | PVH CORP COMMON STOCK USD1.0 | 0.024% | 54.520% |
| 830 | QUEBECOR INC 'B | 0.024% | 54.543% |
| 831 | SL GREEN REALTY | 0.024% | 54.567% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 832 | CANADIAN REAL E | 0.024% | 54.591% |
| 833 | MICROSOFT CORP SR UNSECURED 11/20 2 | 0.024% | 54.614% |
| 834 | SANDSTORM GOLD | 0.024% | 54.638% |
| 835 | ENERCARE INC | 0.024% | 54.662% |
| 836 | REXEL PROMESSES | 0.024% | 54.685% |
| 837 | FISCHER(GEORG)A | 0.024% | 54.709% |
| 838 | PULTEGROUP INC. | 0.023% | 54.732% |
| 839 | MARKEL CORP COMMON STOCK | 0.023% | 54.756% |
| 840 | HESS CORPORATIO | 0.023% | 54.779% |
| 841 | ITOCHU CORP | 0.023% | 54.802% |
| 842 | GRUPO MEXICO SA | 0.023% | 54.826% |
| 843 | SESA STERLITE | 0.023% | 54.849% |
| 844 | SPARTAN ENERGY | 0.023% | 54.872% |
| 845 | SHAWCOR LTD | 0.023% | 54.896% |
| 846 | CORUS ENTERTAIN | 0.023% | 54.919% |
| 847 | CARREFOUR SA | 0.023% | 54.942% |
| 848 | AGCO CORP | 0.023% | 54.966% |
| 849 | HYUNDAI MOTOR C | 0.023% | 54.989% |
| 850 | TAKEDA PHARMACE | 0.023% | 55.012% |
| 851 | TOTAL SA SPON ADR ADR | 0.023% | 55.035% |
| 852 | ADIDAS AG | 0.023% | 55.059% |
| 853 | SOUTHERN CO | 0.023% | 55.082% |
| 854 | FRANKLIN RESOURCES INC COMMON STOCK USD.1 | 0.023% | 55.105% |
| 855 | MARSH & MCLENNA | 0.023% | 55.128% |
| 856 | SNAP-ON INC | 0.023% | 55.151% |
| 857 | DENSO CORP | 0.023% | 55.174% |
| 858 | BOC HONG KONG H | 0.023% | 55.197% |
| 859 | YAMAHA MOTOR CO | 0.023% | 55.220% |
| 860 | NASDAQ INC COMMON STOCK USD.01 | 0.023% | 55.243% |
| 861 | BANK OF THE OZARKS COMMON STOCK USD.01 | 0.023% | 55.266% |
| 862 | UNIONE DI BAN. | 0.023% | 55.289% |
| 863 | AIR LEASE CORP | 0.023% | 55.312% |
| 864 | SWISS LIFE HLDG | 0.023% | 55.335% |
| 865 | AMERICAN FINANCIAL GROUP INC COMMON STOCK | 0.023% | 55.358% |
| 866 | ATCO LTD CL I N | 0.023% | 55.380% |
| 867 | SMITHS GROUP | 0.023% | 55.403% |
| 868 | ECOLAB INC COMMON STOCK USD1.0 | 0.023% | 55.426% |
| 869 | EFSF ZC 17NOV22 | 0.023% | 55.449% |
| 870 | KINGSPAN GROUP | 0.023% | 55.472% |
| 871 | VALEO SA | 0.023% | 55.495% |
| 872 | PENTAIR PLC | 0.023% | 55.517% |
| 873 | CURTISS WRIGHT CORP COMMON STOCK USD1.0 | 0.023% | 55.540% |
| 874 | PADDY POWER PLC | 0.023% | 55.563% |
| 875 | LAM RESEARCH CORP COMMON STOCK USD.001 | 0.023% | 55.585% |
| 876 | BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45 | 0.023% | 55.608% |
| 877 | AUTOMATIC DATA PROCESSING COMMON STOCK USD.1 | 0.023% | 55.631% |
| 878 | SEMAFO INC COMM | 0.023% | 55.653% |
| 879 | KLEPIERRE | 0.023% | 55.676% |
| 880 | RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01 | 0.023% | 55.699% |
| 881 | BANK LEUMI LE-I | 0.023% | 55.721% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 882 | NASPERS LIMITED | 0.023% | 55.744% |
| 883 | TOTAL CAPITAL I | 0.023% | 55.766% |
| 884 | JOHNSON MATTHEY | 0.023% | 55.789% |
| 885 | LG CHEM LTD | 0.023% | 55.812% |
| 886 | PREMIUM BRANDS | 0.022% | 55.834% |
| 887 | MICROSEMI | 0.022% | 55.856% |
| 888 | ORBITAL ATK INC COMMON STOCK USD.01 | 0.022% | 55.879% |
| 889 | SVB FINANCIAL GROUP COMMON STOCK USD.001 | 0.022% | 55.901% |
| 890 | INTERNATIONAL G | 0.022% | 55.924% |
| 891 | ARROW ELECTRONI | 0.022% | 55.946% |
| 892 | IRON MOUNTAIN INC REIT USD.01 | 0.022% | 55.969% |
| 893 | EURO STABILITY | 0.022% | 55.991% |
| 894 | GENERAL ELECTRI | 0.022% | 56.013% |
| 895 | KAR AUCTION SERVICES INC COMMON STOCK USD.01 | 0.022% | 56.035% |
| 896 | MARTIN MARIETTA | 0.022% | 56.058% |
| 897 | BK NED GEMEENTE | 0.022% | 56.080% |
| 898 | SK ENERGY CO LT | 0.022% | 56.102% |
| 899 | INFINEON TECHNO | 0.022% | 56.124% |
| 900 | ELECTR DE FRANC | 0.022% | 56.147% |
| 901 | JUNIPER NETWORK | 0.022% | 56.169% |
| 902 | UCB | 0.022% | 56.191% |
| 903 | TORC OIL & GAS | 0.022% | 56.213% |
| 904 | AECON GROUP INC | 0.022% | 56.235% |
| 905 | PARKER HANNIFIN CORP COMMON STOCK USD.5 | 0.022% | 56.257% |
| 906 | BERKELEY GROUP | 0.022% | 56.279% |
| 907 | SEGRO PLC | 0.022% | 56.301% |
| 908 | US dollar - Lon | 0.022% | 56.323% |
| 909 | SSR MINING INC COMMON STOCK | 0.022% | 56.345% |
| 910 | SENSATA TECHNOL | 0.022% | 56.367% |
| 911 | VULCAN MATERIAL | 0.022% | 56.389% |
| 912 | IMPERIAL TOBACC | 0.022% | 56.411% |
| 913 | POSCO | 0.022% | 56.433% |
| 914 | BAE SYSTEMS | 0.022% | 56.455% |
| 915 | STERLING BANCORP/DE COMMON STOCK USD.01 | 0.022% | 56.477% |
| 916 | SOMPO JAPAN NIP | 0.022% | 56.499% |
| 917 | TDK CORP | 0.022% | 56.521% |
| 918 | SVENSKA HANDELS | 0.022% | 56.542% |
| 919 | CSL LIMITED | 0.022% | 56.564% |
| 920 | JABIL CIRCUIT I | 0.022% | 56.586% |
| 921 | RHEINMETALL AG | 0.022% | 56.608% |
| 922 | TORONTO DOMINION BANK DEPOSIT NOTE REGS 12/21 2.621 | 0.022% | 56.630% |
| 923 | WR BERKLEY CORP COMMON STOCK USD.2 | 0.022% | 56.651% |
| 924 | TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1 | 0.022% | 56.673% |
| 925 | FIRST CAPITAL R | 0.022% | 56.695% |
| 926 | UDR INC REIT USD.01 | 0.022% | 56.716% |
| 927 | DUFREY AG-REG | 0.022% | 56.738% |
| 928 | BANK OF IRELAND | 0.022% | 56.760% |
| 929 | MANPOWER INC | 0.022% | 56.781% |
| 930 | UNILEVER PLC SPONSORED ADR ADR | 0.022% | 56.803% |
| 931 | LIBERTY BROADBAND C COMMON STOCK USD.01 | 0.022% | 56.825% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 932 | SWEDBANK AB | 0.022% | 56.846% |
| 933 | SYNNEX CORP COMMON STOCK USD.001 | 0.022% | 56.868% |
| 934 | OJI PAPER CO | 0.022% | 56.889% |
| 935 | TOYOTA TSUSHO C | 0.022% | 56.911% |
| 936 | UNITED OVERSEAS | 0.022% | 56.932% |
| 937 | NEW FLYER COMMO | 0.021% | 56.954% |
| 938 | SHELL INTERNATI | 0.021% | 56.975% |
| 939 | UTD MICRO ELECT | 0.021% | 56.997% |
| 940 | JOHNSON + JOHNSON SR UNSECURED 03/26 2.45 | 0.021% | 57.018% |
| 941 | KELT EXPLORATIO | 0.021% | 57.039% |
| 942 | ROYAL MAIL PLC- | 0.021% | 57.061% |
| 943 | ROSS STORES INC | 0.021% | 57.082% |
| 944 | AKAMAI TECHNOLO | 0.021% | 57.103% |
| 945 | TJX COS INC | 0.021% | 57.125% |
| 946 | AGILENT TECHNOL | 0.021% | 57.146% |
| 947 | FEDERAL REALTY INVS TRUST REIT USD.01 | 0.021% | 57.167% |
| 948 | PERRIGO CO PLC | 0.021% | 57.188% |
| 949 | IVANHOE MINES L | 0.021% | 57.210% |
| 950 | WELLCARE HEALTH PLANS INC COMMON STOCK USD.01 | 0.021% | 57.231% |
| 951 | UMICORE | 0.021% | 57.252% |
| 952 | NATIONAL OILWEL | 0.021% | 57.273% |
| 953 | NEWELL BRANDS INC COMMON STOCK USD1.0 | 0.021% | 57.295% |
| 954 | GENTEX CORP COMMON STOCK USD.06 | 0.021% | 57.316% |
| 955 | RSP PERMIAN INC COMMON STOCK USD.01 | 0.021% | 57.337% |
| 956 | TECHNIPFMC PLC | 0.021% | 57.358% |
| 957 | FIRSTRAND LIMIT | 0.021% | 57.379% |
| 958 | OLIN CORP | 0.021% | 57.400% |
| 959 | AISIN SEIKI CO | 0.021% | 57.421% |
| 960 | HEIDELBERGCEMEN | 0.021% | 57.442% |
| 961 | SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0 | 0.021% | 57.463% |
| 962 | UNITED STATES STEEL CORP COMMON STOCK USD1.0 | 0.021% | 57.484% |
| 963 | SBERBANK OF RUS | 0.021% | 57.505% |
| 964 | CHARTWELL RETIR | 0.021% | 57.526% |
| 965 | HOME CAP GRP IN | 0.021% | 57.547% |
| 966 | BANCO BBPM SPA | 0.021% | 57.568% |
| 967 | TOSOH CORP | 0.021% | 57.589% |
| 968 | STOCKLAND TRUST | 0.021% | 57.610% |
| 969 | BALL CORP | 0.021% | 57.631% |
| 970 | NN GROUP NV | 0.021% | 57.652% |
| 971 | SHIRE PLC | 0.021% | 57.673% |
| 972 | AECOM COMMON STOCK USD.01 | 0.021% | 57.694% |
| 973 | BROTHER INDUSTR | 0.021% | 57.715% |
| 974 | CONAGRA BRANDS INC COMMON STOCK USD5.0 | 0.021% | 57.735% |
| 975 | WILLIS TOWERS W | 0.021% | 57.756% |
| 976 | EQT CORPORATION | 0.021% | 57.777% |
| 977 | ASSURANT INC COMMON STOCK USD.01 | 0.021% | 57.798% |
| 978 | GENERAL MILLS I | 0.021% | 57.818% |
| 979 | OLD REPUBLIC INTL CORP COMMON STOCK USD1.0 | 0.021% | 57.839% |
| 980 | CREDIT AGRICOLE | 0.021% | 57.860% |
| 981 | HALMA | 0.021% | 57.880% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 982 | FRESENIUS SE & | 0.021% | 57.901% |
| 983 | SKAND ENSKILDA | 0.021% | 57.922% |
| 984 | HP INC COMMON STOCK USD.01 | 0.021% | 57.942% |
| 985 | DUKE REALTY CORP REIT USD.01 | 0.021% | 57.963% |
| 986 | KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001 | 0.021% | 57.984% |
| 987 | DELL TECHNOLOGIES INC CL V TRACKING STK | 0.021% | 58.004% |
| 988 | CHINA UNICOM LT | 0.020% | 58.025% |
| 989 | EIFFAGE SA | 0.020% | 58.045% |
| 990 | OMV AG | 0.020% | 58.065% |
| 991 | VOLKSWAGEN AG | 0.020% | 58.086% |
| 992 | MARKS & SPENCER | 0.020% | 58.106% |
| 993 | HEALTHSOUTH CORP COMMON STOCK USD.01 | 0.020% | 58.126% |
| 994 | SPAIN GOVERNMENT | 0.020% | 58.147% |
| 995 | WESTERN FOREST | 0.020% | 58.167% |
| 996 | INTER-AMERICAN | 0.020% | 58.187% |
| 997 | HYDRO ONE LTD | 0.020% | 58.208% |
| 998 | AMADEUS IT HLDG | 0.020% | 58.228% |
| 999 | GKN PLC | 0.020% | 58.248% |
| 1000 | SK C&C CO LTD | 0.020% | 58.268% |
| 1001 | HARLEY DAVIDSON | 0.020% | 58.289% |
| 1002 | INTERTEK TESTIN | 0.020% | 58.309% |
| 1003 | IQVIA HOLDINGS INC COMMON STOCK USD.01 | 0.020% | 58.329% |
| 1004 | ADIENT PLC | 0.020% | 58.349% |
| 1005 | DARDEN RESTAURA | 0.020% | 58.369% |
| 1006 | PORSCHE AUTOMOB | 0.020% | 58.389% |
| 1007 | HILL ROM HOLDINGS INC COMMON STOCK | 0.020% | 58.409% |
| 1008 | PARKLAND FUEL C | 0.020% | 58.429% |
| 1009 | PACKAGING CORP OF AMERICA COMMON STOCK USD.01 | 0.020% | 58.449% |
| 1010 | CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01 | 0.020% | 58.469% |
| 1011 | SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01 | 0.020% | 58.489% |
| 1012 | FLIR SYSTEMS INC COMMON STOCK USD.01 | 0.020% | 58.509% |
| 1013 | GARMIN LTD. | 0.020% | 58.529% |
| 1014 | BHARTI AIRTEL L | 0.020% | 58.549% |
| 1015 | YASKAWA ELEC CO | 0.020% | 58.569% |
| 1016 | CHINA PHARMACEU | 0.020% | 58.589% |
| 1017 | REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01 | 0.020% | 58.609% |
| 1018 | NOBLE ENERGY IN | 0.020% | 58.629% |
| 1019 | CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0 | 0.020% | 58.649% |
| 1020 | NEC CORP | 0.020% | 58.668% |
| 1021 | UNIPER SE | 0.020% | 58.688% |
| 1022 | JSW STEEL LTD | 0.020% | 58.708% |
| 1023 | BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9 | 0.020% | 58.728% |
| 1024 | WEX INC COMMON STOCK USD.01 | 0.020% | 58.748% |
| 1025 | RECKITT BENCKIS | 0.020% | 58.768% |
| 1026 | DANA HOLDING CO | 0.020% | 58.787% |
| 1027 | TWITTER INC COMMON STOCK USD.000005 | 0.020% | 58.807% |
| 1028 | EXPEDIA INC COMMON STOCK USD.001 | 0.020% | 58.827% |
| 1029 | SUN COMMUNITIES INC REIT USD.01 | 0.020% | 58.847% |
| 1030 | GREAT CANADIAN | 0.020% | 58.866% |
| 1031 | ANTHEM INC SR UNSECURED 05/22 3.125 | 0.020% | 58.886% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1032 | AIR LIQUIDE FIN | 0.020% | 58.906% |
| 1033 | MITSUBISHI ESTA | 0.020% | 58.925% |
| 1034 | MS&AD INSURANCE | 0.020% | 58.945% |
| 1035 | ASB FINANCE LTD | 0.020% | 58.965% |
| 1036 | WPX ENERGY INC COMMON STOCK | 0.020% | 58.984% |
| 1037 | URBAN OUTFITTERS INC COMMON STOCK USD.0001 | 0.020% | 59.004% |
| 1038 | FUJIFILM HLDGS | 0.020% | 59.023% |
| 1039 | GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01 | 0.020% | 59.043% |
| 1040 | SINGAPORE GOVT | 0.020% | 59.063% |
| 1041 | ISUZU MOTORS | 0.020% | 59.082% |
| 1042 | SONOCO PRODUCTS | 0.020% | 59.102% |
| 1043 | COMMERCE BANCSH | 0.020% | 59.121% |
| 1044 | INPEX CORPORATI | 0.019% | 59.141% |
| 1045 | PACWEST BANCORP COMMON STOCK | 0.019% | 59.160% |
| 1046 | PPG INDUSTRIES INC COMMON STOCK USD1.67 | 0.019% | 59.179% |
| 1047 | PBF ENERGY INC CLASS A COMMON STOCK USD.001 | 0.019% | 59.199% |
| 1048 | SOUTH32 LTD | 0.019% | 59.218% |
| 1049 | LPL FINANCIAL HOLDINGS INC COMMON STOCK | 0.019% | 59.238% |
| 1050 | NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01 | 0.019% | 59.257% |
| 1051 | UNI-SELECT INC | 0.019% | 59.276% |
| 1052 | MINEBEA CO | 0.019% | 59.296% |
| 1053 | CIMAREX ENERGY CO COMMON STOCK USD.01 | 0.019% | 59.315% |
| 1054 | EUROPEAN FIN ST | 0.019% | 59.334% |
| 1055 | WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001 | 0.019% | 59.354% |
| 1056 | K&S AG | 0.019% | 59.373% |
| 1057 | TATA MOTORS LTD | 0.019% | 59.392% |
| 1058 | ORACLE CORP SR UNSECURED 07/21 2.8 | 0.019% | 59.412% |
| 1059 | ALBEMARLE CORP | 0.019% | 59.431% |
| 1060 | CAPITAL POWER C | 0.019% | 59.450% |
| 1061 | MURPHY OIL CORP | 0.019% | 59.469% |
| 1062 | HDFC BANK LTD | 0.019% | 59.488% |
| 1063 | HOWARD HUGHES CORP/THE COMMON STOCK | 0.019% | 59.508% |
| 1064 | TDC A/S | 0.019% | 59.527% |
| 1065 | CAMDEN PROPERTY | 0.019% | 59.546% |
| 1066 | ON SEMICONDUCTOR CORP COMMON STOCK USD.01 | 0.019% | 59.565% |
| 1067 | ALCOA CORP COMMON STOCK USD.01 | 0.019% | 59.584% |
| 1068 | WEBSTER FINANCIAL CORP COMMON STOCK USD.01 | 0.019% | 59.603% |
| 1069 | NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8 | 0.019% | 59.622% |
| 1070 | MARATHON OIL CO | 0.019% | 59.641% |
| 1071 | MASTEC INC | 0.019% | 59.661% |
| 1072 | SUMITOMO RLTY&D | 0.019% | 59.680% |
| 1073 | FERRARI NV | 0.019% | 59.699% |
| 1074 | TORCHMARK CORP COMMON STOCK USD1.0 | 0.019% | 59.718% |
| 1075 | SVENSKA HANDELS | 0.019% | 59.737% |
| 1076 | NORDEA BANK AB SR UNSECURED 144A 09/20 2.5 | 0.019% | 59.756% |
| 1077 | HEXCEL CORP COMMON STOCK USD.01 | 0.019% | 59.775% |
| 1078 | COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55 | 0.019% | 59.794% |
| 1079 | S+P GLOBAL INC COMMON STOCK USD1.0 | 0.019% | 59.813% |
| 1080 | LAS VEGAS SANDS | 0.019% | 59.831% |
| 1081 | AGRICULTURAL BK | 0.019% | 59.850% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1082 | MKS INSTRUMENTS INC COMMON STOCK | 0.019% | 59.869% |
| 1083 | BIDVEST GROUP L | 0.019% | 59.888% |
| 1084 | TEMASEK FINL I | 0.019% | 59.907% |
| 1085 | MACERICH CO | 0.019% | 59.926% |
| 1086 | AMERISOURCEBERGEN CORP COMMON STOCK USD.01 | 0.019% | 59.945% |
| 1087 | ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0 | 0.019% | 59.964% |
| 1088 | SHINHAN FINANCI | 0.019% | 59.982% |
| 1089 | INTL BK RECON + DEVELOP SR UNSECURED 01/22 2 | 0.019% | 60.001% |
| 1090 | DEXIA CREDIT LO | 0.019% | 60.020% |
| 1091 | DEXIA CREDIT LO | 0.019% | 60.039% |
| 1092 | NEVSUN RESOURCES LTD COMMON STOCK | 0.019% | 60.057% |
| 1093 | PRIMERICA INC COMMON STOCK | 0.019% | 60.076% |
| 1094 | FUBON FINANCIAL | 0.019% | 60.095% |
| 1095 | NATIONAL RETAIL PROPERTIES REIT USD.01 | 0.019% | 60.114% |
| 1096 | KIMCO REALTY | 0.019% | 60.132% |
| 1097 | TREVALI MINING | 0.019% | 60.151% |
| 1098 | RANDGOLD RESOUR | 0.019% | 60.170% |
| 1099 | VIFOR PHARMA AG | 0.019% | 60.188% |
| 1100 | STATE OF NORTH | 0.019% | 60.207% |
| 1101 | GALP ENERGIA | 0.019% | 60.225% |
| 1102 | GENESEE + WYOMING INC CL A COMMON STOCK USD.01 | 0.019% | 60.244% |
| 1103 | ROYAL DUTCH SH- | 0.019% | 60.263% |
| 1104 | EUROPEAN INVESTMENT BANK SR UNSECURED 06/21 1.625 | 0.019% | 60.281% |
| 1105 | GAS NATURAL SDG | 0.019% | 60.300% |
| 1106 | ABN AMRO GROUP | 0.019% | 60.318% |
| 1107 | COMINAR REAL ES | 0.019% | 60.337% |
| 1108 | AAC TECHNOLOGIE | 0.019% | 60.356% |
| 1109 | AALBERTS INDUST | 0.019% | 60.374% |
| 1110 | SONY CORP SPONSORED ADR ADR | 0.019% | 60.393% |
| 1111 | NOMURA HOLD INC | 0.018% | 60.411% |
| 1112 | CHRISTIAN HANSE | 0.018% | 60.430% |
| 1113 | SKF AB - B SHAR | 0.018% | 60.448% |
| 1114 | MEDIOBANCA SPA | 0.018% | 60.466% |
| 1115 | CREDIT ACCEPTAN | 0.018% | 60.485% |
| 1116 | AIRBUS GROUP NV | 0.018% | 60.503% |
| 1117 | UNEDIC ASSEO 1. | 0.018% | 60.522% |
| 1118 | PATTERSON UTI ENERGY INC COMMON STOCK USD.01 | 0.018% | 60.540% |
| 1119 | SINOPHARM GROUP | 0.018% | 60.558% |
| 1120 | RSA INSURANCE G | 0.018% | 60.577% |
| 1121 | DEXUS PROPERTY | 0.018% | 60.595% |
| 1122 | EMCOR GROUP INC COMMON STOCK USD.01 | 0.018% | 60.613% |
| 1123 | ELISA OYJ-A | 0.018% | 60.632% |
| 1124 | NETFLIX INC COMMON STOCK USD.001 | 0.018% | 60.650% |
| 1125 | DOUGLAS EMMETT INC REIT USD.01 | 0.018% | 60.668% |
| 1126 | AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01 | 0.018% | 60.687% |
| 1127 | HALLIBURTON CO | 0.018% | 60.705% |
| 1128 | AJINOMOTO CO IN | 0.018% | 60.723% |
| 1129 | WOLSELEY PLC | 0.018% | 60.741% |
| 1130 | STATOIL ASA COMPANY GUAR 01/24 2.65 | 0.018% | 60.760% |
| 1131 | MIRVAC GROUP RE | 0.018% | 60.778% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1132 | PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001 | 0.018% | 60.796% |
| 1133 | PRECISION DRILLING CORP COMMON STOCK | 0.018% | 60.814% |
| 1134 | EQUIFAX INC | 0.018% | 60.832% |
| 1135 | DIRECT LINE INS | 0.018% | 60.851% |
| 1136 | EXELON CORP COMMON STOCK | 0.018% | 60.869% |
| 1137 | NORDEA BANK AB | 0.018% | 60.887% |
| 1138 | SANDVIK AB | 0.018% | 60.905% |
| 1139 | CATALENT INC COMMON STOCK USD.01 | 0.018% | 60.923% |
| 1140 | PRICELINE GROUP | 0.018% | 60.941% |
| 1141 | NSK | 0.018% | 60.959% |
| 1142 | HAMMERSON | 0.018% | 60.977% |
| 1143 | MEGGITT | 0.018% | 60.995% |
| 1144 | APTARGROUP INC COMMON STOCK USD.01 | 0.018% | 61.013% |
| 1145 | FREEHOLD ROYALT | 0.018% | 61.031% |
| 1146 | CDN UTILS LTD N | 0.018% | 61.049% |
| 1147 | AMERCO COMMON STOCK USD.25 | 0.018% | 61.067% |
| 1148 | TORAY INDS INC | 0.018% | 61.085% |
| 1149 | ARRIS INTERNATI | 0.018% | 61.103% |
| 1150 | CBS CORP CLASS B WHEN DISTRI COMMON STOCK USD.001 | 0.018% | 61.121% |
| 1151 | AMER ELEC POWER | 0.018% | 61.139% |
| 1152 | ADVANTAGE OIL + GAS LTD COMMON STOCK | 0.018% | 61.156% |
| 1153 | BEMIS COMPANY COMMON STOCK USD.1 | 0.018% | 61.174% |
| 1154 | SINO BIOPHAMACE | 0.018% | 61.192% |
| 1155 | CREE INC COMMON STOCK USD.00125 | 0.018% | 61.210% |
| 1156 | Cineplex Inc. | 0.018% | 61.228% |
| 1157 | PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01 | 0.018% | 61.246% |
| 1158 | KION GROUP AG | 0.018% | 61.263% |
| 1159 | FLUGHAFEN ZUERI | 0.018% | 61.281% |
| 1160 | SEKISUI CHEMICA | 0.018% | 61.299% |
| 1161 | LANDWIRT RENTEN | 0.018% | 61.317% |
| 1162 | FIRST REPUBLIC BANK/CA COMMON STOCK USD.01 | 0.018% | 61.334% |
| 1163 | SLM CORP COMMON STOCK USD.2 | 0.018% | 61.352% |
| 1164 | BRUNSWICK CORP | 0.018% | 61.370% |
| 1165 | TOTAL CAPITAL I | 0.018% | 61.388% |
| 1166 | SAINSBURY (J) P | 0.018% | 61.405% |
| 1167 | TULLOW OIL PLC | 0.018% | 61.423% |
| 1168 | HEALTHCARE TRUST OF AME CL A REIT USD.01 | 0.018% | 61.441% |
| 1169 | ORIGIN ENERGY L | 0.018% | 61.459% |
| 1170 | AMERICAN HOMES 4 RENT A REIT USD.01 | 0.018% | 61.476% |
| 1171 | AEGON N.V. | 0.018% | 61.494% |
| 1172 | LLOYDS BANKING | 0.018% | 61.512% |
| 1173 | PRAIRIESKY ROYA | 0.018% | 61.529% |
| 1174 | ASML HOLDING NV | 0.018% | 61.547% |
| 1175 | KIRIN HOLDINGS | 0.018% | 61.564% |
| 1176 | NAVIENT CORP COMMON STOCK USD.01 | 0.018% | 61.582% |
| 1177 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625 | 0.018% | 61.599% |
| 1178 | PT UNITED TRACT | 0.018% | 61.617% |
| 1179 | MOL HUNGARIAN O | 0.017% | 61.635% |
| 1180 | L'OREAL | 0.017% | 61.652% |
| 1181 | APPLE INC 1.55% | 0.017% | 61.669% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1182 | BAYTEX ENERGY CORP COMMON STOCK | 0.017% | 61.687% |
| 1183 | DOVER CORP | 0.017% | 61.704% |
| 1184 | ELDORADO GOLD CORP COMMON STOCK | 0.017% | 61.722% |
| 1185 | OBAYASHI CORP | 0.017% | 61.739% |
| 1186 | MOLINA HEALTHCARE INC COMMON STOCK USD.001 | 0.017% | 61.757% |
| 1187 | SEMICONDUCTOR M | 0.017% | 61.774% |
| 1188 | LAZARD LTD CL A COMMON STOCK USD.01 | 0.017% | 61.792% |
| 1189 | WOOD GROUP (JOH | 0.017% | 61.809% |
| 1190 | ALARIS ROYALTY | 0.017% | 61.826% |
| 1191 | SUN HUNG KAI PR | 0.017% | 61.844% |
| 1192 | CASCADES INC | 0.017% | 61.861% |
| 1193 | GAMING AND LEISURE PROPERTIE REIT | 0.017% | 61.879% |
| 1194 | MURATA MFG CO | 0.017% | 61.896% |
| 1195 | NIPPON BUILDING | 0.017% | 61.913% |
| 1196 | TRACTOR SUPPLY | 0.017% | 61.931% |
| 1197 | INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1 | 0.017% | 61.948% |
| 1198 | MARVELL TECH GR | 0.017% | 61.965% |
| 1199 | BEACON ROOFING SUPPLY INC COMMON STOCK USD.01 | 0.017% | 61.982% |
| 1200 | CARLISLE COS IN | 0.017% | 62.000% |
| 1201 | SPAIN GOVERNMEN | 0.017% | 62.017% |
| 1202 | REALOGY HOLDINGS CORP COMMON STOCK USD.01 | 0.017% | 62.034% |
| 1203 | ERICSSON LM-B S | 0.017% | 62.051% |
| 1204 | DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01 | 0.017% | 62.069% |
| 1205 | BRITISH TELECOM | 0.017% | 62.086% |
| 1206 | mitsui chemical | 0.017% | 62.103% |
| 1207 | CACI INTERNATIONAL INC CL A COMMON STOCK USD.1 | 0.017% | 62.120% |
| 1208 | PHOENIX GROUP H | 0.017% | 62.137% |
| 1209 | FOREST CITY REALTY TRUST A REIT USD.01 | 0.017% | 62.154% |
| 1210 | DOREL INDS INC | 0.017% | 62.172% |
| 1211 | FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01 | 0.017% | 62.189% |
| 1212 | BALOISE- HOLDIN | 0.017% | 62.206% |
| 1213 | CATCHER TECHNOL | 0.017% | 62.223% |
| 1214 | JOHNSON + JOHNSON SR UNSECURED 03/22 2.25 | 0.017% | 62.240% |
| 1215 | BRIXMOR PROPERTY GROUP INC REIT USD.01 | 0.017% | 62.257% |
| 1216 | AMERICAN AIRLINES GROUP INC COMMON STOCK | 0.017% | 62.274% |
| 1217 | AMDOCS LTD COMMON STOCK GBP.0001 | 0.017% | 62.291% |
| 1218 | GN STORE NORD | 0.017% | 62.308% |
| 1219 | DISCOVERY HLDGS | 0.017% | 62.325% |
| 1220 | BCO BRADESCO,AD | 0.017% | 62.342% |
| 1221 | FORTUM OYJ | 0.017% | 62.359% |
| 1222 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3 | 0.017% | 62.376% |
| 1223 | ASHLAND GLOBAL HOLDINGS INC COMMON STOCK | 0.017% | 62.393% |
| 1224 | TEREX CORP | 0.017% | 62.410% |
| 1225 | DIAMONDBACK ENERGY INC COMMON STOCK USD.01 | 0.017% | 62.427% |
| 1226 | LCI INDUSTRIES COMMON STOCK USD.01 | 0.017% | 62.444% |
| 1227 | LEIDOS HOLDINGS INC COMMON STOCK USD.0001 | 0.017% | 62.461% |
| 1228 | SPIRAX-SARCO EN | 0.017% | 62.478% |
| 1229 | XYLEM INC COMMON STOCK | 0.017% | 62.495% |
| 1230 | IMPERIAL HOLDIN | 0.017% | 62.511% |
| 1231 | ROYAL BANK OF CANADA DEPOSIT NOTE 03/22 2 | 0.017% | 62.528% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1232 | KINGBOARD CHEMI | 0.017% | 62.545% |
| 1233 | TARGA RESOURCES CORP COMMON STOCK USD.001 | 0.017% | 62.562% |
| 1234 | WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01 | 0.017% | 62.579% |
| 1235 | LIBERTY PROPERTY TRUST REIT USD.001 | 0.017% | 62.596% |
| 1236 | COLFAX CORP | 0.017% | 62.613% |
| 1237 | TCF FINL CORP | 0.017% | 62.629% |
| 1238 | RANDSTAD HOLDIN | 0.017% | 62.646% |
| 1239 | ACKERMANS & VAN | 0.017% | 62.663% |
| 1240 | EAST WEST BANCORP INC COMMON STOCK USD.001 | 0.017% | 62.680% |
| 1241 | NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01 | 0.017% | 62.697% |
| 1242 | RAIFFEISEN BANK | 0.017% | 62.713% |
| 1243 | VESTAS WIND SYS | 0.017% | 62.730% |
| 1244 | OSRAM LICHT AG | 0.017% | 62.747% |
| 1245 | ITALY BUONI POL | 0.017% | 62.764% |
| 1246 | INNERGEX RENEWA | 0.017% | 62.780% |
| 1247 | RESONA HOLDINGS | 0.017% | 62.797% |
| 1248 | GPT GROUP | 0.017% | 62.814% |
| 1249 | DELEK US HOLDINGS INC COMMON STOCK USD.01 | 0.017% | 62.831% |
| 1250 | PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01 | 0.017% | 62.847% |
| 1251 | GLAXOSMITHKLINE | 0.017% | 62.864% |
| 1252 | BIG LOTS INC COMMON STOCK USD.01 | 0.017% | 62.881% |
| 1253 | CBOE GLOBAL MARKETS INC COMMON STOCK | 0.017% | 62.897% |
| 1254 | EVEREST RE GROU | 0.017% | 62.914% |
| 1255 | CTRIIP.COM INTERNATIONAL ADR ADR USD.01 | 0.017% | 62.931% |
| 1256 | CHINA UNICOM | 0.017% | 62.947% |
| 1257 | USG CORP | 0.017% | 62.964% |
| 1258 | KEMPER CORP COMMON STOCK USD.1 | 0.017% | 62.980% |
| 1259 | CENTENNIAL RESO | 0.017% | 62.997% |
| 1260 | WILLIAMS-SONOMA | 0.017% | 63.014% |
| 1261 | ASML HOLDING NV | 0.017% | 63.030% |
| 1262 | DAI-ICHI LIFE | 0.017% | 63.047% |
| 1263 | STANDARD LIFE P | 0.017% | 63.063% |
| 1264 | JPMORGAN CHASE | 0.017% | 63.080% |
| 1265 | COCA COLA HBC A | 0.017% | 63.096% |
| 1266 | INTUIT INC COMMON STOCK USD.01 | 0.017% | 63.113% |
| 1267 | FEDERATED INVES | 0.017% | 63.129% |
| 1268 | BROWN + BROWN INC COMMON STOCK USD.1 | 0.016% | 63.146% |
| 1269 | ZIONS BANCORP | 0.016% | 63.162% |
| 1270 | VICINITY CENTER | 0.016% | 63.179% |
| 1271 | GRAND CANYON EDUCATION INC COMMON STOCK USD.01 | 0.016% | 63.195% |
| 1272 | DAIWA HOUSE IND | 0.016% | 63.212% |
| 1273 | MITEL NETWORKS | 0.016% | 63.228% |
| 1274 | KIMBERLY-CLARK | 0.016% | 63.245% |
| 1275 | DYCOM INDUSTRIE | 0.016% | 63.261% |
| 1276 | LOCALIZA RENT A | 0.016% | 63.277% |
| 1277 | CYPRESS SEMICON | 0.016% | 63.294% |
| 1278 | FIRST SOLAR INC | 0.016% | 63.310% |
| 1279 | BPCE SA COMPANY GUAR 04/24 4 | 0.016% | 63.327% |
| 1280 | SHOPIFY INC CLASS A COMMON STOCK | 0.016% | 63.343% |
| 1281 | SAFRAN SA | 0.016% | 63.359% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1282 | INCITEC PIVOT | 0.016% | 63.376% |
| 1283 | WESTSHORE TERMI | 0.016% | 63.392% |
| 1284 | BCO BRADESCO,PR | 0.016% | 63.408% |
| 1285 | SVENSKA CELLULO | 0.016% | 63.425% |
| 1286 | SKECHERS USA INC CL A COMMON STOCK USD.001 | 0.016% | 63.441% |
| 1287 | BANKUNITED INC COMMON STOCK USD.01 | 0.016% | 63.457% |
| 1288 | AON PLC | 0.016% | 63.473% |
| 1289 | CANADA HOUSING | 0.016% | 63.490% |
| 1290 | CHARLES RIVER LABORATORIES COMMON STOCK USD.01 | 0.016% | 63.506% |
| 1291 | ENSIGN ENERGY S | 0.016% | 63.522% |
| 1292 | SINGAPORE AIRLI | 0.016% | 63.538% |
| 1293 | NATIONAL AUSTRA | 0.016% | 63.555% |
| 1294 | ROPER TECHNOLOGIES INC COMMON STOCK USD.01 | 0.016% | 63.571% |
| 1295 | JYSKE BANK A/S | 0.016% | 63.587% |
| 1296 | LAGARDERE S.C.A | 0.016% | 63.603% |
| 1297 | CHINA RESOURCES | 0.016% | 63.619% |
| 1298 | ANGLOGOLD ASHANTI SPON ADR ADR | 0.016% | 63.635% |
| 1299 | CUBESMART REIT USD.01 | 0.016% | 63.652% |
| 1300 | SNYDERS LANCE INC COMMON STOCK USD.833 | 0.016% | 63.668% |
| 1301 | LOJAS RENNER SA | 0.016% | 63.684% |
| 1302 | SUMITOMO HEAVY | 0.016% | 63.700% |
| 1303 | E TRADE FINANCI | 0.016% | 63.716% |
| 1304 | HELMERICH & PAY | 0.016% | 63.732% |
| 1305 | CINTAS CORP | 0.016% | 63.748% |
| 1306 | TERADATA CORP COMMON STOCK USD.01 | 0.016% | 63.764% |
| 1307 | TOLL BROTHERS INC COMMON STOCK USD.01 | 0.016% | 63.780% |
| 1308 | BNP PARIBAS SA | 0.016% | 63.796% |
| 1309 | INCHCAPE PLC | 0.016% | 63.812% |
| 1310 | HYUNDAI MOBIS | 0.016% | 63.829% |
| 1311 | H.B. FULLER CO. COMMON STOCK USD1.0 | 0.016% | 63.845% |
| 1312 | HOME BANCSHARES INC COMMON STOCK USD.01 | 0.016% | 63.861% |
| 1313 | AVNET INC | 0.016% | 63.877% |
| 1314 | CHINA PETROLEUM | 0.016% | 63.893% |
| 1315 | Arch Capital Gr | 0.016% | 63.909% |
| 1316 | LIXIL GROUP COR | 0.016% | 63.925% |
| 1317 | FORTUNA SILVER MINES INC COMMON STOCK | 0.016% | 63.941% |
| 1318 | STELLA JONES IN | 0.016% | 63.957% |
| 1319 | MURPHY USA INC COMMON STOCK | 0.016% | 63.973% |
| 1320 | FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0 | 0.016% | 63.989% |
| 1321 | AMKOR TECHNOLOG | 0.016% | 64.004% |
| 1322 | LOGAN PROPERTY | 0.016% | 64.020% |
| 1323 | INGENICO | 0.016% | 64.036% |
| 1324 | HINDALCO INDS | 0.016% | 64.052% |
| 1325 | ASSURED GUARANT | 0.016% | 64.068% |
| 1326 | WINTRUST FINANCIAL CORP COMMON STOCK | 0.016% | 64.084% |
| 1327 | FRAPORT AG | 0.016% | 64.100% |
| 1328 | SPIRIT AIRLINES INC COMMON STOCK USD.0001 | 0.016% | 64.116% |
| 1329 | RENAISSANCE RE | 0.016% | 64.132% |
| 1330 | KERRY GROUP PLC | 0.016% | 64.148% |
| 1331 | EPR PROPERTIES REIT USD.01 | 0.016% | 64.163% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1332 | ST JAMES PLACE | 0.016% | 64.179% |
| 1333 | CTBC FINANCIAL | 0.016% | 64.195% |
| 1334 | HANG SENG BANK | 0.016% | 64.211% |
| 1335 | FUJI HEAVY INDS | 0.016% | 64.226% |
| 1336 | COPA HOLDINGS S | 0.016% | 64.242% |
| 1337 | WHITBREAD PLC | 0.016% | 64.258% |
| 1338 | VEREIT INC REIT USD.01 | 0.016% | 64.274% |
| 1339 | POLSKI KON NAF | 0.016% | 64.290% |
| 1340 | FORTIVE CORP COMMON STOCK USD.01 | 0.016% | 64.305% |
| 1341 | CYRUSONE INC REIT USD.01 | 0.016% | 64.321% |
| 1342 | HUDSON PACIFIC PROPERTIES IN REIT USD.01 | 0.016% | 64.337% |
| 1343 | AIR FRANCE-KLM | 0.016% | 64.353% |
| 1344 | TECH DATA CORP COMMON STOCK USD.0015 | 0.016% | 64.368% |
| 1345 | ROCKWELL AUTO | 0.016% | 64.384% |
| 1346 | SOUTH STATE CORP COMMON STOCK USD2.5 | 0.016% | 64.400% |
| 1347 | ISHIKAWAJIMA HA | 0.016% | 64.416% |
| 1348 | ONTARIO(PROV OF | 0.016% | 64.431% |
| 1349 | BHP BILLITON PL | 0.016% | 64.447% |
| 1350 | COOPER COS INC | 0.016% | 64.463% |
| 1351 | PRETIUM RESOURC | 0.016% | 64.478% |
| 1352 | INTERDIGITAL IN | 0.016% | 64.494% |
| 1353 | GALAPAGOS NV | 0.016% | 64.510% |
| 1354 | SUMITOMO MITSUI | 0.016% | 64.526% |
| 1355 | CULLEN/FROST BANKERS INC COMMON STOCK USD.01 | 0.016% | 64.541% |
| 1356 | EQUITY LIFESTYLE PROPERTIES REIT USD.01 | 0.016% | 64.557% |
| 1357 | TEIJIN | 0.016% | 64.572% |
| 1358 | HELVETIA HOLDIN | 0.016% | 64.588% |
| 1359 | TAIHEIYO CEMENT | 0.016% | 64.604% |
| 1360 | TATE & LYLE | 0.016% | 64.619% |
| 1361 | COLUMBIA SPORTSWEAR CO COMMON STOCK | 0.016% | 64.635% |
| 1362 | YES BANK LTD | 0.016% | 64.650% |
| 1363 | SPRINT CORP COMMON STOCK USD.01 | 0.016% | 64.666% |
| 1364 | SALESFORCE.COM | 0.016% | 64.682% |
| 1365 | HUBBELL INC COMMON STOCK USD.01 | 0.016% | 64.697% |
| 1366 | TELE2 AB-B SHS | 0.016% | 64.713% |
| 1367 | GENTING BHD | 0.016% | 64.728% |
| 1368 | KILROY REALTY C | 0.016% | 64.744% |
| 1369 | ANZ (INT'L) LD | 0.016% | 64.759% |
| 1370 | TERADYNE INC | 0.016% | 64.775% |
| 1371 | HANCOCK HOLDING | 0.016% | 64.790% |
| 1372 | VISTEON CORP COMMON STOCK | 0.016% | 64.806% |
| 1373 | BURBERRY GROUP | 0.016% | 64.821% |
| 1374 | DST SYST INC DE | 0.016% | 64.837% |
| 1375 | GALAXY ENTERTAI | 0.016% | 64.853% |
| 1376 | China Mengniu D | 0.016% | 64.868% |
| 1377 | ENAGAS | 0.015% | 64.884% |
| 1378 | WP CAREY INC REIT USD.001 | 0.015% | 64.899% |
| 1379 | GEMALTO NV | 0.015% | 64.915% |
| 1380 | CASEYS GEN STOR | 0.015% | 64.930% |
| 1381 | INTL CONS AIRLI | 0.015% | 64.945% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1382 | LONGFOR PROPERT | 0.015% | 64.961% |
| 1383 | BARLOWORLD LTD | 0.015% | 64.976% |
| 1384 | ESSENT GROUP LT | 0.015% | 64.992% |
| 1385 | GROUP 4 SECURIC | 0.015% | 65.007% |
| 1386 | ALLEGHANY CORP COMMON STOCK USD1.0 | 0.015% | 65.023% |
| 1387 | MICROSOFT CORP SR UNSECURED 12/23 3.625 | 0.015% | 65.038% |
| 1388 | CHINA COMMUNICA | 0.015% | 65.054% |
| 1389 | MINITUBISHI GAS | 0.015% | 65.069% |
| 1390 | HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01 | 0.015% | 65.084% |
| 1391 | ROYAL GOLD INC | 0.015% | 65.100% |
| 1392 | MARRIOTT VACATIONS WORLD COMMON STOCK USD.01 | 0.015% | 65.115% |
| 1393 | ATS AUTOMATION | 0.015% | 65.130% |
| 1394 | BANK HAPALIM B | 0.015% | 65.146% |
| 1395 | HILLENBRAND INC COMMON STOCK | 0.015% | 65.161% |
| 1396 | ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75 | 0.015% | 65.176% |
| 1397 | BARNES GROUP INC COMMON STOCK USD.01 | 0.015% | 65.192% |
| 1398 | CINEMARK HOLDINGS INC COMMON STOCK USD.001 | 0.015% | 65.207% |
| 1399 | MONDI PLC | 0.015% | 65.222% |
| 1400 | HOSPITALITY PROPERTIES TRUST REIT USD.01 | 0.015% | 65.238% |
| 1401 | GENPACT LIMITED | 0.015% | 65.253% |
| 1402 | INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01 | 0.015% | 65.268% |
| 1403 | ENBRIDGE INC SR UNSECURED 07/22 2.9 | 0.015% | 65.284% |
| 1404 | TD AMERITRADE HOLDING CORP COMMON STOCK USD.01 | 0.015% | 65.299% |
| 1405 | SANDERSON FARMS INC COMMON STOCK USD1.0 | 0.015% | 65.314% |
| 1406 | TOKYU FUDOSAN H | 0.015% | 65.329% |
| 1407 | CARNIVAL PLC | 0.015% | 65.344% |
| 1408 | OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375 | 0.015% | 65.360% |
| 1409 | ANHEUSER-BUSCH | 0.015% | 65.375% |
| 1410 | KNIGHT THERAPEU | 0.015% | 65.390% |
| 1411 | BGC PARTNERS INC CL A COMMON STOCK USD.01 | 0.015% | 65.405% |
| 1412 | TARGET CORP SR UNSECURED 01/22 2.9 | 0.015% | 65.420% |
| 1413 | PDC ENERGY INC COMMON STOCK USD.01 | 0.015% | 65.435% |
| 1414 | DS SMITH PLC | 0.015% | 65.451% |
| 1415 | ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65 | 0.015% | 65.466% |
| 1416 | VF CORP | 0.015% | 65.481% |
| 1417 | SWATCH GROUP | 0.015% | 65.496% |
| 1418 | PFIZER INC SR UNSECURED 12/21 2.2 | 0.015% | 65.511% |
| 1419 | HIGHWOODS PROPE | 0.015% | 65.526% |
| 1420 | NATIONAL GRID PLC SP ADR ADR | 0.015% | 65.541% |
| 1421 | EQUITABLE GROUP | 0.015% | 65.556% |
| 1422 | FREENET AG | 0.015% | 65.571% |
| 1423 | CNH INDUSTRIAL | 0.015% | 65.586% |
| 1424 | BOSTON SCIENTIFIC CORP COMMON STOCK USD.01 | 0.015% | 65.601% |
| 1425 | ON ASSIGNMENT INC COMMON STOCK USD.01 | 0.015% | 65.617% |
| 1426 | BOOKER GROUP | 0.015% | 65.632% |
| 1427 | WESTLAKE CHEMICAL CORP COMMON STOCK USD.01 | 0.015% | 65.647% |
| 1428 | CHINA SHENHUA E | 0.015% | 65.662% |
| 1429 | COMCAST CORP COMPANY GUAR 08/25 3.375 | 0.015% | 65.677% |
| 1430 | POSCO | 0.015% | 65.692% |
| 1431 | BBA AVIATION | 0.015% | 65.707% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1432 | SANOFI ADR ADR | 0.015% | 65.722% |
| 1433 | OC OERLIKON COR | 0.015% | 65.737% |
| 1434 | DCT INDUSTRIAL TRUST INC REIT USD.01 | 0.015% | 65.752% |
| 1435 | PTT EXP&PROD-FG | 0.015% | 65.767% |
| 1436 | TELEFLEX INC COMMON STOCK USD1.0 | 0.015% | 65.782% |
| 1437 | NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5 | 0.015% | 65.797% |
| 1438 | HUDSON'S BAY CO | 0.015% | 65.812% |
| 1439 | GROWTHPOINT PRO | 0.015% | 65.827% |
| 1440 | ALSTOM | 0.015% | 65.842% |
| 1441 | DELUXE CORP | 0.015% | 65.856% |
| 1442 | APARTMENT INVT + MGMT CO A REIT USD.01 | 0.015% | 65.871% |
| 1443 | INTERNATIONAL F | 0.015% | 65.886% |
| 1444 | UBS GROUP | 0.015% | 65.901% |
| 1445 | ITALY BUONI POL | 0.015% | 65.916% |
| 1446 | HONDA CANADA FINANCE INC SR UNSECURED 07/22 2.268 | 0.015% | 65.931% |
| 1447 | MANITOBA (PROVINCE OF) UNSECURED 09/22 2.1 | 0.015% | 65.946% |
| 1448 | MARUBENI CORP | 0.015% | 65.961% |
| 1449 | GLOBAL PAYMENTS INC COMMON STOCK | 0.015% | 65.976% |
| 1450 | WOODWARD INC COMMON STOCK USD.00292 | 0.015% | 65.990% |
| 1451 | POLARIS INDUSTR | 0.015% | 66.005% |
| 1452 | DARLING INGREDIENTS INC COMMON STOCK USD.01 | 0.015% | 66.020% |
| 1453 | SHERWIN WILLIAM | 0.015% | 66.035% |
| 1454 | XL GROUP LTD | 0.015% | 66.050% |
| 1455 | EAGLE MATERIALS | 0.015% | 66.064% |
| 1456 | SIGNET JEWELERS | 0.015% | 66.079% |
| 1457 | SBM OFFSHORE NV | 0.015% | 66.094% |
| 1458 | ACI WORLDWIDE INC COMMON STOCK USD.005 | 0.015% | 66.109% |
| 1459 | DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01 | 0.015% | 66.124% |
| 1460 | GRANITE REAL ES | 0.015% | 66.138% |
| 1461 | JAPAN REAL ESTA | 0.015% | 66.153% |
| 1462 | EASTMAN CHEMICA | 0.015% | 66.168% |
| 1463 | WESCO INTERNATI | 0.015% | 66.183% |
| 1464 | ABN AMRO BANK N | 0.015% | 66.197% |
| 1465 | MEREDITH CORP | 0.015% | 66.212% |
| 1466 | AMPHENOL CORP | 0.015% | 66.227% |
| 1467 | ABBVIE INC SR UNSECURED 11/22 2.9 | 0.015% | 66.241% |
| 1468 | KLX INC COMMON STOCK USD.01 | 0.015% | 66.256% |
| 1469 | NOVOZYMES A/S | 0.015% | 66.271% |
| 1470 | MAN STRATEGIC H | 0.015% | 66.285% |
| 1471 | ADVANCE AUTO PARTS INC COMMON STOCK USD.0001 | 0.015% | 66.300% |
| 1472 | MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001 | 0.015% | 66.315% |
| 1473 | FNB CORP COMMON STOCK USD.01 | 0.015% | 66.329% |
| 1474 | ZOETIS INC COMMON STOCK USD.01 | 0.015% | 66.344% |
| 1475 | DEUTSCHE BOERSE | 0.015% | 66.358% |
| 1476 | MICROSOFT CORP | 0.015% | 66.373% |
| 1477 | SCOTT'S MIRACLE GRO CO COMMON STOCK USD.01 | 0.015% | 66.388% |
| 1478 | JAPAN TOBACCO I | 0.015% | 66.402% |
| 1479 | CAIXABANK | 0.015% | 66.417% |
| 1480 | FLOWERS FOODS INC COMMON STOCK USD.01 | 0.015% | 66.431% |
| 1481 | REXNORD CORP COMMON STOCK USD.01 | 0.015% | 66.446% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1482 | KENNAMETAL INC COMMON STOCK USD1.25 | 0.015% | 66.461% |
| 1483 | PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0 | 0.015% | 66.475% |
| 1484 | KURARAY CO | 0.015% | 66.490% |
| 1485 | HONG KONG EXCHA | 0.015% | 66.504% |
| 1486 | YY INC ADR ADR USD.00001 | 0.015% | 66.519% |
| 1487 | KEYSIGHT TECHNOLOGIES IN COMMON STOCK | 0.015% | 66.533% |
| 1488 | SUNRISE COMMUNC | 0.015% | 66.548% |
| 1489 | SPECTRIS PLC | 0.015% | 66.562% |
| 1490 | ILG INC COMMON STOCK USD.01 | 0.015% | 66.577% |
| 1491 | BRITISH SKY BRO | 0.014% | 66.591% |
| 1492 | ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01 | 0.014% | 66.606% |
| 1493 | MATADOR RESOURCES CO COMMON STOCK USD.01 | 0.014% | 66.620% |
| 1494 | KIA MOTORS CORP | 0.014% | 66.635% |
| 1495 | SBI HOLDINGS IN | 0.014% | 66.649% |
| 1496 | VOYA FINANCIAL INC COMMON STOCK USD.01 | 0.014% | 66.664% |
| 1497 | NOKIAN RENKAAT | 0.014% | 66.678% |
| 1498 | WW GRAINGER INC | 0.014% | 66.693% |
| 1499 | COMMSCOPE HOLDING CO INC COMMON STOCK USD.01 | 0.014% | 66.707% |
| 1500 | BARRY CALLEBAUT | 0.014% | 66.721% |
| 1501 | CARLSBERG | 0.014% | 66.736% |
| 1502 | AGILE PROPERTY | 0.014% | 66.750% |
| 1503 | HKT TRUST | 0.014% | 66.765% |
| 1504 | VOESTALPINE AG | 0.014% | 66.779% |
| 1505 | NIPPON TEL&TEL | 0.014% | 66.794% |
| 1506 | PREMIER GOLD MI | 0.014% | 66.808% |
| 1507 | PANDORA A/S | 0.014% | 66.822% |
| 1508 | MITSUBISHI MATE | 0.014% | 66.837% |
| 1509 | STORE CAPITAL CORP REIT USD.01 | 0.014% | 66.851% |
| 1510 | HANKYU CORP | 0.014% | 66.866% |
| 1511 | ITT INC COMMON STOCK USD1.0 | 0.014% | 66.880% |
| 1512 | US FOODS HOLDING CORP COMMON STOCK USD.01 | 0.014% | 66.894% |
| 1513 | WELLS FARGO + COMPANY SR UNSECURED 04/26 3 | 0.014% | 66.909% |
| 1514 | KBR INC COMMON STOCK USD.001 | 0.014% | 66.923% |
| 1515 | LITHIA MOTORS INC CL A COMMON STOCK | 0.014% | 66.937% |
| 1516 | DOMTAR CORP USD | 0.014% | 66.952% |
| 1517 | LOUISIANA PACIFIC CORP COMMON STOCK USD1.0 | 0.014% | 66.966% |
| 1518 | LARSEN & TOUBRO | 0.014% | 66.980% |
| 1519 | SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0 | 0.014% | 66.995% |
| 1520 | SAPPI | 0.014% | 67.009% |
| 1521 | EAST JAPAN RAIL | 0.014% | 67.023% |
| 1522 | WILLIAM HILL PL | 0.014% | 67.037% |
| 1523 | CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55 | 0.014% | 67.052% |
| 1524 | FLOWSERVE CORP COMMON STOCK USD1.25 | 0.014% | 67.066% |
| 1525 | DOWNER EDI LTD | 0.014% | 67.080% |
| 1526 | HENGAN INTL | 0.014% | 67.095% |
| 1527 | ENTEGRIS INC COMMON STOCK USD.01 | 0.014% | 67.109% |
| 1528 | CORELOGIC INC COMMON STOCK USD1.0 | 0.014% | 67.123% |
| 1529 | CNO FINANCIAL | 0.014% | 67.137% |
| 1530 | JEAN COUTU GRP | 0.014% | 67.151% |
| 1531 | WERNER ENTERPRISES INC COMMON STOCK USD.01 | 0.014% | 67.166% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1532 | PROSPERITY BANCSHARES INC COMMON STOCK USD1.0 | 0.014% | 67.180% |
| 1533 | QBE INSURANCE | 0.014% | 67.194% |
| 1534 | BELDEN INC COMMON STOCK USD.01 | 0.014% | 67.208% |
| 1535 | mitsui mining & | 0.014% | 67.223% |
| 1536 | PURE INDUSTRIAL | 0.014% | 67.237% |
| 1537 | COLUMBIA BANKING SYSTEM INC COMMON STOCK | 0.014% | 67.251% |
| 1538 | MITSUI OSK LINE | 0.014% | 67.265% |
| 1539 | LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01 | 0.014% | 67.279% |
| 1540 | ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01 | 0.014% | 67.293% |
| 1541 | SES GLOBAL | 0.014% | 67.308% |
| 1542 | MERLIN PROPERTI | 0.014% | 67.322% |
| 1543 | ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01 | 0.014% | 67.336% |
| 1544 | IMI PLC | 0.014% | 67.350% |
| 1545 | HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01 | 0.014% | 67.364% |
| 1546 | DREAM OFFICE RE | 0.014% | 67.378% |
| 1547 | EXTENDED STAY AMERICA INC UNIT USD.01 | 0.014% | 67.392% |
| 1548 | MICRO FOCUS INT | 0.014% | 67.406% |
| 1549 | ELECTRONIC ARTS | 0.014% | 67.421% |
| 1550 | BCA POP EMILIA | 0.014% | 67.435% |
| 1551 | INTERMEDIATE CA | 0.014% | 67.449% |
| 1552 | LENOVO GROUP LT | 0.014% | 67.463% |
| 1553 | ARTIS REAL ESTA | 0.014% | 67.477% |
| 1554 | XILINX INC | 0.014% | 67.491% |
| 1555 | TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01 | 0.014% | 67.505% |
| 1556 | HCL TECHNOLOGIE | 0.014% | 67.519% |
| 1557 | NORTH WEST CO I | 0.014% | 67.533% |
| 1558 | SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01 | 0.014% | 67.547% |
| 1559 | GS HOLDINGS COR | 0.014% | 67.561% |
| 1560 | BOSKALIS WESTMN | 0.014% | 67.575% |
| 1561 | EXPEDITORS INTL WASH INC COMMON STOCK USD.01 | 0.014% | 67.589% |
| 1562 | CARTER S INC COMMON STOCK USD.01 | 0.014% | 67.603% |
| 1563 | DAIWA SECURITIE | 0.014% | 67.617% |
| 1564 | TRI POINTE GROUP INC COMMON STOCK USD.01 | 0.014% | 67.631% |
| 1565 | NORBORD INC COMMON STOCK | 0.014% | 67.645% |
| 1566 | CHIMEI INNOLUX | 0.014% | 67.659% |
| 1567 | NIPPON YUSEN KK | 0.014% | 67.673% |
| 1568 | ORICA LIMITED | 0.014% | 67.687% |
| 1569 | DREAM GLOBAL RE | 0.014% | 67.701% |
| 1570 | ALTUS GROUP LTD | 0.014% | 67.715% |
| 1571 | BARCLAYS PLC | 0.014% | 67.729% |
| 1572 | KIRBY CORP | 0.014% | 67.743% |
| 1573 | CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01 | 0.014% | 67.757% |
| 1574 | BRENNTAG AG | 0.014% | 67.771% |
| 1575 | KLA TENCOR CORP COMMON STOCK USD.001 | 0.014% | 67.784% |
| 1576 | CRANE CO | 0.014% | 67.798% |
| 1577 | DELPHI AUTOMOTI | 0.014% | 67.812% |
| 1578 | TEMENOS GROUP A | 0.014% | 67.826% |
| 1579 | CIRRUS LOGIC IN | 0.014% | 67.840% |
| 1580 | HAWAIIAN HOLDINGS INC COMMON STOCK USD.01 | 0.014% | 67.854% |
| 1581 | EVERSOURCE ENERGY COMMON STOCK USD5.0 | 0.014% | 67.868% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1582 | TEMASEK FINANCI | 0.014% | 67.881% |
| 1583 | CABOT OIL & GAS | 0.014% | 67.895% |
| 1584 | FURUKAWA ELECTR | 0.014% | 67.909% |
| 1585 | TOREX GOLD RESO | 0.014% | 67.923% |
| 1586 | AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0 | 0.014% | 67.937% |
| 1587 | HUHTAMAKI OY | 0.014% | 67.951% |
| 1588 | QORVO INC COMMON STOCK USD.0001 | 0.014% | 67.964% |
| 1589 | HENRY SCHEIN CO | 0.014% | 67.978% |
| 1590 | BENDIGO AND ADE | 0.014% | 67.992% |
| 1591 | OBSIDIAN ENERGY LTD COMMON STOCK | 0.014% | 68.006% |
| 1592 | MINTH GROUP LTD | 0.014% | 68.020% |
| 1593 | FLUOR CORP COMMON STOCK USD.01 | 0.014% | 68.033% |
| 1594 | ROYAL BANK OF SCOT SPON ADR ADR | 0.014% | 68.047% |
| 1595 | FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01 | 0.014% | 68.061% |
| 1596 | INDIABULLS HOUS | 0.014% | 68.074% |
| 1597 | SYSCO CORP COMMON STOCK USD1.0 | 0.014% | 68.088% |
| 1598 | SKYWEST INC COMMON STOCK | 0.014% | 68.102% |
| 1599 | REDEFINE PROPER | 0.014% | 68.116% |
| 1600 | LIBERTY VENTURES SER A TRACKING STK USD.01 | 0.014% | 68.129% |
| 1601 | TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01 | 0.014% | 68.143% |
| 1602 | CHILDRENS PLACE | 0.014% | 68.157% |
| 1603 | PARK HOTELS + RESORTS INC REIT USD.01 | 0.014% | 68.170% |
| 1604 | NRW BANK 0% 080 | 0.014% | 68.184% |
| 1605 | STEVEN MADDEN LTD COMMON STOCK USD.0001 | 0.014% | 68.198% |
| 1606 | LEGG MASON INC COMMON STOCK USD.1 | 0.014% | 68.211% |
| 1607 | KESKO | 0.014% | 68.225% |
| 1608 | IBERIABANK CORP | 0.014% | 68.239% |
| 1609 | THE FOSCHINI GR | 0.014% | 68.252% |
| 1610 | CHEVRON CORP SR UNSECURED 03/20 1.961 | 0.014% | 68.266% |
| 1611 | DAIWA SECS GROU | 0.014% | 68.280% |
| 1612 | CK ASSET HOLDIN | 0.014% | 68.293% |
| 1613 | BP CAPITAL MARK | 0.014% | 68.307% |
| 1614 | ARYZTA AG | 0.014% | 68.320% |
| 1615 | ALACER GOLD COR | 0.014% | 68.334% |
| 1616 | RICHELIEU HARDW | 0.014% | 68.347% |
| 1617 | NU SKIN ENTERPR | 0.014% | 68.361% |
| 1618 | ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01 | 0.014% | 68.375% |
| 1619 | LEUCADIA NATIONAL CORP COMMON STOCK USD1.0 | 0.014% | 68.388% |
| 1620 | VONOVIA SE | 0.014% | 68.402% |
| 1621 | UMPQUA HOLDINGS CORP COMMON STOCK | 0.014% | 68.415% |
| 1622 | WHITE MOUNTAINS | 0.014% | 68.429% |
| 1623 | SAP AG | 0.014% | 68.442% |
| 1624 | GOLD FIELDS LTD SPONS ADR ADR | 0.014% | 68.456% |
| 1625 | JAZZ PHARMACEUT | 0.014% | 68.469% |
| 1626 | SHIMAO PROPERTY | 0.014% | 68.483% |
| 1627 | TEGNA INC COMMON STOCK USD1.0 | 0.014% | 68.496% |
| 1628 | BIRCHCLIFF ENER | 0.014% | 68.510% |
| 1629 | APPLE INC SR UNSECURED 02/27 3.35 | 0.014% | 68.523% |
| 1630 | BEAZLEY PLC | 0.013% | 68.537% |
| 1631 | IDEX CORP | 0.013% | 68.550% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1632 | MORNEAU SHEPELL | 0.013% | 68.564% |
| 1633 | ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.013% | 68.577% |
| 1634 | AURUBIS AG | 0.013% | 68.591% |
| 1635 | BOK FINANCIAL CORPORATION COMMON STOCK USD.00006 | 0.013% | 68.604% |
| 1636 | TIMKEN CO | 0.013% | 68.618% |
| 1637 | PRICELINE GROUP | 0.013% | 68.631% |
| 1638 | SVENSKA HANDELS | 0.013% | 68.644% |
| 1639 | MICROCHIP TECHN | 0.013% | 68.658% |
| 1640 | TRANSOCEAN LTD | 0.013% | 68.671% |
| 1641 | PRUDENTIAL CORP | 0.013% | 68.685% |
| 1642 | PEABODY ENERGY CORP COMMON STOCK | 0.013% | 68.698% |
| 1643 | ASTRAZENECA PLC SR UNSECURED 06/22 2.375 | 0.013% | 68.711% |
| 1644 | ICICI BANK LTD | 0.013% | 68.725% |
| 1645 | HCA HEALTHCARE INC COMMON STOCK USD.01 | 0.013% | 68.738% |
| 1646 | TEVA PHARMACEUTICAL SP ADR ADR | 0.013% | 68.751% |
| 1647 | SERVICEMASTER G | 0.013% | 68.765% |
| 1648 | HERMAN MILLER I | 0.013% | 68.778% |
| 1649 | REGAL BELOIT CORP COMMON STOCK USD.01 | 0.013% | 68.791% |
| 1650 | APPLIED INDUSTRIAL TECH INC COMMON STOCK | 0.013% | 68.805% |
| 1651 | AARON S INC COMMON STOCK USD.5 | 0.013% | 68.818% |
| 1652 | DENKI KAGAKU KO | 0.013% | 68.831% |
| 1653 | FOOT LOCKER INC COMMON STOCK USD.01 | 0.013% | 68.845% |
| 1654 | CNPC (HONG KONG | 0.013% | 68.858% |
| 1655 | MEDICAL PROPERTIES TRUST INC REIT USD.001 | 0.013% | 68.871% |
| 1656 | SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01 | 0.013% | 68.885% |
| 1657 | MSC INDUSTRIAL | 0.013% | 68.898% |
| 1658 | CABOT CORP | 0.013% | 68.911% |
| 1659 | AXIS CAPITAL HO | 0.013% | 68.925% |
| 1660 | ACADIA HEALTHCARE CO INC COMMON STOCK USD.01 | 0.013% | 68.938% |
| 1661 | ANTERO RESOURCES CORP COMMON STOCK USD.01 | 0.013% | 68.951% |
| 1662 | NITTO DENKO COR | 0.013% | 68.965% |
| 1663 | METRO WHOLESALE | 0.013% | 68.978% |
| 1664 | MAXIMUS INC COMMON STOCK | 0.013% | 68.991% |
| 1665 | NGK INSULATORS | 0.013% | 69.004% |
| 1666 | MADISON SQUARE GARDEN CO A COMMON STOCK USD.01 | 0.013% | 69.018% |
| 1667 | SERVICE CORP IN | 0.013% | 69.031% |
| 1668 | PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.375 | 0.013% | 69.044% |
| 1669 | EXXON MOBIL COR | 0.013% | 69.057% |
| 1670 | ADVANCED SEMICO | 0.013% | 69.071% |
| 1671 | SENIOR HOUSING PROP TRUST REIT USD.01 | 0.013% | 69.084% |
| 1672 | KAWASAKI HEAVY | 0.013% | 69.097% |
| 1673 | BUCHER IND-REGD | 0.013% | 69.110% |
| 1674 | UBE INDUSTRIES | 0.013% | 69.124% |
| 1675 | FAMILYMART CO | 0.013% | 69.137% |
| 1676 | DERWENT LONDON | 0.013% | 69.150% |
| 1677 | TOTAL ENERGY SE | 0.013% | 69.163% |
| 1678 | BLUEBIRD BIO IN | 0.013% | 69.176% |
| 1679 | BID CORP LTD | 0.013% | 69.190% |
| 1680 | CONSOLIDATED EDISON INC COMMON STOCK USD.1 | 0.013% | 69.203% |
| 1681 | ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01 | 0.013% | 69.216% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1682 | CORESITE REALTY CORP REIT USD.01 | 0.013% | 69.229% |
| 1683 | INTESA SANPAOLO | 0.013% | 69.242% |
| 1684 | TAIWAN CEMENT | 0.013% | 69.255% |
| 1685 | LEONI AG | 0.013% | 69.268% |
| 1686 | RIO TINTO PLC | 0.013% | 69.282% |
| 1687 | RELX NV | 0.013% | 69.295% |
| 1688 | WORTHINGTON IND | 0.013% | 69.308% |
| 1689 | YUM BRANDS INC COMMON STOCK | 0.013% | 69.321% |
| 1690 | OLD NATIONAL BANCORP COMMON STOCK | 0.013% | 69.334% |
| 1691 | KERING | 0.013% | 69.347% |
| 1692 | SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001 | 0.013% | 69.360% |
| 1693 | IPG PHOTONICS C | 0.013% | 69.373% |
| 1694 | SEB SA | 0.013% | 69.386% |
| 1695 | PINNACLE FOODS INC COMMON STOCK USD.01 | 0.013% | 69.399% |
| 1696 | IAC/INTERACTIVECORP COMMON STOCK USD.001 | 0.013% | 69.412% |
| 1697 | VIPSHOP HOLDINGS LTD ADR ADR USD.0001 | 0.013% | 69.425% |
| 1698 | EURO FIN STABIL | 0.013% | 69.439% |
| 1699 | COPART INC | 0.013% | 69.452% |
| 1700 | mitsui fudosan | 0.013% | 69.465% |
| 1701 | SAIPEM SPA | 0.013% | 69.478% |
| 1702 | NVR INC COMMON STOCK USD.01 | 0.013% | 69.491% |
| 1703 | ASSOCD BANC-COR | 0.013% | 69.504% |
| 1704 | A P MOLLER - MA | 0.013% | 69.517% |
| 1705 | COMMONWEALTH BANK AUST SR UNSECURED 144A 09/21 2 | 0.013% | 69.530% |
| 1706 | FASTENAL | 0.013% | 69.543% |
| 1707 | GRAMERCY PROPERTY TRUST REIT USD.01 | 0.013% | 69.556% |
| 1708 | DEUTSCHE WOHNEN | 0.013% | 69.569% |
| 1709 | VISHAY INTERTEC | 0.013% | 69.582% |
| 1710 | SASOL | 0.013% | 69.595% |
| 1711 | INVESTORS BANCORP INC COMMON STOCK USD.01 | 0.013% | 69.608% |
| 1712 | TRITON INTERNAT | 0.013% | 69.621% |
| 1713 | MERCURY GENERAL | 0.013% | 69.634% |
| 1714 | VALIDUS HOLDING | 0.013% | 69.646% |
| 1715 | MOSAIC CO | 0.013% | 69.659% |
| 1716 | NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3 | 0.013% | 69.672% |
| 1717 | TATA STEEL LIMI | 0.013% | 69.685% |
| 1718 | ASTELLAS PHARMA | 0.013% | 69.698% |
| 1719 | SEKISUI HOUSE | 0.013% | 69.711% |
| 1720 | TATA CONSULTANC | 0.013% | 69.724% |
| 1721 | SHINHAN FIN GRO | 0.013% | 69.737% |
| 1722 | AMERICAN CAMPUS COMMUNITIES REIT USD.01 | 0.013% | 69.749% |
| 1723 | JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0 | 0.013% | 69.762% |
| 1724 | COBHAM PLC | 0.013% | 69.775% |
| 1725 | CAP GEMINI | 0.013% | 69.788% |
| 1726 | RPC GROUP | 0.013% | 69.801% |
| 1727 | CALFRAC WELL SE | 0.013% | 69.814% |
| 1728 | ANTOFAGASTA HLD | 0.013% | 69.826% |
| 1729 | ENERSYS COMMON STOCK USD.01 | 0.013% | 69.839% |
| 1730 | CANADIAN IMPERIAL BANK DEPOSIT NOTE 07/22 2.3 | 0.013% | 69.852% |
| 1731 | GAM HOLDING LTD | 0.013% | 69.865% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1732 | MOODY S CORP COMMON STOCK USD.01 | 0.013% | 69.878% |
| 1733 | CANACCORD FINAN | 0.013% | 69.890% |
| 1734 | EMPRESA BRASILE | 0.013% | 69.903% |
| 1735 | NIPPON PROLOGIS | 0.013% | 69.916% |
| 1736 | LIVANOVA PLC | 0.013% | 69.929% |
| 1737 | VIASAT INC COMMON STOCK USD.0001 | 0.013% | 69.941% |
| 1738 | MAPFRE SA | 0.013% | 69.954% |
| 1739 | TRICON CAPITAL | 0.013% | 69.967% |
| 1740 | MILLICOM INTL C | 0.013% | 69.980% |
| 1741 | L-BANK BW FOERD | 0.013% | 69.992% |
| 1742 | TOPBUILD CORP COMMON STOCK | 0.013% | 70.005% |
| 1743 | RENTOKIL INITIA | 0.013% | 70.018% |
| 1744 | NIPPON EXPRESS | 0.013% | 70.030% |
| 1745 | BYD CO | 0.013% | 70.043% |
| 1746 | COMMERCIAL METALS CO COMMON STOCK USD.01 | 0.013% | 70.056% |
| 1747 | KAO CORP | 0.013% | 70.068% |
| 1748 | TRUWORTHS INTER | 0.013% | 70.081% |
| 1749 | DONALDSON CO IN | 0.013% | 70.094% |
| 1750 | KONICA MINOLTA | 0.013% | 70.106% |
| 1751 | BRITISH COLUMBIA PROV OF UNSECURED 12/21 3.25 | 0.013% | 70.119% |
| 1752 | II VI INC COMMON STOCK | 0.013% | 70.132% |
| 1753 | ABM INDUSTRIES INC COMMON STOCK USD.01 | 0.013% | 70.144% |
| 1754 | SONOVA HOLDING | 0.013% | 70.157% |
| 1755 | TOKYO ELECTRON | 0.013% | 70.169% |
| 1756 | CENTRICA PLC | 0.013% | 70.182% |
| 1757 | GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2 | 0.013% | 70.195% |
| 1758 | CIENA CORP COMMON STOCK USD.01 | 0.013% | 70.207% |
| 1759 | JULIUS BAER GRO | 0.013% | 70.220% |
| 1760 | EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0 | 0.013% | 70.232% |
| 1761 | WOOLWORTHS HLDG | 0.013% | 70.245% |
| 1762 | APPLE HOSPITALITY REIT INC REIT NPV | 0.013% | 70.257% |
| 1763 | COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0 | 0.013% | 70.270% |
| 1764 | PRA HEALTH SCIE | 0.013% | 70.282% |
| 1765 | ROBERT HALF INT | 0.013% | 70.295% |
| 1766 | ASSA ABLOY AB | 0.013% | 70.307% |
| 1767 | ANGLOVAAL INDS | 0.013% | 70.320% |
| 1768 | CNX RESOURCES CORP COMMON STOCK USD.01 | 0.013% | 70.332% |
| 1769 | CARPENTER TECH | 0.013% | 70.345% |
| 1770 | SANTOS LIMITED | 0.012% | 70.357% |
| 1771 | BABCOCK INTL GR | 0.012% | 70.370% |
| 1772 | MAXIM INTEGRATE | 0.012% | 70.382% |
| 1773 | MITSUBISHI UJF | 0.012% | 70.395% |
| 1774 | FIBRA UNO ADMIN | 0.012% | 70.407% |
| 1775 | HONDA MOTOR CO LTD SPONS ADR ADR | 0.012% | 70.420% |
| 1776 | SEALED AIR CORP COMMON STOCK USD.1 | 0.012% | 70.432% |
| 1777 | LITTELFUSE INC COMMON STOCK USD.01 | 0.012% | 70.444% |
| 1778 | OTSUKA HLDGS CO | 0.012% | 70.457% |
| 1779 | HEINEKEN NV | 0.012% | 70.469% |
| 1780 | CITIC LTD | 0.012% | 70.482% |
| 1781 | J FRONT RETAILI | 0.012% | 70.494% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1782 | SCOR | 0.012% | 70.507% |
| 1783 | CLOROX CO | 0.012% | 70.519% |
| 1784 | KAZAKHMYS PLC | 0.012% | 70.531% |
| 1785 | OMEGA HEALTHCARE INVESTORS REIT USD.1 | 0.012% | 70.544% |
| 1786 | MOOG INC CLASS A COMMON STOCK USD1.0 | 0.012% | 70.556% |
| 1787 | METSO OYJ | 0.012% | 70.568% |
| 1788 | FISERV INC COMMON STOCK USD.01 | 0.012% | 70.581% |
| 1789 | ANHUI CONCH CEM | 0.012% | 70.593% |
| 1790 | CHINA MERCHANT | 0.012% | 70.606% |
| 1791 | BANK TOKYO-MITS | 0.012% | 70.618% |
| 1792 | HANA FINANCIAL | 0.012% | 70.630% |
| 1793 | FIRST MAJESTIC SILVER CORP COMMON STOCK | 0.012% | 70.643% |
| 1794 | SANMINA CORP COMMON STOCK USD.01 | 0.012% | 70.655% |
| 1795 | NUANCE COMMUNICATIONS INC COMMON STOCK USD.001 | 0.012% | 70.667% |
| 1796 | SUBSEA 7 SA | 0.012% | 70.680% |
| 1797 | ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1 | 0.012% | 70.692% |
| 1798 | SLEEP COUNTRY C | 0.012% | 70.704% |
| 1799 | INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0 | 0.012% | 70.717% |
| 1800 | SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875 | 0.012% | 70.729% |
| 1801 | COGECO INC COMMON STOCK | 0.012% | 70.741% |
| 1802 | COMPAL ELECTRON | 0.012% | 70.753% |
| 1803 | ARCH COAL INC A COMMON STOCK USD.01 | 0.012% | 70.766% |
| 1804 | TASEKO MINES LT | 0.012% | 70.778% |
| 1805 | SPROUTS FARMERS MARKET INC COMMON STOCK USD.001 | 0.012% | 70.790% |
| 1806 | RALPH LAUREN CORP COMMON STOCK USD.01 | 0.012% | 70.803% |
| 1807 | ROGERS CORP COMMON STOCK USD1.0 | 0.012% | 70.815% |
| 1808 | PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01 | 0.012% | 70.827% |
| 1809 | LEGRAND SA | 0.012% | 70.839% |
| 1810 | MCCORMICK & CO | 0.012% | 70.852% |
| 1811 | BEIJING ENT WAT | 0.012% | 70.864% |
| 1812 | UNITED URBAN IN | 0.012% | 70.876% |
| 1813 | RELX PLC SPON ADR ADR | 0.012% | 70.888% |
| 1814 | VENTURE CORP | 0.012% | 70.901% |
| 1815 | GRACO INC COMMON STOCK USD1.0 | 0.012% | 70.913% |
| 1816 | RPM INTERNATIONAL INC COMMON STOCK USD.01 | 0.012% | 70.925% |
| 1817 | COMPASS GROUP P | 0.012% | 70.937% |
| 1818 | KEPPEL CORP | 0.012% | 70.949% |
| 1819 | NEW YORK TIMES | 0.012% | 70.962% |
| 1820 | CONVERGYS CORP COMMON STOCK | 0.012% | 70.974% |
| 1821 | AGF MGMT LTD CL | 0.012% | 70.986% |
| 1822 | SIGNATURE BANK COMMON STOCK USD.01 | 0.012% | 70.998% |
| 1823 | BAYER MOTOREN W | 0.012% | 71.010% |
| 1824 | ERSTE GROUP BAN | 0.012% | 71.022% |
| 1825 | WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0 | 0.012% | 71.035% |
| 1826 | CH ROBINSON WOR | 0.012% | 71.047% |
| 1827 | PERKINELMER INC COMMON STOCK USD1.0 | 0.012% | 71.059% |
| 1828 | ORMAT TECHNOLOGIES INC COMMON STOCK USD.001 | 0.012% | 71.071% |
| 1829 | LOGMEIN INC COMMON STOCK USD.01 | 0.012% | 71.083% |
| 1830 | ELECTROCOMPONEN | 0.012% | 71.095% |
| 1831 | CALLON PETROLEUM CO COMMON STOCK USD.01 | 0.012% | 71.107% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1832 | VALMONT INDUSTRIES COMMON STOCK USD1.0 | 0.012% | 71.119% |
| 1833 | NETSCOUT SYSTEMS INC COMMON STOCK USD.001 | 0.012% | 71.132% |
| 1834 | CRODA INTERNATI | 0.012% | 71.144% |
| 1835 | Atlantia SpA | 0.012% | 71.156% |
| 1836 | DAIKIN INDUSTRI | 0.012% | 71.168% |
| 1837 | PLASTIC OMNIUM | 0.012% | 71.180% |
| 1838 | SEMPRA ENERGY COMMON STOCK | 0.012% | 71.192% |
| 1839 | US SILICA HOLDINGS INC COMMON STOCK USD.01 | 0.012% | 71.204% |
| 1840 | GUYANA GOLDFIEL | 0.012% | 71.216% |
| 1841 | MB FINANCIAL INC COMMON STOCK USD.01 | 0.012% | 71.228% |
| 1842 | GEBERIT AG-REG | 0.012% | 71.240% |
| 1843 | AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01 | 0.012% | 71.252% |
| 1844 | SYNOPSIS INC | 0.012% | 71.264% |
| 1845 | IDEA CELLULAR L | 0.012% | 71.276% |
| 1846 | CITRIX SYSTEMS | 0.012% | 71.288% |
| 1847 | EXPERIAN PLC | 0.012% | 71.300% |
| 1848 | CANACOL ENERGY | 0.012% | 71.312% |
| 1849 | J2 GLOBAL INC COMMON STOCK USD.01 | 0.012% | 71.324% |
| 1850 | NORSK HYDRO AS | 0.012% | 71.336% |
| 1851 | UNI-PRESIDENT E | 0.012% | 71.348% |
| 1852 | BANCORPSOUTH BANK COMMON STOCK | 0.012% | 71.360% |
| 1853 | PATTERSON COS INC COMMON STOCK USD.01 | 0.012% | 71.372% |
| 1854 | MAGELLAN HEALTH INC COMMON STOCK USD.01 | 0.012% | 71.384% |
| 1855 | SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01 | 0.012% | 71.396% |
| 1856 | ITAU UNIBANCO H SPON PRF ADR ADR | 0.012% | 71.408% |
| 1857 | DAVE & BUSTER'S | 0.012% | 71.420% |
| 1858 | Dongbu Insuranc | 0.012% | 71.432% |
| 1859 | COOPER STANDARD HOLDING COMMON STOCK USD.001 | 0.012% | 71.444% |
| 1860 | B+G FOODS INC COMMON STOCK USD.01 | 0.012% | 71.456% |
| 1861 | CHINA STEEL | 0.012% | 71.468% |
| 1862 | ENSTAR GROUP LT | 0.012% | 71.480% |
| 1863 | JUPITER PLC | 0.012% | 71.492% |
| 1864 | EUTELSAT COMMUN | 0.012% | 71.504% |
| 1865 | WACKER CHEMIE A | 0.012% | 71.516% |
| 1866 | CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0 | 0.012% | 71.528% |
| 1867 | DANSKE BANK A/S | 0.012% | 71.539% |
| 1868 | WIENERBERGER AG | 0.012% | 71.551% |
| 1869 | HUSQVARNA AB - | 0.012% | 71.563% |
| 1870 | HEALTHCARE REALTY TRUST INC REIT USD.01 | 0.012% | 71.575% |
| 1871 | GENERAC HOLDINGS INC COMMON STOCK USD.01 | 0.012% | 71.587% |
| 1872 | KINAXIS INC | 0.012% | 71.599% |
| 1873 | SHOPRITE HLDGS | 0.012% | 71.611% |
| 1874 | ACS, ACTIVIDADE | 0.012% | 71.622% |
| 1875 | TAUBMAN CENTERS INC REIT USD.01 | 0.012% | 71.634% |
| 1876 | STIFEL FINANCIAL CORP COMMON STOCK USD.15 | 0.012% | 71.646% |
| 1877 | SUMMIT MATERIALS INC CL A COMMON STOCK USD.01 | 0.012% | 71.658% |
| 1878 | ANIXTER INTL IN | 0.012% | 71.670% |
| 1879 | FUKUOKA FINANCI | 0.012% | 71.682% |
| 1880 | BRP INC/CA- SUB | 0.012% | 71.694% |
| 1881 | LIFE STORAGE INC REIT USD.01 | 0.012% | 71.705% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1882 | ZYNGA INC CL A COMMON STOCK USD.00000625 | 0.012% | 71.717% |
| 1883 | LI & FUNG LIMIT | 0.012% | 71.729% |
| 1884 | MINERAL RESOURC | 0.012% | 71.741% |
| 1885 | LEGG MASON INC SR UNSECURED 03/26 4.75 | 0.012% | 71.752% |
| 1886 | TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01 | 0.012% | 71.764% |
| 1887 | OMRON CORP | 0.012% | 71.776% |
| 1888 | NOMURA REAL EST | 0.012% | 71.788% |
| 1889 | CONDUENT INC COMMON STOCK USD.01 | 0.012% | 71.800% |
| 1890 | WENDY S CO/THE COMMON STOCK USD.1 | 0.012% | 71.811% |
| 1891 | E L FINL CORP L | 0.012% | 71.823% |
| 1892 | WINPAK LTD | 0.012% | 71.835% |
| 1893 | BED BATH & BEYO | 0.012% | 71.847% |
| 1894 | DAINIPPON INK&C | 0.012% | 71.858% |
| 1895 | CLOSE BROS GROU | 0.012% | 71.870% |
| 1896 | COVESTRO AG | 0.012% | 71.882% |
| 1897 | ORIX JREIT INC | 0.012% | 71.894% |
| 1898 | UNITED NATURAL FOODS INC COMMON STOCK USD.01 | 0.012% | 71.905% |
| 1899 | HYUNDAI MARINE& | 0.012% | 71.917% |
| 1900 | DTE ENERGY INC | 0.012% | 71.929% |
| 1901 | BIOVERATIV INC COMMON STOCK USD.001 | 0.012% | 71.940% |
| 1902 | TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01 | 0.012% | 71.952% |
| 1903 | JAPAN RETAIL FU | 0.012% | 71.964% |
| 1904 | PARTNERS GROUP | 0.012% | 71.975% |
| 1905 | POPULAR INC COMMON STOCK USD.01 | 0.012% | 71.987% |
| 1906 | FERROGLOBE PLC | 0.012% | 71.999% |
| 1907 | ACUITY BRANDS INC COMMON STOCK USD.01 | 0.012% | 72.010% |
| 1908 | IG GROUP HLDGS | 0.012% | 72.022% |
| 1909 | TETRA TECH INC COMMON STOCK USD.01 | 0.012% | 72.034% |
| 1910 | PUBLIC SERVICE | 0.012% | 72.045% |
| 1911 | UMB FINANCIAL CORP COMMON STOCK USD1.0 | 0.012% | 72.057% |
| 1912 | PASON SYSTEMS I | 0.012% | 72.069% |
| 1913 | THYSSEN KRUPP A | 0.012% | 72.080% |
| 1914 | BLACK KNIGHT INC COMMON STOCK | 0.012% | 72.092% |
| 1915 | INVESTEC PLC | 0.012% | 72.104% |
| 1916 | GRUBHUB INC COMMON STOCK USD.0001 | 0.012% | 72.115% |
| 1917 | OMNICOM GROUP I | 0.012% | 72.127% |
| 1918 | STERIS PLC | 0.012% | 72.138% |
| 1919 | CHINA GOLD INTL | 0.012% | 72.150% |
| 1920 | CES ENERGY SOLU | 0.012% | 72.162% |
| 1921 | ASAHI BREWERIES | 0.012% | 72.173% |
| 1922 | MIDDLEBY CORP COMMON STOCK USD.01 | 0.012% | 72.185% |
| 1923 | NATIONAL AUSTRA | 0.012% | 72.196% |
| 1924 | WHITING PETROLEUM CORP COMMON STOCK USD.001 | 0.012% | 72.208% |
| 1925 | TRANSALTA RENEW | 0.012% | 72.219% |
| 1926 | ESSITY AKTIEBOL | 0.012% | 72.231% |
| 1927 | LAMAR ADVERTISING CO A REIT USD.001 | 0.012% | 72.243% |
| 1928 | NEW WORLD DEVEL | 0.012% | 72.254% |
| 1929 | HAYS | 0.012% | 72.266% |
| 1930 | AMERICAN WATER WORKS CO INC COMMON STOCK USD.01 | 0.012% | 72.277% |
| 1931 | HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01 | 0.012% | 72.289% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1932 | ONEOK INC COMPANY GUAR 02/22 4.25 | 0.012% | 72.300% |
| 1933 | US BANCORP SR UNSECURED 01/24 3.7 | 0.012% | 72.312% |
| 1934 | EURONET WORLDWIDE INC COMMON STOCK USD.02 | 0.012% | 72.323% |
| 1935 | J + J SNACK FOODS CORP COMMON STOCK | 0.012% | 72.335% |
| 1936 | NATIONWIDE B/S | 0.012% | 72.346% |
| 1937 | CA INC SR UNSECURED 03/27 4.7 | 0.011% | 72.358% |
| 1938 | ASPEN PHARMACAR | 0.011% | 72.369% |
| 1939 | ROYAL UNIBREW A | 0.011% | 72.381% |
| 1940 | COMPASS MINERALS INTERNATION COMMON STOCK USD.01 | 0.011% | 72.392% |
| 1941 | CEZ AS | 0.011% | 72.404% |
| 1942 | XCEL ENERGY INC SR UNSECURED 03/21 2.4 | 0.011% | 72.415% |
| 1943 | ASCENDAS REAL E | 0.011% | 72.427% |
| 1944 | MICROSOFT CORP SR UNSECURED 11/22 2.65 | 0.011% | 72.438% |
| 1945 | BANK OF HAWAII CORP COMMON STOCK USD.01 | 0.011% | 72.450% |
| 1946 | NICHIREI CORP | 0.011% | 72.461% |
| 1947 | WANT WANT CHINA | 0.011% | 72.473% |
| 1948 | VISTRA ENERGY CORP COMMON STOCK | 0.011% | 72.484% |
| 1949 | CHEVRON CORP SR UNSECURED 11/20 2.419 | 0.011% | 72.496% |
| 1950 | BIO TECHNE CORP COMMON STOCK USD.01 | 0.011% | 72.507% |
| 1951 | UNITED BANKSHARES INC COMMON STOCK USD2.5 | 0.011% | 72.518% |
| 1952 | POLYONE CORPORATION COMMON STOCK USD.01 | 0.011% | 72.530% |
| 1953 | DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375 | 0.011% | 72.541% |
| 1954 | SINCLAIR BROADC | 0.011% | 72.553% |
| 1955 | BOARDWALK REIT | 0.011% | 72.564% |
| 1956 | PROVINCE OF QUE | 0.011% | 72.576% |
| 1957 | DEUTSCHE BANK A | 0.011% | 72.587% |
| 1958 | SAMSUNG ELEC-ME | 0.011% | 72.598% |
| 1959 | WATSCO INC COMMON STOCK USD.5 | 0.011% | 72.610% |
| 1960 | ENGHOUSE SYSTEM | 0.011% | 72.621% |
| 1961 | ATLAS COPCO AB- | 0.011% | 72.632% |
| 1962 | KAPSTONE PAPER | 0.011% | 72.644% |
| 1963 | ALLEGIANT TRAVE | 0.011% | 72.655% |
| 1964 | WILLIAM DEMANT | 0.011% | 72.667% |
| 1965 | WABTEC CORP COMMON STOCK USD.01 | 0.011% | 72.678% |
| 1966 | TIGER BRANDS | 0.011% | 72.689% |
| 1967 | HAIN CELESTIAL GROUP INC COMMON STOCK USD.01 | 0.011% | 72.701% |
| 1968 | FERROVIAL SA | 0.011% | 72.712% |
| 1969 | LG TELECOM LTD | 0.011% | 72.723% |
| 1970 | NTN CORPORATION | 0.011% | 72.735% |
| 1971 | KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001 | 0.011% | 72.746% |
| 1972 | WEC ENERGY GROU | 0.011% | 72.757% |
| 1973 | CHURCH & DWIGHT | 0.011% | 72.769% |
| 1974 | RLJ LODGING TRUST REIT | 0.011% | 72.780% |
| 1975 | AMER SPORTS OYJ | 0.011% | 72.791% |
| 1976 | GREAT WESTERN BANCORP INC COMMON STOCK USD.01 | 0.011% | 72.803% |
| 1977 | CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35 | 0.011% | 72.814% |
| 1978 | WPP PLC | 0.011% | 72.825% |
| 1979 | CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01 | 0.011% | 72.837% |
| 1980 | EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01 | 0.011% | 72.848% |
| 1981 | CIT GROUP INC COMMON STOCK USD.01 | 0.011% | 72.859% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1982 | CENTRAL JAPAN R | 0.011% | 72.870% |
| 1983 | UPL LTD | 0.011% | 72.882% |
| 1984 | KORN/FERRY INTERNATIONAL COMMON STOCK USD.01 | 0.011% | 72.893% |
| 1985 | JANUS HENDERSON | 0.011% | 72.904% |
| 1986 | ELECTRICITE DE | 0.011% | 72.916% |
| 1987 | AVIGILON CORP C | 0.011% | 72.927% |
| 1988 | COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85 | 0.011% | 72.938% |
| 1989 | ENSCO PLC CLASS | 0.011% | 72.949% |
| 1990 | ORPEA | 0.011% | 72.961% |
| 1991 | YOKOHAMA RUBBER | 0.011% | 72.972% |
| 1992 | MINERALS TECHNOLOGIES INC COMMON STOCK USD.1 | 0.011% | 72.983% |
| 1993 | ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2 | 0.011% | 72.994% |
| 1994 | B&M EUROPEAN VA | 0.011% | 73.005% |
| 1995 | VARIAN MEDICAL | 0.011% | 73.016% |
| 1996 | AMERICA MOVIL S | 0.011% | 73.028% |
| 1997 | SABRE CORP COMMON STOCK USD.01 | 0.011% | 73.039% |
| 1998 | CHORUS AVIATION | 0.011% | 73.050% |
| 1999 | PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9 | 0.011% | 73.061% |
| 2000 | HASEKO CORP | 0.011% | 73.072% |
| 2001 | WEINGARTEN REALTY INVESTORS REIT USD.03 | 0.011% | 73.083% |
| 2002 | EQUITY COMMONWEALTH REIT USD.01 | 0.011% | 73.095% |
| 2003 | KEY BANK NA SR UNSECURED 06/25 3.3 | 0.011% | 73.106% |
| 2004 | AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3 | 0.011% | 73.117% |
| 2005 | BANK OF MONTREAL SR UNSECURED 08/21 1.9 | 0.011% | 73.128% |
| 2006 | SEMGROUP CORP CLASS A COMMON STOCK | 0.011% | 73.139% |
| 2007 | COLRUYT SA | 0.011% | 73.150% |
| 2008 | CRACKER BARREL | 0.011% | 73.161% |
| 2009 | DESCARTES SYSTEMS GRP/THE COMMON STOCK | 0.011% | 73.173% |
| 2010 | HANWHA CHEMICAL | 0.011% | 73.184% |
| 2011 | ASPEN INSURANCE | 0.011% | 73.195% |
| 2012 | BCO BRADESCO SA | 0.011% | 73.206% |
| 2013 | EVERCORE PARTNE | 0.011% | 73.217% |
| 2014 | AMERICAN WOODMARK CORP COMMON STOCK | 0.011% | 73.228% |
| 2015 | HOPE BANCORP INC COMMON STOCK USD.001 | 0.011% | 73.239% |
| 2016 | DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01 | 0.011% | 73.250% |
| 2017 | EATON VANCE CORP COMMON STOCK USD.00390625 | 0.011% | 73.261% |
| 2018 | INTL BK RECON + DEVELOP SR UNSECURED 05/21 1.375 | 0.011% | 73.272% |
| 2019 | COHERENT INC | 0.011% | 73.284% |
| 2020 | HALYARD HEALTH INC COMMON STOCK USD.01 | 0.011% | 73.295% |
| 2021 | ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3 | 0.011% | 73.306% |
| 2022 | GOLDCORP INC SR UNSECURED 06/21 3.625 | 0.011% | 73.317% |
| 2023 | LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5 | 0.011% | 73.328% |
| 2024 | EXELON GENERATION CO LLC SR UNSECURED 03/22 3.4 | 0.011% | 73.339% |
| 2025 | CHENIERE ENERGY INC COMMON STOCK USD.003 | 0.011% | 73.350% |
| 2026 | LIFE HEALTHCARE | 0.011% | 73.361% |
| 2027 | SAMSONITE INTL | 0.011% | 73.372% |
| 2028 | NEDCOR LTD ZAR1 | 0.011% | 73.383% |
| 2029 | CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75 | 0.011% | 73.394% |
| 2030 | BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25 | 0.011% | 73.405% |
| 2031 | CLICLS GROUP | 0.011% | 73.416% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2032 | ONEMAIN HOLDINGS INC COMMON STOCK USD.01 | 0.011% | 73.427% |
| 2033 | MEDNAX INC | 0.011% | 73.438% |
| 2034 | WINNEBAGO INDUSTRIES COMMON STOCK USD.5 | 0.011% | 73.449% |
| 2035 | SALZGITTER AG | 0.011% | 73.460% |
| 2036 | WILLIAMS PARTNERS LP SR UNSECURED 11/21 4 | 0.011% | 73.471% |
| 2037 | CHARLES SCHWAB CORP SR UNSECURED 03/25 3 | 0.011% | 73.482% |
| 2038 | AUTOCANADA INC | 0.011% | 73.493% |
| 2039 | EUROPEAN FIN ST | 0.011% | 73.503% |
| 2040 | WOORI BANK | 0.011% | 73.514% |
| 2041 | VANTIV INC CL A COMMON STOCK USD.00001 | 0.011% | 73.525% |
| 2042 | BANK OF AMERICA | 0.011% | 73.536% |
| 2043 | LINCOLN ELEC HL | 0.011% | 73.547% |
| 2044 | AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01 | 0.011% | 73.558% |
| 2045 | MEGA FINANCIAL | 0.011% | 73.569% |
| 2046 | SUMITOMO RUBBER | 0.011% | 73.580% |
| 2047 | ROLLS ROYCE | 0.011% | 73.591% |
| 2048 | ROGERS SUGAR IN | 0.011% | 73.602% |
| 2049 | WATERS CORP | 0.011% | 73.613% |
| 2050 | DOLBY LABORATORIES INC CL A COMMON STOCK USD.001 | 0.011% | 73.624% |
| 2051 | HAEMONETICS COR | 0.011% | 73.634% |
| 2052 | ALTRIA GROUP INC COMPANY GUAR 08/22 2.85 | 0.011% | 73.645% |
| 2053 | CERNER CORP | 0.011% | 73.656% |
| 2054 | LIONS GATE ENTERTAINMENT B COMMON STOCK | 0.011% | 73.667% |
| 2055 | COUSINS PROPERTIES INC REIT USD1.0 | 0.011% | 73.678% |
| 2056 | MASONITE INTERNATIONAL CORP COMMON STOCK | 0.011% | 73.689% |
| 2057 | DECKERS OUTDOOR CORP COMMON STOCK USD.01 | 0.011% | 73.700% |
| 2058 | GUANGZHOU R&F P | 0.011% | 73.711% |
| 2059 | DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85 | 0.011% | 73.721% |
| 2060 | ACTAVIS INC COMPANY GUAR 10/22 3.25 | 0.011% | 73.732% |
| 2061 | INNOGY SE | 0.011% | 73.743% |
| 2062 | TRINSEO SA | 0.011% | 73.754% |
| 2063 | BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01 | 0.011% | 73.765% |
| 2064 | INDITEX SA | 0.011% | 73.776% |
| 2065 | ROCKWELL COLLIN | 0.011% | 73.787% |
| 2066 | RBC BEARINGS INC COMMON STOCK USD.01 | 0.011% | 73.797% |
| 2067 | ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875 | 0.011% | 73.808% |
| 2068 | MIZUHO FINANCIA | 0.011% | 73.819% |
| 2069 | BRUKER CORP COMMON STOCK USD.01 | 0.011% | 73.830% |
| 2070 | XCEL ENERGY INC COMMON STOCK USD2.5 | 0.011% | 73.841% |
| 2071 | CATHAY GENERAL BANCORP COMMON STOCK USD.01 | 0.011% | 73.852% |
| 2072 | STAR ENTERTAINM | 0.011% | 73.862% |
| 2073 | ANGLO AMERICAN | 0.011% | 73.873% |
| 2074 | BANCO COMERCIAL | 0.011% | 73.884% |
| 2075 | TRELLEBORG AB | 0.011% | 73.895% |
| 2076 | AT+T INC SR UNSECURED 05/25 3.4 | 0.011% | 73.906% |
| 2077 | HYOSUNG CORP | 0.011% | 73.916% |
| 2078 | AGGREKO PLC | 0.011% | 73.927% |
| 2079 | ALPS ELECTRIC C | 0.011% | 73.938% |
| 2080 | SUNTEC REIT | 0.011% | 73.949% |
| 2081 | GREIF INC CL A COMMON STOCK | 0.011% | 73.959% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2082 | UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0 | 0.011% | 73.970% |
| 2083 | CVB FINANCIAL CORP COMMON STOCK | 0.011% | 73.981% |
| 2084 | ALTIUS MINERALS | 0.011% | 73.992% |
| 2085 | BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8 | 0.011% | 74.002% |
| 2086 | CLEAN HARBOR IN | 0.011% | 74.013% |
| 2087 | FONCIERE DES RE | 0.011% | 74.024% |
| 2088 | MAJOR DRILLING | 0.011% | 74.035% |
| 2089 | SM ENERGY CO COMMON STOCK USD.01 | 0.011% | 74.045% |
| 2090 | ECOLAB INC 2.37 | 0.011% | 74.056% |
| 2091 | SEMBCORP INDUST | 0.011% | 74.067% |
| 2092 | KGHM POLSKA MIE | 0.011% | 74.077% |
| 2093 | SPIRIT REALTY CAPITAL INC REIT USD.01 | 0.011% | 74.088% |
| 2094 | MGIC INVESTMENT CORP COMMON STOCK USD1.0 | 0.011% | 74.099% |
| 2095 | WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0 | 0.011% | 74.110% |
| 2096 | APERAM SA | 0.011% | 74.120% |
| 2097 | UNILEVER NV 0.5 | 0.011% | 74.131% |
| 2098 | SETAN MITSUKOS | 0.011% | 74.142% |
| 2099 | NATIONAL EXPRES | 0.011% | 74.152% |
| 2100 | SILGAN HLDGS | 0.011% | 74.163% |
| 2101 | ALFA SA DE CV | 0.011% | 74.174% |
| 2102 | TOYO SEIKAN KAI | 0.011% | 74.184% |
| 2103 | NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01 | 0.011% | 74.195% |
| 2104 | ASTRA INTERNATI | 0.011% | 74.205% |
| 2105 | ESTEE LAUDER CO | 0.011% | 74.216% |
| 2106 | DONGFENG MOTOR | 0.011% | 74.227% |
| 2107 | GLACIER BANCORP INC COMMON STOCK USD.01 | 0.011% | 74.237% |
| 2108 | CHINA RESOURCES | 0.011% | 74.248% |
| 2109 | CARS.COM INC COMMON STOCK USD.01 | 0.011% | 74.259% |
| 2110 | RECRUIT HOLDING | 0.011% | 74.269% |
| 2111 | ALIGN TECHNOLOGY INC COMMON STOCK USD.0001 | 0.011% | 74.280% |
| 2112 | MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1 | 0.011% | 74.290% |
| 2113 | JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2 | 0.011% | 74.301% |
| 2114 | RLI CORP COMMON STOCK USD1.0 | 0.011% | 74.312% |
| 2115 | PROXIMUS | 0.011% | 74.322% |
| 2116 | ACCIONA SA | 0.011% | 74.333% |
| 2117 | DANONE SA | 0.011% | 74.343% |
| 2118 | METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01 | 0.011% | 74.354% |
| 2119 | KOHL S CORPORATION SR UNSECURED 11/21 4 | 0.011% | 74.365% |
| 2120 | FULTON FINANCIAL CORP COMMON STOCK USD2.5 | 0.011% | 74.375% |
| 2121 | MARUTI SUZUKI | 0.011% | 74.386% |
| 2122 | VERINT SYSTEMS | 0.011% | 74.396% |
| 2123 | DORMAN PRODUCTS INC COMMON STOCK USD.01 | 0.011% | 74.407% |
| 2124 | FIRSTCASH INC COMMON STOCK USD.01 | 0.011% | 74.417% |
| 2125 | HYUNDAI ENG & C | 0.011% | 74.428% |
| 2126 | MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2 | 0.011% | 74.438% |
| 2127 | ORORA LTD | 0.011% | 74.449% |
| 2128 | FIRST INDL REAL | 0.011% | 74.459% |
| 2129 | RAIA DROGASIL S | 0.011% | 74.470% |
| 2130 | GERRESHEIMER GR | 0.011% | 74.481% |
| 2131 | BT GROUP PLC | 0.011% | 74.491% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2132 | TELEFONICA EMIS | 0.011% | 74.502% |
| 2133 | Straumann AG | 0.011% | 74.512% |
| 2134 | OUTOKUMPU OY | 0.011% | 74.523% |
| 2135 | FIRST MERCHANTS CORP COMMON STOCK | 0.010% | 74.533% |
| 2136 | WOOLWORTHS LTD | 0.010% | 74.543% |
| 2137 | SYMRISE AG | 0.010% | 74.554% |
| 2138 | VERISK ANALYTICS INC COMMON STOCK USD.001 | 0.010% | 74.564% |
| 2139 | SAMSUNG FIRE & | 0.010% | 74.575% |
| 2140 | LOTTE CHEMICAL | 0.010% | 74.585% |
| 2141 | ROGERS COMMUNICATIONS IN COMPANY GUAR 06/22 4 | 0.010% | 74.596% |
| 2142 | BRINK S CO/THE COMMON STOCK USD1.0 | 0.010% | 74.606% |
| 2143 | NOMURA REAL EST | 0.010% | 74.617% |
| 2144 | ECHOSTAR CORP A COMMON STOCK USD.001 | 0.010% | 74.627% |
| 2145 | ASTRAZENECA PLC SR UNSECURED 11/25 3.375 | 0.010% | 74.638% |
| 2146 | INTERTAPE POLYM | 0.010% | 74.648% |
| 2147 | RITCHIE BROS. A | 0.010% | 74.658% |
| 2148 | GREAT WALL AUTO | 0.010% | 74.669% |
| 2149 | SEABOARD CORP COMMON STOCK USD1.0 | 0.010% | 74.679% |
| 2150 | ORIX CORP | 0.010% | 74.690% |
| 2151 | CONCORDIA FINAN | 0.010% | 74.700% |
| 2152 | EDENRED | 0.010% | 74.710% |
| 2153 | HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01 | 0.010% | 74.721% |
| 2154 | FINISAR CORPORATION COMMON STOCK USD.001 | 0.010% | 74.731% |
| 2155 | CASINO GUICH-PE | 0.010% | 74.742% |
| 2156 | HEARTLAND EXPRESS INC COMMON STOCK USD.01 | 0.010% | 74.752% |
| 2157 | HORACE MANN EDUCATORS COMMON STOCK USD.001 | 0.010% | 74.762% |
| 2158 | INVITATION HOMES INC REIT USD.01 | 0.010% | 74.773% |
| 2159 | CATHAY FINANCIA | 0.010% | 74.783% |
| 2160 | BCO DO BRASIL S | 0.010% | 74.793% |
| 2161 | AXA-UAP | 0.010% | 74.804% |
| 2162 | FIRST FINANCIAL | 0.010% | 74.814% |
| 2163 | T GARANTI BANKA | 0.010% | 74.824% |
| 2164 | CAPITEC BANK HL | 0.010% | 74.835% |
| 2165 | TRIMBLE INC COMMON STOCK | 0.010% | 74.845% |
| 2166 | PRICESMART INC | 0.010% | 74.855% |
| 2167 | SIMS GROUP LTD | 0.010% | 74.866% |
| 2168 | CABOT MICROELECTRONICS CORP COMMON STOCK USD.001 | 0.010% | 74.876% |
| 2169 | GEN DYNAMICS CO | 0.010% | 74.886% |
| 2170 | COOPER TIRE&RUB | 0.010% | 74.896% |
| 2171 | MEDIATEK INC | 0.010% | 74.907% |
| 2172 | FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001 | 0.010% | 74.917% |
| 2173 | SUZANO PAPEL E | 0.010% | 74.927% |
| 2174 | OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001 | 0.010% | 74.938% |
| 2175 | CATTOLICA ASSIC | 0.010% | 74.948% |
| 2176 | ARISTOCRAT LEIS | 0.010% | 74.958% |
| 2177 | CDW CORP/DE COMMON STOCK USD.01 | 0.010% | 74.968% |
| 2178 | FINMECCANICA SP | 0.010% | 74.978% |
| 2179 | DENTSU INC. | 0.010% | 74.989% |
| 2180 | CENTAMIN PLC | 0.010% | 74.999% |
| 2181 | FRANCO NEVADA CORP COMMON STOCK | 0.010% | 75.009% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2182 | DEUTSCHE TELEKO | 0.010% | 75.019% |
| 2183 | LIFEPOINT HOSPI | 0.010% | 75.030% |
| 2184 | WYNN RESORTS LTD COMMON STOCK USD.01 | 0.010% | 75.040% |
| 2185 | JBS SA | 0.010% | 75.050% |
| 2186 | COSMO ENERGY HO | 0.010% | 75.060% |
| 2187 | BAIDU INC SPON ADR ADR USD.00005 | 0.010% | 75.071% |
| 2188 | ICADE | 0.010% | 75.081% |
| 2189 | CAPITACOMMERCIA | 0.010% | 75.091% |
| 2190 | SUNSTONE HOTEL | 0.010% | 75.101% |
| 2191 | DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25 | 0.010% | 75.111% |
| 2192 | BODYCOTE PLC | 0.010% | 75.121% |
| 2193 | SINGAPORE TELEC | 0.010% | 75.132% |
| 2194 | WASHINGTON FEDERAL INC COMMON STOCK USD1.0 | 0.010% | 75.142% |
| 2195 | GRUPO AEROPORTU | 0.010% | 75.152% |
| 2196 | PEGATRON CORP | 0.010% | 75.162% |
| 2197 | EDISON INTERNATIONAL COMMON STOCK | 0.010% | 75.172% |
| 2198 | JUNGHEINRICH - | 0.010% | 75.183% |
| 2199 | METCASH LTD | 0.010% | 75.193% |
| 2200 | PG&E CORP | 0.010% | 75.203% |
| 2201 | SHERRITT INTERN | 0.010% | 75.213% |
| 2202 | RESILIENT REIT | 0.010% | 75.223% |
| 2203 | SUNCORP GROUP | 0.010% | 75.233% |
| 2204 | ENERSIS SA | 0.010% | 75.243% |
| 2205 | ITRON INC | 0.010% | 75.254% |
| 2206 | UNIPOL GRUPPO F | 0.010% | 75.264% |
| 2207 | BAKER HUGHES A GE CO COMMON STOCK USD.0001 | 0.010% | 75.274% |
| 2208 | FILA KOREA LTD | 0.010% | 75.284% |
| 2209 | HOWDEN JOINERY | 0.010% | 75.294% |
| 2210 | GATX CORP | 0.010% | 75.304% |
| 2211 | INDOFOODS SUKSE | 0.010% | 75.314% |
| 2212 | NEWS CORP CLASS A COMMON STOCK USD.01 | 0.010% | 75.324% |
| 2213 | HANG LUNG DEVEL | 0.010% | 75.335% |
| 2214 | PROVINCE OF ALB | 0.010% | 75.345% |
| 2215 | MOSAIC CO SR UNSECURED 11/21 3.75 | 0.010% | 75.355% |
| 2216 | TELENOR AS | 0.010% | 75.365% |
| 2217 | TARO PHARMACEUT | 0.010% | 75.375% |
| 2218 | TRIBUNE MEDIA C | 0.010% | 75.385% |
| 2219 | COVANTA HOLDING CORP COMMON STOCK USD.1 | 0.010% | 75.395% |
| 2220 | BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01 | 0.010% | 75.405% |
| 2221 | ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7 | 0.010% | 75.415% |
| 2222 | NINE DRAGONS PA | 0.010% | 75.425% |
| 2223 | ALLREAL HOLDING | 0.010% | 75.435% |
| 2224 | BUWOG AG | 0.010% | 75.445% |
| 2225 | CJ CHEILJEDANG | 0.010% | 75.455% |
| 2226 | MONRO INC COMMON STOCK USD.01 | 0.010% | 75.465% |
| 2227 | GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01 | 0.010% | 75.475% |
| 2228 | GCL-POLY ENERGY | 0.010% | 75.485% |
| 2229 | PROASSURANCE CORP COMMON STOCK USD.01 | 0.010% | 75.495% |
| 2230 | CHINA GAS HOLDI | 0.010% | 75.505% |
| 2231 | WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25 | 0.010% | 75.515% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2232 | TINGYI(CAYMAN I | 0.010% | 75.525% |
| 2233 | HANKOOK TIRE CO | 0.010% | 75.535% |
| 2234 | HP ENTERPRISE CO SR UNSECURED 10/20 3.6 | 0.010% | 75.545% |
| 2235 | HYUNDAI STEEL C | 0.010% | 75.555% |
| 2236 | TRUSTMARK CORP COMMON STOCK | 0.010% | 75.565% |
| 2237 | CAMBREX CORP COMMON STOCK USD.1 | 0.010% | 75.575% |
| 2238 | GTT COMMUNICATIONS INC COMMON STOCK USD.0001 | 0.010% | 75.585% |
| 2239 | SHIMIZU CORP | 0.010% | 75.595% |
| 2240 | RENASANT CORP COMMON STOCK USD5.0 | 0.010% | 75.604% |
| 2241 | SEAGATE TECHNOL | 0.010% | 75.614% |
| 2242 | EBARA CORP | 0.010% | 75.624% |
| 2243 | NATIXIS | 0.010% | 75.634% |
| 2244 | SHENANDOAH TELECOMMUNICATION COMMON STOCK | 0.010% | 75.644% |
| 2245 | BMW US CAPITAL | 0.010% | 75.654% |
| 2246 | QEP RESOURCES INC COMMON STOCK USD.01 | 0.010% | 75.664% |
| 2247 | SINGAPORE PRESS | 0.010% | 75.674% |
| 2248 | ANSYS INC COMMON STOCK USD.01 | 0.010% | 75.684% |
| 2249 | KUMBA IRON ORE | 0.010% | 75.694% |
| 2250 | CAPSTONE MINING | 0.010% | 75.703% |
| 2251 | TREEHOUSE FOODS INC COMMON STOCK USD.01 | 0.010% | 75.713% |
| 2252 | GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375 | 0.010% | 75.723% |
| 2253 | DAIWAHOUSE RE | 0.010% | 75.733% |
| 2254 | PROGRESS SOFTWARE CORP COMMON STOCK USD.01 | 0.010% | 75.743% |
| 2255 | ROCKWOOL INTL | 0.010% | 75.753% |
| 2256 | PHYSICIANS REALTY TRUST REIT USD.01 | 0.010% | 75.763% |
| 2257 | WHEELOCK & COMP | 0.010% | 75.772% |
| 2258 | JTEKT CORP. | 0.010% | 75.782% |
| 2259 | JBG SMITH PROPERTIES REIT USD.01 | 0.010% | 75.792% |
| 2260 | HELEN OF TROY C | 0.010% | 75.802% |
| 2261 | LIBERTY MUTUAL | 0.010% | 75.812% |
| 2262 | HITACHI CONST M | 0.010% | 75.822% |
| 2263 | O REILLY AUTOMOTIVE INC COMMON STOCK USD.01 | 0.010% | 75.831% |
| 2264 | ORANGE SA SR UNSECURED 09/21 4.125 | 0.010% | 75.841% |
| 2265 | CIMB GROUP HOLD | 0.010% | 75.851% |
| 2266 | ROTORK PLC | 0.010% | 75.861% |
| 2267 | SIERRA WIRELESS INC COMMON STOCK | 0.010% | 75.871% |
| 2268 | SPAR GROUP LIMI | 0.010% | 75.881% |
| 2269 | HORIZON PHARMA | 0.010% | 75.890% |
| 2270 | GREEN DOT CORP CLASS A COMMON STOCK USD.001 | 0.010% | 75.900% |
| 2271 | ESTACIO PARTICI | 0.010% | 75.910% |
| 2272 | FLAGSTAR BANCORP INC COMMON STOCK USD.01 | 0.010% | 75.920% |
| 2273 | LA QUINTA HOLDINGS INC COMMON STOCK USD.01 | 0.010% | 75.930% |
| 2274 | BOSTON BEER COMPANY INC A COMMON STOCK USD.01 | 0.010% | 75.939% |
| 2275 | AXEL SPRINGER A | 0.010% | 75.949% |
| 2276 | LOOMIS AB | 0.010% | 75.959% |
| 2277 | STRYKER CORP SR UNSECURED 05/24 3.375 | 0.010% | 75.969% |
| 2278 | CARRIZO OIL + GAS INC COMMON STOCK USD.01 | 0.010% | 75.978% |
| 2279 | GLOBUS MEDICAL | 0.010% | 75.988% |
| 2280 | CABLE ONE INC COMMON STOCK USD.01 | 0.010% | 75.998% |
| 2281 | SOTHEBY S COMMON STOCK USD.01 | 0.010% | 76.008% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2282 | ASM INTL NV | 0.010% | 76.018% |
| 2283 | HASBRO INC | 0.010% | 76.027% |
| 2284 | COCA-COLA EUROP | 0.010% | 76.037% |
| 2285 | RYMAN HOSPITALITY PROPERTIES REIT USD.01 | 0.010% | 76.047% |
| 2286 | BRANDYWINE REAL | 0.010% | 76.056% |
| 2287 | PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5 | 0.010% | 76.066% |
| 2288 | ENERGEN CORP COMMON STOCK USD.01 | 0.010% | 76.076% |
| 2289 | VICTREX PLC | 0.010% | 76.086% |
| 2290 | LEG IMMOBILIEN | 0.010% | 76.095% |
| 2291 | OZ MINERALS LTD | 0.010% | 76.105% |
| 2292 | BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25 | 0.010% | 76.115% |
| 2293 | REINSURANCE GRO | 0.010% | 76.125% |
| 2294 | CAPITALAND | 0.010% | 76.134% |
| 2295 | KANEKA CORP | 0.010% | 76.144% |
| 2296 | MONDI LTD | 0.010% | 76.154% |
| 2297 | KB HOME COMMON STOCK USD1.0 | 0.010% | 76.163% |
| 2298 | STRYKER CORP SR UNSECURED 03/21 2.625 | 0.010% | 76.173% |
| 2299 | HERC HOLDINGS INC COMMON STOCK USD.01 | 0.010% | 76.183% |
| 2300 | GPO TELEVISA | 0.010% | 76.192% |
| 2301 | RUBIS SCA | 0.010% | 76.202% |
| 2302 | CMS ENERGY CORP | 0.010% | 76.212% |
| 2303 | NATIONAL GENERA | 0.010% | 76.221% |
| 2304 | Samsung Life In | 0.010% | 76.231% |
| 2305 | DCC PLC | 0.010% | 76.241% |
| 2306 | GRUPA LOTOS S.A | 0.010% | 76.250% |
| 2307 | TOPDANMARK A/S | 0.010% | 76.260% |
| 2308 | ELECTRICITE DE | 0.010% | 76.270% |
| 2309 | BROWN-FORMAN CO | 0.010% | 76.279% |
| 2310 | MERITAGE HOMES CORP COMMON STOCK USD.01 | 0.010% | 76.289% |
| 2311 | SWIRE PACIFIC | 0.010% | 76.299% |
| 2312 | HILLTOP HOLDINGS INC COMMON STOCK USD.01 | 0.010% | 76.308% |
| 2313 | BUFFALO WILD WINGS INC COMMON STOCK | 0.010% | 76.318% |
| 2314 | LANDSTAR SYSTEM | 0.010% | 76.328% |
| 2315 | NEXANS | 0.010% | 76.337% |
| 2316 | TOTAL CAPITAL INTL SA COMPANY GUAR 02/22 2.875 | 0.010% | 76.347% |
| 2317 | BIO RAD LABORATORIES A COMMON STOCK USD.0001 | 0.010% | 76.356% |
| 2318 | HOMESERVE PLC | 0.010% | 76.366% |
| 2319 | FUJI ELECTRIC C | 0.010% | 76.376% |
| 2320 | TEXAS ROADHOUSE INC COMMON STOCK USD.001 | 0.010% | 76.385% |
| 2321 | FORMOSA CHEMICA | 0.010% | 76.395% |
| 2322 | VEOLIA ENVIRONM | 0.010% | 76.404% |
| 2323 | E.SUN FINANCIAL | 0.010% | 76.414% |
| 2324 | KERRY PROPRTIE | 0.010% | 76.424% |
| 2325 | LIBERTY MUTUAL | 0.010% | 76.433% |
| 2326 | CHINA VANKE CO | 0.010% | 76.443% |
| 2327 | SAAB AB | 0.010% | 76.452% |
| 2328 | FERRO CORP | 0.010% | 76.462% |
| 2329 | MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4 | 0.010% | 76.472% |
| 2330 | METLIFE INC SR UNSECURED 04/24 3.6 | 0.010% | 76.481% |
| 2331 | GILEAD SCIENCES INC SR UNSECURED 04/24 3.7 | 0.010% | 76.491% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2332 | CAMPBELL SOUP CO SR UNSECURED 03/25 3.3 | 0.010% | 76.500% |
| 2333 | SABINA SILVER C | 0.010% | 76.510% |
| 2334 | HUGO BOSS AG | 0.010% | 76.519% |
| 2335 | GULFPORT ENERGY CORP COMMON STOCK USD.01 | 0.010% | 76.529% |
| 2336 | MDC HOLDINGS INC COMMON STOCK USD.01 | 0.010% | 76.538% |
| 2337 | BILLERUD AB | 0.010% | 76.548% |
| 2338 | SURGE ENERGY IN | 0.010% | 76.558% |
| 2339 | BANK OF QUEENSL | 0.010% | 76.567% |
| 2340 | WESTPAC BANKING | 0.010% | 76.577% |
| 2341 | PARAMOUNT GROUP INC REIT USD.01 | 0.010% | 76.586% |
| 2342 | EPAM SYSTEMS INC COMMON STOCK USD.001 | 0.010% | 76.596% |
| 2343 | MOTOROLA SOLUTIONS INC COMMON STOCK USD.01 | 0.010% | 76.605% |
| 2344 | AAREAL BANK AG | 0.010% | 76.615% |
| 2345 | TRIPADVISOR INC COMMON STOCK USD.001 | 0.010% | 76.624% |
| 2346 | AU OPTRONICS CO | 0.010% | 76.634% |
| 2347 | OASIS PETROLEUM INC COMMON STOCK USD.01 | 0.010% | 76.643% |
| 2348 | AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01 | 0.010% | 76.653% |
| 2349 | CAPITAMALL TRUS | 0.010% | 76.662% |
| 2350 | CLEANAWAY WASTE | 0.010% | 76.672% |
| 2351 | GRANITE CONST | 0.009% | 76.681% |
| 2352 | PEARSON | 0.009% | 76.691% |
| 2353 | BANK OF NY MELL | 0.009% | 76.700% |
| 2354 | QUANTA COMPUTER | 0.009% | 76.710% |
| 2355 | NIPRO CORP | 0.009% | 76.719% |
| 2356 | TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625 | 0.009% | 76.729% |
| 2357 | WAJAX CORP | 0.009% | 76.738% |
| 2358 | PAYCHEX INC | 0.009% | 76.748% |
| 2359 | DAICEL CHEM IND | 0.009% | 76.757% |
| 2360 | NHK SPRING CO | 0.009% | 76.767% |
| 2361 | TRANSURBAN GROU | 0.009% | 76.776% |
| 2362 | FUJIKURA | 0.009% | 76.785% |
| 2363 | ASTRAZENECA PLC SR UNSECURED 11/20 2.375 | 0.009% | 76.795% |
| 2364 | CHEMED CORP COMMON STOCK USD1.0 | 0.009% | 76.804% |
| 2365 | LASALLE HOTEL PROPERTIES REIT USD.01 | 0.009% | 76.814% |
| 2366 | UNIPOLSAI SPA | 0.009% | 76.823% |
| 2367 | HEXAGON AB | 0.009% | 76.833% |
| 2368 | SABRA HEALTH CARE REIT INC REIT USD.01 | 0.009% | 76.842% |
| 2369 | L BRANDS INC COMMON STOCK USD.5 | 0.009% | 76.852% |
| 2370 | FIRSTGROUP | 0.009% | 76.861% |
| 2371 | SANWA SHUTTER C | 0.009% | 76.870% |
| 2372 | DOWA HOLDING CO | 0.009% | 76.880% |
| 2373 | WALKER + DUNLOP INC COMMON STOCK | 0.009% | 76.889% |
| 2374 | FIRST FINL BANKSHARES INC COMMON STOCK USD.01 | 0.009% | 76.899% |
| 2375 | ASUSTEK COMPUTE | 0.009% | 76.908% |
| 2376 | SUMITOMO CORP | 0.009% | 76.918% |
| 2377 | LEGGETT + PLATT INC COMMON STOCK USD.01 | 0.009% | 76.927% |
| 2378 | MORNINGSTAR INC COMMON STOCK | 0.009% | 76.936% |
| 2379 | PROVINCE OF ALBERTA SR UNSECURED 06/31 3.5 | 0.009% | 76.946% |
| 2380 | UBIQUITI NETWORKS INC COMMON STOCK USD.001 | 0.009% | 76.955% |
| 2381 | CEMEX SA | 0.009% | 76.964% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2382 | BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01 | 0.009% | 76.974% |
| 2383 | NIDEC CORPORATI | 0.009% | 76.983% |
| 2384 | PPL CORPORATION | 0.009% | 76.992% |
| 2385 | NGK SPARK PLUG | 0.009% | 77.002% |
| 2386 | GREAT PORTLAND | 0.009% | 77.011% |
| 2387 | EVONIK INDUSTRI | 0.009% | 77.020% |
| 2388 | WIPRO | 0.009% | 77.030% |
| 2389 | UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75 | 0.009% | 77.039% |
| 2390 | VALLOUREC SA | 0.009% | 77.048% |
| 2391 | ULVAC INC. | 0.009% | 77.058% |
| 2392 | INSURANCE AUSTR | 0.009% | 77.067% |
| 2393 | BANNER CORPORATION COMMON STOCK USD.01 | 0.009% | 77.076% |
| 2394 | KINGFISHER PLC | 0.009% | 77.086% |
| 2395 | LITE-ON TECHNOL | 0.009% | 77.095% |
| 2396 | CHINA EVERBRIGH | 0.009% | 77.104% |
| 2397 | SIX FLAGS ENTERTAINMENT CORP COMMON STOCK | 0.009% | 77.113% |
| 2398 | THERMO FISHER S | 0.009% | 77.123% |
| 2399 | SHISEIDO CO | 0.009% | 77.132% |
| 2400 | KOBE STEEL | 0.009% | 77.141% |
| 2401 | YAGEO CORP | 0.009% | 77.151% |
| 2402 | MORI SEIKI CO | 0.009% | 77.160% |
| 2403 | TERNA RETE ELET | 0.009% | 77.169% |
| 2404 | CIFI HOLDINGS G | 0.009% | 77.178% |
| 2405 | LUCARA DIANMOND | 0.009% | 77.188% |
| 2406 | TGS NOPEC GEOPH | 0.009% | 77.197% |
| 2407 | ARISTA NETWORKS INC COMMON STOCK USD.0001 | 0.009% | 77.206% |
| 2408 | CREDIT SAISON C | 0.009% | 77.215% |
| 2409 | GLP J-REIT | 0.009% | 77.225% |
| 2410 | MGM RESORTS INTL COMPANY GUAR 03/22 7.75 | 0.009% | 77.234% |
| 2411 | MYLAN NV 3.125% | 0.009% | 77.243% |
| 2412 | AIR WATER INC. | 0.009% | 77.253% |
| 2413 | KOSMOS ENERGY L | 0.009% | 77.262% |
| 2414 | NEWCREST MINING | 0.009% | 77.271% |
| 2415 | VALVOLINE INC COMMON STOCK USD.01 | 0.009% | 77.280% |
| 2416 | MEXICHEM SAB DE | 0.009% | 77.290% |
| 2417 | GPE EUROTUNNEL | 0.009% | 77.299% |
| 2418 | CENTURY ALUMINUM COMPANY COMMON STOCK USD.01 | 0.009% | 77.308% |
| 2419 | BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001 | 0.009% | 77.317% |
| 2420 | OFFICE DEPOT IN | 0.009% | 77.326% |
| 2421 | MALAYAN BKG BHD | 0.009% | 77.336% |
| 2422 | TOWNE BANK COMMON STOCK USD1.667 | 0.009% | 77.345% |
| 2423 | CREDICORP | 0.009% | 77.354% |
| 2424 | KULICKE&SOFFA I | 0.009% | 77.363% |
| 2425 | CORPORATE OFFICE PROPERTIES REIT USD.01 | 0.009% | 77.372% |
| 2426 | OIL SEARCH LTD | 0.009% | 77.382% |
| 2427 | HELLA KGAA HUEC | 0.009% | 77.391% |
| 2428 | EXXARO | 0.009% | 77.400% |
| 2429 | ADVANCE RESIDEN | 0.009% | 77.409% |
| 2430 | WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1 | 0.009% | 77.419% |
| 2431 | UNIVERSAL FOREST PRODUCTS COMMON STOCK | 0.009% | 77.428% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2432 | SHAFTESBURY | 0.009% | 77.437% |
| 2433 | T&D HOLDINGS IN | 0.009% | 77.446% |
| 2434 | BHARAT FORGE LT | 0.009% | 77.455% |
| 2435 | MSCI INC | 0.009% | 77.464% |
| 2436 | LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01 | 0.009% | 77.474% |
| 2437 | CHINA CONCH VEN | 0.009% | 77.483% |
| 2438 | ELECTROLUX AB-S | 0.009% | 77.492% |
| 2439 | ACXIOM CORP COMMON STOCK USD.1 | 0.009% | 77.501% |
| 2440 | KILLAM APART RE | 0.009% | 77.510% |
| 2441 | TENNECO AUTOMOT | 0.009% | 77.519% |
| 2442 | AUTOZONE INC COMMON STOCK USD.01 | 0.009% | 77.529% |
| 2443 | PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01 | 0.009% | 77.538% |
| 2444 | BADGER DAYLIGHT | 0.009% | 77.547% |
| 2445 | MERCK KGAA | 0.009% | 77.556% |
| 2446 | JPMORGAN CHASE | 0.009% | 77.565% |
| 2447 | PGE POLSKA GRUP | 0.009% | 77.574% |
| 2448 | INTL FLAVORS&FR | 0.009% | 77.583% |
| 2449 | BE SEMICONDUCTO | 0.009% | 77.593% |
| 2450 | IDEXX LABORATORIES INC COMMON STOCK USD.1 | 0.009% | 77.602% |
| 2451 | LUKOIL PJSC - A | 0.009% | 77.611% |
| 2452 | INTU PROPERTIES | 0.009% | 77.620% |
| 2453 | ANTA SPORTS PRO | 0.009% | 77.629% |
| 2454 | RED ELECTRICA C | 0.009% | 77.638% |
| 2455 | SEVERN TRENT | 0.009% | 77.647% |
| 2456 | HUTCHISON PORT | 0.009% | 77.656% |
| 2457 | TECHTRONIC INDU | 0.009% | 77.665% |
| 2458 | VALLEY NATIONAL BANCORP COMMON STOCK | 0.009% | 77.675% |
| 2459 | SUNNY OPTICAL T | 0.009% | 77.684% |
| 2460 | ATHENAHEALTH IN | 0.009% | 77.693% |
| 2461 | COOPERATIEVE RA | 0.009% | 77.702% |
| 2462 | SPARK NEW ZEA | 0.009% | 77.711% |
| 2463 | PRYSMIAN SPA CO | 0.009% | 77.720% |
| 2464 | CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01 | 0.009% | 77.729% |
| 2465 | STUDENT TRANSPORTATION INC COMMON STOCK | 0.009% | 77.738% |
| 2466 | GRAHAM HOLDINGS | 0.009% | 77.747% |
| 2467 | SWISS PRIME SIT | 0.009% | 77.756% |
| 2468 | PENGROWTH ENERGY CORP COMMON STOCK | 0.009% | 77.765% |
| 2469 | UNILEVER NV | 0.009% | 77.774% |
| 2470 | SUNOPTA INC COMMON STOCK | 0.009% | 77.783% |
| 2471 | ENTERGY CORP | 0.009% | 77.793% |
| 2472 | GPO FIN BANORTE | 0.009% | 77.802% |
| 2473 | WARTSILA OYJ AB | 0.009% | 77.811% |
| 2474 | CALERES INC COMMON STOCK USD.01 | 0.009% | 77.820% |
| 2475 | NAVER CORP | 0.009% | 77.829% |
| 2476 | NATIONAL AUSTRAL | 0.009% | 77.838% |
| 2477 | IT HOLDINGS COR | 0.009% | 77.847% |
| 2478 | TATA GLOBAL | 0.009% | 77.856% |
| 2479 | BM&F BOVESPA SA | 0.009% | 77.865% |
| 2480 | ASHLAND LLC COMPANY GUAR 08/22 4.75 | 0.009% | 77.874% |
| 2481 | QUALICORP SA | 0.009% | 77.883% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2482 | DUNKIN BRANDS GROUP INC COMMON STOCK USD.001 | 0.009% | 77.892% |
| 2483 | ADANI PORT & SE | 0.009% | 77.901% |
| 2484 | AURIZON HOLDING | 0.009% | 77.910% |
| 2485 | CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01 | 0.009% | 77.919% |
| 2486 | BEIJING ENTERPR | 0.009% | 77.928% |
| 2487 | FANUC | 0.009% | 77.937% |
| 2488 | CREW ENERGY INC | 0.009% | 77.946% |
| 2489 | UNIVAR INC COMMON STOCK USD.01 | 0.009% | 77.955% |
| 2490 | HYATT HOTELS CO | 0.009% | 77.964% |
| 2491 | PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375 | 0.009% | 77.973% |
| 2492 | HNI CORP | 0.009% | 77.982% |
| 2493 | DUN + BRADSTREET CORP COMMON STOCK USD.01 | 0.009% | 77.991% |
| 2494 | TD AMERITRADE HOLDING CO SR UNSECURED 04/22 2.95 | 0.009% | 78.000% |
| 2495 | TRONOX LTD-CL A | 0.009% | 78.009% |
| 2496 | NORDSON CORP COMMON STOCK | 0.009% | 78.018% |
| 2497 | PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01 | 0.009% | 78.026% |
| 2498 | UNIFIRST CORP/MA COMMON STOCK USD.1 | 0.009% | 78.035% |
| 2499 | SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45 | 0.009% | 78.044% |
| 2500 | JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01 | 0.009% | 78.053% |
| 2501 | CEMEX SA | 0.009% | 78.062% |
| 2502 | PTT GLOBAL CHEM | 0.009% | 78.071% |
| 2503 | PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01 | 0.009% | 78.080% |
| 2504 | BANCO SANTANDER SA SPON ADR ADR | 0.009% | 78.089% |
| 2505 | PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75 | 0.009% | 78.098% |
| 2506 | PLEXUS CORP COMMON STOCK USD.01 | 0.009% | 78.107% |
| 2507 | SINO-OCEAN LAND | 0.009% | 78.116% |
| 2508 | MEDIASET | 0.009% | 78.125% |
| 2509 | FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1 | 0.009% | 78.133% |
| 2510 | SIENNA SENIOR L | 0.009% | 78.142% |
| 2511 | FMC CORP | 0.009% | 78.151% |
| 2512 | ARGONAUT GOLD I | 0.009% | 78.160% |
| 2513 | ROWAN COMPANIES | 0.009% | 78.169% |
| 2514 | BEACH PETROLEUM | 0.009% | 78.178% |
| 2515 | NIPPON PAPER IN | 0.009% | 78.187% |
| 2516 | AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85 | 0.009% | 78.196% |
| 2517 | COMPEQ MFG | 0.009% | 78.204% |
| 2518 | CONTINENTAL GOL | 0.009% | 78.213% |
| 2519 | TRANSDIGM GROUP INC COMMON STOCK USD.01 | 0.009% | 78.222% |
| 2520 | COUNCIL OF EURO | 0.009% | 78.231% |
| 2521 | CIA BRASILEIRA | 0.009% | 78.240% |
| 2522 | FTI CONSULTING INC COMMON STOCK USD.01 | 0.009% | 78.249% |
| 2523 | ABERTIS INFRAES | 0.009% | 78.257% |
| 2524 | ENLINK MIDSTREAM LLC COMMON STOCK USD.01 | 0.009% | 78.266% |
| 2525 | CAMPBELL SOUP C | 0.009% | 78.275% |
| 2526 | BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01 | 0.009% | 78.284% |
| 2527 | CANTEL MEDICAL CORP COMMON STOCK USD.1 | 0.009% | 78.293% |
| 2528 | CENTERPOINT ENE | 0.009% | 78.301% |
| 2529 | EDUCATION REALTY TRUST INC REIT USD.01 | 0.009% | 78.310% |
| 2530 | NOVO NORDISK A/S SPONS ADR ADR | 0.009% | 78.319% |
| 2531 | LIONS GATE ENTERTAINMENT A COMMON STOCK NPV | 0.009% | 78.328% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2532 | INTEGER HOLDINGS CORP COMMON STOCK USD.001 | 0.009% | 78.336% |
| 2533 | COLGATE-PALMOLI | 0.009% | 78.345% |
| 2534 | PERNOD-RICARD | 0.009% | 78.354% |
| 2535 | SPX FLOW INC COMMON STOCK USD.01 | 0.009% | 78.363% |
| 2536 | PILGRIM S PRIDE CORP COMMON STOCK USD.01 | 0.009% | 78.371% |
| 2537 | LONDON STOCK EX | 0.009% | 78.380% |
| 2538 | MOMO INC SPON ADR ADR USD.0001 | 0.009% | 78.389% |
| 2539 | PUBLICIS GROUPE | 0.009% | 78.398% |
| 2540 | VONAGE HLDGS CO | 0.009% | 78.406% |
| 2541 | AMEREN CORP | 0.009% | 78.415% |
| 2542 | CHINA MEDICAL S | 0.009% | 78.424% |
| 2543 | CADENCE DESIGN SYS INC COMMON STOCK USD.01 | 0.009% | 78.433% |
| 2544 | MASCO CORP | 0.009% | 78.441% |
| 2545 | NIPPON MEAT PAC | 0.009% | 78.450% |
| 2546 | WESTPAC BANKING | 0.009% | 78.459% |
| 2547 | JAPAN PRIME REA | 0.009% | 78.468% |
| 2548 | GETINGE AB, B S | 0.009% | 78.476% |
| 2549 | SEIKO EPSON COR | 0.009% | 78.485% |
| 2550 | DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25 | 0.009% | 78.494% |
| 2551 | BOVIS HOMES GRO | 0.009% | 78.502% |
| 2552 | STERICYCLE INC COMMON STOCK USD.01 | 0.009% | 78.511% |
| 2553 | DILLARD DEPT ST | 0.009% | 78.520% |
| 2554 | NETWORK HEALTHC | 0.009% | 78.528% |
| 2555 | SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65 | 0.009% | 78.537% |
| 2556 | TELETECH HOLDIN | 0.009% | 78.546% |
| 2557 | NASDAQ INC SR UNSECURED 06/24 4.25 | 0.009% | 78.555% |
| 2558 | TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001 | 0.009% | 78.563% |
| 2559 | DAITO TRUST CON | 0.009% | 78.572% |
| 2560 | FRESH DEL MONTE | 0.009% | 78.581% |
| 2561 | OWENS-ILLINOIS | 0.009% | 78.589% |
| 2562 | ULTA BEAUTY INC COMMON STOCK USD.01 | 0.009% | 78.598% |
| 2563 | HRG GROUP INC COMMON STOCK USD.01 | 0.009% | 78.607% |
| 2564 | RESMED INC | 0.009% | 78.615% |
| 2565 | FBL FINANCIAL G | 0.009% | 78.624% |
| 2566 | WPP PLC SPONSORED ADR ADR | 0.009% | 78.633% |
| 2567 | DAIICHI SANKYO | 0.009% | 78.641% |
| 2568 | CARGOTEC CORP-B | 0.009% | 78.650% |
| 2569 | EASTGROUP PROPERTIES INC REIT | 0.009% | 78.658% |
| 2570 | DKSH HOLDING LT | 0.009% | 78.667% |
| 2571 | TOTO | 0.009% | 78.676% |
| 2572 | PATRICK INDUSTRIES INC COMMON STOCK | 0.009% | 78.684% |
| 2573 | BALCHEM CORP COMMON STOCK USD.0667 | 0.009% | 78.693% |
| 2574 | SEMTECH CORP | 0.009% | 78.702% |
| 2575 | PKO BANK POLSKI | 0.009% | 78.710% |
| 2576 | NAMCO BANDAI HO | 0.009% | 78.719% |
| 2577 | SINOPAC HLDG | 0.009% | 78.728% |
| 2578 | PHILLIPS 66 COMPANY GUAR 04/22 4.3 | 0.009% | 78.736% |
| 2579 | GREENBRIER COMPANIES INC COMMON STOCK | 0.009% | 78.745% |
| 2580 | SERVISFIRST BANCSHARES INC COMMON STOCK USD.001 | 0.009% | 78.753% |
| 2581 | BAJAJ FINSERV L | 0.009% | 78.762% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2582 | ZEON CO | 0.009% | 78.771% |
| 2583 | SAPPORO BREWERI | 0.009% | 78.779% |
| 2584 | KASIKORNBANK PL | 0.009% | 78.788% |
| 2585 | PT BANK CENTRAL | 0.009% | 78.797% |
| 2586 | EMPIRE STATE RE | 0.009% | 78.805% |
| 2587 | OAO GAZPROM-SPO | 0.009% | 78.814% |
| 2588 | CHINA HUARONG A | 0.009% | 78.822% |
| 2589 | SOJITZ CORP COM | 0.009% | 78.831% |
| 2590 | WEICHAI POWER-H | 0.009% | 78.839% |
| 2591 | REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55 | 0.009% | 78.848% |
| 2592 | DAIDO STEEL CO | 0.009% | 78.857% |
| 2593 | OCEANEERING INT | 0.009% | 78.865% |
| 2594 | NELNET INC CL A COMMON STOCK USD.01 | 0.009% | 78.874% |
| 2595 | ARGO GROUP INTE | 0.009% | 78.882% |
| 2596 | AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01 | 0.009% | 78.891% |
| 2597 | HAIER ELECTRONI | 0.009% | 78.899% |
| 2598 | AKORN INC COMMON STOCK | 0.009% | 78.908% |
| 2599 | ICU MEDICAL INC COMMON STOCK USD.1 | 0.009% | 78.917% |
| 2600 | SMITH AND NEPHE | 0.009% | 78.925% |
| 2601 | LG CABLE &MCHY | 0.009% | 78.934% |
| 2602 | YUE YUEN INDUST | 0.009% | 78.942% |
| 2603 | CANFOR PULP PRO | 0.009% | 78.951% |
| 2604 | ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92 | 0.009% | 78.959% |
| 2605 | SANKYU INC | 0.009% | 78.968% |
| 2606 | INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01 | 0.009% | 78.976% |
| 2607 | GLANBIA PLC | 0.009% | 78.985% |
| 2608 | SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1 | 0.009% | 78.993% |
| 2609 | XINYI GLASS HOL | 0.009% | 79.002% |
| 2610 | BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001 | 0.009% | 79.010% |
| 2611 | JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01 | 0.009% | 79.019% |
| 2612 | BONAVISTA ENERG | 0.009% | 79.027% |
| 2613 | SEI INVESTMENT | 0.009% | 79.036% |
| 2614 | HANWHA CORP | 0.008% | 79.044% |
| 2615 | A2A SPA | 0.008% | 79.053% |
| 2616 | SUMITOMO FOREST | 0.008% | 79.061% |
| 2617 | AIRCASTLE LTD | 0.008% | 79.070% |
| 2618 | INDEPENDENCE GR | 0.008% | 79.078% |
| 2619 | INMOBILIARIA CO | 0.008% | 79.087% |
| 2620 | ENVISION HEALTHCARE CORP COMMON STOCK | 0.008% | 79.095% |
| 2621 | SCHRODERS PLC | 0.008% | 79.104% |
| 2622 | CHINA RESOURCES | 0.008% | 79.112% |
| 2623 | KRATON CORP COMMON STOCK USD.01 | 0.008% | 79.121% |
| 2624 | JAFCO CO LTD | 0.008% | 79.129% |
| 2625 | BLOCK(H&R)INC | 0.008% | 79.138% |
| 2626 | KURITA WATER IN | 0.008% | 79.146% |
| 2627 | VAREX IMAGING CORP COMMON STOCK USD.01 | 0.008% | 79.155% |
| 2628 | TKH GROUP NV DU | 0.008% | 79.163% |
| 2629 | DUNDEE PRECIOUS | 0.008% | 79.171% |
| 2630 | KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75 | 0.008% | 79.180% |
| 2631 | INFOSYS LTD SP ADR ADR | 0.008% | 79.188% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2632 | PLAYTECH | 0.008% | 79.197% |
| 2633 | KONE OYJ | 0.008% | 79.205% |
| 2634 | TAKASHIMAYA CO | 0.008% | 79.214% |
| 2635 | TECK RESOURCES LIMITED COMPANY GUAR 01/22 4.75 | 0.008% | 79.222% |
| 2636 | AT&T INC 1.45% | 0.008% | 79.231% |
| 2637 | EXLSERVICE HLDG | 0.008% | 79.239% |
| 2638 | HARVEY NORMAN H | 0.008% | 79.247% |
| 2639 | F5 NETWORKS INC COMMON STOCK | 0.008% | 79.256% |
| 2640 | HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5 | 0.008% | 79.264% |
| 2641 | NORTHWEST BANCSHARES INC COMMON STOCK USD.01 | 0.008% | 79.273% |
| 2642 | YAMATO HOLDINGS | 0.008% | 79.281% |
| 2643 | WORLD FUEL SERVICES CORP COMMON STOCK USD.01 | 0.008% | 79.290% |
| 2644 | MYRIAD GENETICS | 0.008% | 79.298% |
| 2645 | MORINAGA MILK I | 0.008% | 79.306% |
| 2646 | MORGAN STANLEY SR UNSECURED 04/24 3.875 | 0.008% | 79.315% |
| 2647 | HERMES INTL | 0.008% | 79.323% |
| 2648 | AG GROWTH INTER | 0.008% | 79.332% |
| 2649 | KOREA INVESTMEN | 0.008% | 79.340% |
| 2650 | YOKOGAWA ELECTR | 0.008% | 79.348% |
| 2651 | SEEK LTD. | 0.008% | 79.357% |
| 2652 | CAIRN ENERGY PL | 0.008% | 79.365% |
| 2653 | RETAIL PROPERTIES OF AME A REIT USD.001 | 0.008% | 79.374% |
| 2654 | EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9 | 0.008% | 79.382% |
| 2655 | LEOPALACE 21 | 0.008% | 79.390% |
| 2656 | KELLOGG CO | 0.008% | 79.399% |
| 2657 | LYONDELLBASELL IND NV SR UNSECURED 11/21 6 | 0.008% | 79.407% |
| 2658 | WELLS FARGO + COMPANY SR UNSECURED 04/22 2.094 | 0.008% | 79.416% |
| 2659 | G III APPAREL GROUP LTD COMMON STOCK USD.01 | 0.008% | 79.424% |
| 2660 | MATTEL INC COMMON STOCK USD1.0 | 0.008% | 79.432% |
| 2661 | ATHABASCA OIL C | 0.008% | 79.441% |
| 2662 | GROUP 1 AUTO | 0.008% | 79.449% |
| 2663 | ONTEX GROUP NV | 0.008% | 79.458% |
| 2664 | FIRSTENERGY CORP COMMON STOCK USD.1 | 0.008% | 79.466% |
| 2665 | SECOM CO | 0.008% | 79.474% |
| 2666 | COGNEX CORP | 0.008% | 79.483% |
| 2667 | HINO MOTORS | 0.008% | 79.491% |
| 2668 | LLOYD THOMPSON | 0.008% | 79.499% |
| 2669 | NOBLE ENERGY INC SR UNSECURED 12/21 4.15 | 0.008% | 79.508% |
| 2670 | HEROUX DEVTEK | 0.008% | 79.516% |
| 2671 | SOPRA | 0.008% | 79.524% |
| 2672 | CARA OPERATIONS | 0.008% | 79.533% |
| 2673 | MCDERMOTT INTL | 0.008% | 79.541% |
| 2674 | REGENERON PHARMACEUTICALS COMMON STOCK USD.001 | 0.008% | 79.549% |
| 2675 | BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01 | 0.008% | 79.558% |
| 2676 | BANK OF COMMUNI | 0.008% | 79.566% |
| 2677 | MUELLER INDS IN | 0.008% | 79.574% |
| 2678 | CHAILEASE HOLDI | 0.008% | 79.583% |
| 2679 | HFF INC CLASS A COMMON STOCK USD.01 | 0.008% | 79.591% |
| 2680 | AMERISOURCEBERG | 0.008% | 79.599% |
| 2681 | KB FINANCIAL GR | 0.008% | 79.607% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2682 | EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176 | 0.008% | 79.616% |
| 2683 | BOLLORE | 0.008% | 79.624% |
| 2684 | NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1 | 0.008% | 79.632% |
| 2685 | ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01 | 0.008% | 79.641% |
| 2686 | TECH MAHINDRA L | 0.008% | 79.649% |
| 2687 | GREENE KING | 0.008% | 79.657% |
| 2688 | ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01 | 0.008% | 79.666% |
| 2689 | COLUMBIA PROPERTY TRUST INC REIT USD.01 | 0.008% | 79.674% |
| 2690 | COFINIMMO | 0.008% | 79.682% |
| 2691 | TIME WARNER INC | 0.008% | 79.690% |
| 2692 | AMERICAN INTL GROUP SR UNSECURED 03/21 3.3 | 0.008% | 79.699% |
| 2693 | ASTRAZENECA | 0.008% | 79.707% |
| 2694 | SYMANTEC CORP | 0.008% | 79.715% |
| 2695 | EAGLE BANCORP INC COMMON STOCK USD.01 | 0.008% | 79.723% |
| 2696 | LG HOUSEHOLD HE | 0.008% | 79.732% |
| 2697 | KAMIGUMI CO | 0.008% | 79.740% |
| 2698 | WAL-MART DE MEX | 0.008% | 79.748% |
| 2699 | TOKUYAMA CORP | 0.008% | 79.756% |
| 2700 | NATL HEALTH INVESTORS INC REIT USD.01 | 0.008% | 79.765% |
| 2701 | RICOH CO | 0.008% | 79.773% |
| 2702 | MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3 | 0.008% | 79.781% |
| 2703 | SAP SE SPONSORED ADR ADR | 0.008% | 79.789% |
| 2704 | ADARO ENERGY TB | 0.008% | 79.798% |
| 2705 | UNITE GROUP PLC | 0.008% | 79.806% |
| 2706 | TRYGVESTA AS | 0.008% | 79.814% |
| 2707 | QUBE HOLDINGS L | 0.008% | 79.822% |
| 2708 | CHINA STATE CON | 0.008% | 79.831% |
| 2709 | CIGNA CORP SR UNSECURED 02/22 4 | 0.008% | 79.839% |
| 2710 | SUMITOMO OSAKA | 0.008% | 79.847% |
| 2711 | PEARSON STK | 0.008% | 79.855% |
| 2712 | SGS SA-REG COMM | 0.008% | 79.863% |
| 2713 | ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001 | 0.008% | 79.872% |
| 2714 | TOKYO TATEMONO | 0.008% | 79.880% |
| 2715 | QISDA CORP | 0.008% | 79.888% |
| 2716 | UNITED UTILITIE | 0.008% | 79.896% |
| 2717 | EXPORT DEVELOPM | 0.008% | 79.904% |
| 2718 | VIA VAREJO SA | 0.008% | 79.913% |
| 2719 | STEPAN CO COMMON STOCK USD1.0 | 0.008% | 79.921% |
| 2720 | CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75 | 0.008% | 79.929% |
| 2721 | ADELAIDE BRIGHT | 0.008% | 79.937% |
| 2722 | BIOMERIEUX | 0.008% | 79.945% |
| 2723 | LOGITECH INTERN | 0.008% | 79.953% |
| 2724 | AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6 | 0.008% | 79.962% |
| 2725 | RANGE RESOURCES CORP COMMON STOCK USD.01 | 0.008% | 79.970% |
| 2726 | WALGREEN CO COMPANY GUAR 09/22 3.1 | 0.008% | 79.978% |
| 2727 | CHINA RAILWAY C | 0.008% | 79.986% |
| 2728 | WADDELL & REED | 0.008% | 79.994% |
| 2729 | EVOLUTION MININ | 0.008% | 80.002% |
| 2730 | GUESS? INC COMMON STOCK USD.01 | 0.008% | 80.011% |
| 2731 | MONSTER BEVERAGE CORP COMMON STOCK | 0.008% | 80.019% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2732 | EATON CORP COMPANY GUAR 11/22 2.75 | 0.008% | 80.027% |
| 2733 | DDR CORP REIT USD.1 | 0.008% | 80.035% |
| 2734 | WISTRON CORP | 0.008% | 80.043% |
| 2735 | TAISEI CORP | 0.008% | 80.051% |
| 2736 | NEENAH INC COMMON STOCK USD.01 | 0.008% | 80.059% |
| 2737 | MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75 | 0.008% | 80.068% |
| 2738 | TOYOTA MOTOR CR | 0.008% | 80.076% |
| 2739 | WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15 | 0.008% | 80.084% |
| 2740 | PNC BANK NA 2.6 | 0.008% | 80.092% |
| 2741 | SAIA INC COMMON STOCK USD.001 | 0.008% | 80.100% |
| 2742 | RUSH ENTERPRISES INC CL A COMMON STOCK USD.01 | 0.008% | 80.108% |
| 2743 | REGIONS FINANCI | 0.008% | 80.116% |
| 2744 | SMITH + NEPHEW PLC SPON ADR ADR | 0.008% | 80.124% |
| 2745 | CITIZEN WATCH C | 0.008% | 80.133% |
| 2746 | JAPAN HOTEL REI | 0.008% | 80.141% |
| 2747 | CARDINAL ENERGY | 0.008% | 80.149% |
| 2748 | AMBEV SA | 0.008% | 80.157% |
| 2749 | PIEDMONT OFFICE | 0.008% | 80.165% |
| 2750 | HERA | 0.008% | 80.173% |
| 2751 | GILDEMEISTER AG | 0.008% | 80.181% |
| 2752 | DRIL QUIP INC | 0.008% | 80.189% |
| 2753 | WPG HOLDINGS | 0.008% | 80.197% |
| 2754 | KINGSOFT CORP L | 0.008% | 80.205% |
| 2755 | HITACHI METALS | 0.008% | 80.213% |
| 2756 | BOYD GAMING COR | 0.008% | 80.222% |
| 2757 | SSAB SVENSKT ST | 0.008% | 80.230% |
| 2758 | UNIQA INSURANCE | 0.008% | 80.238% |
| 2759 | PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01 | 0.008% | 80.246% |
| 2760 | NOK CORP | 0.008% | 80.254% |
| 2761 | MUNICIPALITY FI | 0.008% | 80.262% |
| 2762 | COSCO PACIFIC | 0.008% | 80.270% |
| 2763 | CEMBRA MONEY BA | 0.008% | 80.278% |
| 2764 | OTP BANK PLC | 0.008% | 80.286% |
| 2765 | NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45 | 0.008% | 80.294% |
| 2766 | REDROW | 0.008% | 80.302% |
| 2767 | INDUSTRIAL BANK | 0.008% | 80.310% |
| 2768 | TRITAX BIG BOX | 0.008% | 80.318% |
| 2769 | BRADY(WH) | 0.008% | 80.326% |
| 2770 | CROMBIE REAL ES | 0.008% | 80.334% |
| 2771 | TURK HAVA YOLLA | 0.008% | 80.342% |
| 2772 | ASICS CORP | 0.008% | 80.350% |
| 2773 | COHEN + STEERS INC COMMON STOCK USD.01 | 0.008% | 80.358% |
| 2774 | GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85 | 0.008% | 80.366% |
| 2775 | AMERICAN EXPRESS CO SR UNSECURED 08/22 2.5 | 0.008% | 80.374% |
| 2776 | ILLUMINA INC | 0.008% | 80.382% |
| 2777 | NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 09/22 2.6 | 0.008% | 80.390% |
| 2778 | KLONDEX MINES L | 0.008% | 80.398% |
| 2779 | SUNTRUST BANK SR UNSECURED 08/22 2.45 | 0.008% | 80.406% |
| 2780 | HOKUHOKU FINANC | 0.008% | 80.414% |
| 2781 | FIRST FINANCIAL BANCORP COMMON STOCK | 0.008% | 80.422% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2782 | BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2 | 0.008% | 80.430% |
| 2783 | AVERY DENNISON | 0.008% | 80.438% |
| 2784 | KYUDENKO CORP | 0.008% | 80.446% |
| 2785 | CSR LIMITED | 0.008% | 80.454% |
| 2786 | EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001 | 0.008% | 80.462% |
| 2787 | DAI NIPPON PRIN | 0.008% | 80.470% |
| 2788 | BONTERRA ENERGY | 0.008% | 80.478% |
| 2789 | PS BUSINESS PARKS INC/CA REIT USD.01 | 0.008% | 80.486% |
| 2790 | LA Z BOY INC COMMON STOCK USD1.0 | 0.008% | 80.494% |
| 2791 | VALIANT HOLDING | 0.008% | 80.502% |
| 2792 | SHIN KONG FINL | 0.008% | 80.510% |
| 2793 | SHENZHOU INT GR | 0.008% | 80.518% |
| 2794 | VONTOBEL HLDGS | 0.008% | 80.526% |
| 2795 | MMI HOLDINGS LT | 0.008% | 80.534% |
| 2796 | TESSENDERLO CHE | 0.008% | 80.542% |
| 2797 | EUROFINS SCIENT | 0.008% | 80.550% |
| 2798 | TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8 | 0.008% | 80.558% |
| 2799 | BUZZI UNICEM SP | 0.008% | 80.566% |
| 2800 | 77TH BANK | 0.008% | 80.574% |
| 2801 | HYUNDAI ROBOTIC | 0.008% | 80.582% |
| 2802 | TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57 | 0.008% | 80.589% |
| 2803 | BURLINGTON STORES INC COMMON STOCK USD.0001 | 0.008% | 80.597% |
| 2804 | SHIZUOKA BANK | 0.008% | 80.605% |
| 2805 | WESBANCO INC COMMON STOCK USD2.0833 | 0.008% | 80.613% |
| 2806 | IDACORP INC COMMON STOCK | 0.008% | 80.621% |
| 2807 | UNITI GROUP INC REIT USD.0001 | 0.008% | 80.629% |
| 2808 | SRC ENERGY INC COMMON STOCK USD.001 | 0.008% | 80.637% |
| 2809 | ASHIKAGA HOLDIN | 0.008% | 80.645% |
| 2810 | STATOIL ASA SPON ADR ADR | 0.008% | 80.653% |
| 2811 | AMERIS BANCORP COMMON STOCK USD1.0 | 0.008% | 80.661% |
| 2812 | FIERA SCEPTRE I | 0.008% | 80.669% |
| 2813 | TIVO CORP COMMON STOCK USD.001 | 0.008% | 80.676% |
| 2814 | SHUTTERFLY INC | 0.008% | 80.684% |
| 2815 | MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45 | 0.008% | 80.692% |
| 2816 | K'S HOLDINGS | 0.008% | 80.700% |
| 2817 | MARUI CO | 0.008% | 80.708% |
| 2818 | NEXT PLC | 0.008% | 80.716% |
| 2819 | SHARP CORP | 0.008% | 80.724% |
| 2820 | JANUS CAPITAL G | 0.008% | 80.732% |
| 2821 | USANA HEALTH SCIENCES INC COMMON STOCK USD.001 | 0.008% | 80.739% |
| 2822 | HYPROP INVESTME | 0.008% | 80.747% |
| 2823 | BAXTER INTL INC | 0.008% | 80.755% |
| 2824 | KELLOGG CO 0.8% | 0.008% | 80.763% |
| 2825 | NETGEAR INC COMMON STOCK USD.001 | 0.008% | 80.771% |
| 2826 | AVIS BUDGET GROUP INC COMMON STOCK USD.01 | 0.008% | 80.779% |
| 2827 | CHEMOURS CO/THE COMMON STOCK | 0.008% | 80.787% |
| 2828 | AXALTA COATING | 0.008% | 80.795% |
| 2829 | LEONS FURNITURE | 0.008% | 80.802% |
| 2830 | RENISHAW | 0.008% | 80.810% |
| 2831 | BANK OF NT BUTT | 0.008% | 80.818% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2832 | ENPRO INDUSTRIES INC COMMON STOCK USD.01 | 0.008% | 80.826% |
| 2833 | GARTNER GROUP I | 0.008% | 80.834% |
| 2834 | VOPAK (KON) | 0.008% | 80.842% |
| 2835 | AAR CORP | 0.008% | 80.849% |
| 2836 | Alten | 0.008% | 80.857% |
| 2837 | OMNICOM GROUP I | 0.008% | 80.865% |
| 2838 | KYOCERA CORP SPONS ADR ADR | 0.008% | 80.873% |
| 2839 | JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35 | 0.008% | 80.881% |
| 2840 | DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9 | 0.008% | 80.888% |
| 2841 | NCR CORP | 0.008% | 80.896% |
| 2842 | BANKIA SA | 0.008% | 80.904% |
| 2843 | TOYODA GOSEI | 0.008% | 80.912% |
| 2844 | GAMESTOP CORP CLASS A COMMON STOCK USD.001 | 0.008% | 80.920% |
| 2845 | SSP GROUP PLC | 0.008% | 80.927% |
| 2846 | ACTIVIA PROPERT | 0.008% | 80.935% |
| 2847 | NORTHVIEW APART | 0.008% | 80.943% |
| 2848 | BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01 | 0.008% | 80.951% |
| 2849 | KEWPIE CORP | 0.008% | 80.959% |
| 2850 | DAINIPPON SCREE | 0.008% | 80.966% |
| 2851 | INMARSAT PLC | 0.008% | 80.974% |
| 2852 | MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5 | 0.008% | 80.982% |
| 2853 | STAMPS.COM INC COMMON STOCK USD.001 | 0.008% | 80.990% |
| 2854 | BUNZL PLC | 0.008% | 80.997% |
| 2855 | TRANSAT AT INC | 0.008% | 81.005% |
| 2856 | EASYJET | 0.008% | 81.013% |
| 2857 | GRIFOLS SA | 0.008% | 81.021% |
| 2858 | GEN COMMUNICATI | 0.008% | 81.028% |
| 2859 | HP ENTERPRISE CO SR UNSECURED 10/25 4.9 | 0.008% | 81.036% |
| 2860 | TIME INC COMMON STOCK USD.01 | 0.008% | 81.044% |
| 2861 | SANTANDER UK PLC SR UNSECURED 03/24 4 | 0.008% | 81.052% |
| 2862 | AGT FOOD AND IN | 0.008% | 81.059% |
| 2863 | THK CO | 0.008% | 81.067% |
| 2864 | HENNES & MAURIT | 0.008% | 81.075% |
| 2865 | DYNEGY INC COMMON STOCK USD.01 | 0.008% | 81.082% |
| 2866 | RADIAN GROUP | 0.008% | 81.090% |
| 2867 | TOPPAN PRINTING | 0.008% | 81.098% |
| 2868 | VAIL RESORTS | 0.008% | 81.106% |
| 2869 | KROGER CO SR UNSECURED 04/22 3.4 | 0.008% | 81.113% |
| 2870 | CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875 | 0.008% | 81.121% |
| 2871 | PEBBLEBROOK HOT | 0.008% | 81.129% |
| 2872 | LULULEMON | 0.008% | 81.136% |
| 2873 | KONECRANES O | 0.008% | 81.144% |
| 2874 | KEYENCE CORP | 0.008% | 81.152% |
| 2875 | SHIMAMURA CO | 0.008% | 81.159% |
| 2876 | UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125 | 0.008% | 81.167% |
| 2877 | INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2 | 0.008% | 81.175% |
| 2878 | GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4 | 0.008% | 81.182% |
| 2879 | BROWN + BROWN INC SR UNSECURED 09/24 4.2 | 0.008% | 81.190% |
| 2880 | BNK FINANCIAL G | 0.008% | 81.198% |
| 2881 | BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125 | 0.008% | 81.205% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2882 | IBM CORP SR UNSECURED 02/24 3.625 | 0.008% | 81.213% |
| 2883 | EXTENDICARE INC | 0.008% | 81.221% |
| 2884 | CUBIC CORP COMMON STOCK | 0.008% | 81.228% |
| 2885 | MRC GLOBAL INC COMMON STOCK USD.01 | 0.008% | 81.236% |
| 2886 | URBAN EDGE PROPERTIES REIT USD.01 | 0.008% | 81.244% |
| 2887 | DASSAULT SYSTEM | 0.008% | 81.251% |
| 2888 | VOLVO AB | 0.008% | 81.259% |
| 2889 | SEGA SAMMY HOLD | 0.008% | 81.267% |
| 2890 | T IS BANKASI | 0.008% | 81.274% |
| 2891 | INDEPENDENT BANK CORP/MA COMMON STOCK USD.01 | 0.008% | 81.282% |
| 2892 | IWG PLC | 0.008% | 81.290% |
| 2893 | SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5 | 0.008% | 81.297% |
| 2894 | DSW INC CLASS A COMMON STOCK | 0.008% | 81.305% |
| 2895 | RPC INC COMMON STOCK USD.1 | 0.008% | 81.313% |
| 2896 | FLS INDUSTRIES | 0.008% | 81.320% |
| 2897 | GANNETT CO INC COMMON STOCK USD.01 | 0.008% | 81.328% |
| 2898 | BAT INTL FINANC | 0.008% | 81.335% |
| 2899 | INTEGRATED DEVI | 0.008% | 81.343% |
| 2900 | MERIT MEDICAL SYSTEMS INC COMMON STOCK | 0.008% | 81.351% |
| 2901 | BRITISH SKY BRO | 0.008% | 81.358% |
| 2902 | BRAMBLES LIMITE | 0.008% | 81.366% |
| 2903 | LOEWS CORP SR UNSECURED 04/26 3.75 | 0.008% | 81.374% |
| 2904 | JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5 | 0.008% | 81.381% |
| 2905 | GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35 | 0.008% | 81.389% |
| 2906 | MEDICAL FACILIT | 0.008% | 81.396% |
| 2907 | ALBANY INTL CORP CL A COMMON STOCK USD.001 | 0.008% | 81.404% |
| 2908 | BELIMO HOLDING | 0.008% | 81.412% |
| 2909 | ING BANK | 0.008% | 81.419% |
| 2910 | AMGEN INC SR UNSECURED 05/24 3.625 | 0.008% | 81.427% |
| 2911 | STATE STREET CORP SR UNSECURED 08/25 3.55 | 0.008% | 81.435% |
| 2912 | PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5 | 0.008% | 81.442% |
| 2913 | MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9 | 0.008% | 81.450% |
| 2914 | FORWARD AIR COR | 0.008% | 81.457% |
| 2915 | BLOOMIN BRANDS INC COMMON STOCK USD.01 | 0.008% | 81.465% |
| 2916 | GENERAL MILLS INC SR UNSECURED 12/21 3.15 | 0.008% | 81.473% |
| 2917 | ZHONGSHENG GROU | 0.008% | 81.480% |
| 2918 | HELIX ENERGY SOLUTIONS GROUP COMMON STOCK | 0.008% | 81.488% |
| 2919 | LAB CORP OF AME | 0.008% | 81.495% |
| 2920 | MASTERCARD INC SR UNSECURED 04/24 3.375 | 0.008% | 81.503% |
| 2921 | BEIJING CAPITAL | 0.008% | 81.511% |
| 2922 | SPROTT INC COMM | 0.008% | 81.518% |
| 2923 | OESTERREIC KONT | 0.008% | 81.526% |
| 2924 | LEE & MAN PAPER | 0.008% | 81.533% |
| 2925 | RIGHTMOVE GROUP | 0.008% | 81.541% |
| 2926 | MERCURY SYSTEMS INC COMMON STOCK USD.01 | 0.008% | 81.549% |
| 2927 | MEDTRONIC INC 3 | 0.008% | 81.556% |
| 2928 | COCHLEAR LTD | 0.008% | 81.564% |
| 2929 | MICROSOFT CORP SR UNSECURED 02/22 2.4 | 0.008% | 81.571% |
| 2930 | ENDESA S.A. | 0.008% | 81.579% |
| 2931 | ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85 | 0.008% | 81.587% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2932 | BLACKROCK INC SR UNSECURED 06/22 3.375 | 0.008% | 81.594% |
| 2933 | MCKESSON CORP SR UNSECURED 03/24 3.796 | 0.008% | 81.602% |
| 2934 | HANESBRANDS INC COMMON STOCK USD.01 | 0.008% | 81.609% |
| 2935 | MOSAIC CO SR UNSECURED 11/23 4.25 | 0.008% | 81.617% |
| 2936 | THOMAS COOK GRO | 0.008% | 81.624% |
| 2937 | MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85 | 0.008% | 81.632% |
| 2938 | CENTERSTATE BANK CORP COMMON STOCK USD.01 | 0.008% | 81.640% |
| 2939 | BEST BUY CO INC | 0.008% | 81.647% |
| 2940 | CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625 | 0.008% | 81.655% |
| 2941 | SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784 | 0.008% | 81.662% |
| 2942 | HOULIHAN LOKEY INC COMMON STOCK USD.001 | 0.008% | 81.670% |
| 2943 | MATSON INC COMMON STOCK | 0.008% | 81.677% |
| 2944 | INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65 | 0.008% | 81.685% |
| 2945 | KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95 | 0.008% | 81.693% |
| 2946 | HOME DEPOT INC SR UNSECURED 09/25 3.35 | 0.008% | 81.700% |
| 2947 | CRANSWICK | 0.008% | 81.708% |
| 2948 | COMFORT SYSTEMS | 0.008% | 81.715% |
| 2949 | PICC PROPERTY & | 0.008% | 81.723% |
| 2950 | AVNET INC SR UNSECURED 04/26 4.625 | 0.008% | 81.730% |
| 2951 | AMERICAN INTL GROUP SR UNSECURED 07/25 3.75 | 0.008% | 81.738% |
| 2952 | AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55 | 0.008% | 81.746% |
| 2953 | HOYA CORP | 0.008% | 81.753% |
| 2954 | NIFCO INC | 0.008% | 81.761% |
| 2955 | JOHNSON ELECTRI | 0.008% | 81.768% |
| 2956 | VECTREN CORP COMMON STOCK | 0.008% | 81.776% |
| 2957 | AMCOR LIMITED | 0.008% | 81.783% |
| 2958 | CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7 | 0.008% | 81.791% |
| 2959 | BILFINGER BERGE | 0.008% | 81.798% |
| 2960 | KREDITANST FUR | 0.008% | 81.806% |
| 2961 | STATE STREET CORP SR UNSECURED 12/24 3.3 | 0.008% | 81.813% |
| 2962 | EUROPEAN INVESTMENT BANK SR UNSECURED 03/21 2 | 0.008% | 81.821% |
| 2963 | APPLE INC SR UNSECURED 05/22 2.3 | 0.008% | 81.829% |
| 2964 | CELGENE CORP SR UNSECURED 05/24 3.625 | 0.008% | 81.836% |
| 2965 | SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5 | 0.008% | 81.844% |
| 2966 | CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75 | 0.008% | 81.851% |
| 2967 | TAPESTRY INC SR UNSECURED 04/25 4.25 | 0.008% | 81.859% |
| 2968 | MUELLER WATER P | 0.008% | 81.866% |
| 2969 | HSBC USA INC SR UNSECURED 06/24 3.5 | 0.008% | 81.874% |
| 2970 | UGI CORP COMMON STOCK | 0.008% | 81.881% |
| 2971 | ITC HOLDINGS CORP SR UNSECURED 06/24 3.65 | 0.008% | 81.889% |
| 2972 | INSIGHT ENTERPRISES INC COMMON STOCK USD.01 | 0.008% | 81.896% |
| 2973 | GVC HOLDINGS PL | 0.008% | 81.904% |
| 2974 | UNUM GROUP | 0.008% | 81.911% |
| 2975 | ELEMENTIS (1998 | 0.008% | 81.919% |
| 2976 | BWX TECHNOLOGIES INC COMMON STOCK USD.01 | 0.008% | 81.926% |
| 2977 | KROTON EDUCACIO | 0.007% | 81.934% |
| 2978 | PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3 | 0.007% | 81.941% |
| 2979 | MERITZ SECURITI | 0.007% | 81.949% |
| 2980 | ASSURANT INC | 0.007% | 81.956% |
| 2981 | SUL AMERICA SA | 0.007% | 81.964% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2982 | BANK OF AMERICA CORP SR UNSECURED 01/23 3.3 | 0.007% | 81.971% |
| 2983 | VISA INC SR UNSECURED 12/25 3.15 | 0.007% | 81.979% |
| 2984 | HOPEWELL HLDGS | 0.007% | 81.986% |
| 2985 | IMERYS SA | 0.007% | 81.994% |
| 2986 | SAMSUNG SECS CO | 0.007% | 82.001% |
| 2987 | CHONGQING RURAL | 0.007% | 82.009% |
| 2988 | HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/22 2.55 | 0.007% | 82.016% |
| 2989 | APOGEE ENTERPRISES INC COMMON STOCK USD.333 | 0.007% | 82.024% |
| 2990 | PROVINCE OF ONT | 0.007% | 82.031% |
| 2991 | A.P. MOLLER-MAE | 0.007% | 82.038% |
| 2992 | YAMAZAKI BAKING | 0.007% | 82.046% |
| 2993 | MANITOBA PROVIN | 0.007% | 82.053% |
| 2994 | ANTHEM INC | 0.007% | 82.061% |
| 2995 | IBIDEN CO | 0.007% | 82.068% |
| 2996 | SMITH (A.O.) CORP COMMON STOCK USD1.0 | 0.007% | 82.076% |
| 2997 | NEXTEER AUTOMOT | 0.007% | 82.083% |
| 2998 | AMER NATL INS | 0.007% | 82.091% |
| 2999 | ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8 | 0.007% | 82.098% |
| 3000 | SUNTRUST BANK SR UNSECURED 05/23 2.75 | 0.007% | 82.106% |
| 3001 | BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375 | 0.007% | 82.113% |
| 3002 | APPLE INC SR UNSECURED 09/22 2.1 | 0.007% | 82.121% |
| 3003 | YUANTA FINL HOL | 0.007% | 82.128% |
| 3004 | INTRUM JUSTITIA | 0.007% | 82.135% |
| 3005 | PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25 | 0.007% | 82.143% |
| 3006 | WEATHERFORD INT | 0.007% | 82.150% |
| 3007 | AETNA INC SR UNSECURED 11/24 3.5 | 0.007% | 82.158% |
| 3008 | WHITEHAVEN COAL | 0.007% | 82.165% |
| 3009 | EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043 | 0.007% | 82.173% |
| 3010 | YUM CHINA HOLDINGS INC COMMON STOCK USD.01 | 0.007% | 82.180% |
| 3011 | NIBE INDUSTRIER | 0.007% | 82.187% |
| 3012 | NCI BUILDING SYSTEMS INC COMMON STOCK USD.01 | 0.007% | 82.195% |
| 3013 | TERUMO CORP | 0.007% | 82.202% |
| 3014 | FRANSHION PROPE | 0.007% | 82.210% |
| 3015 | DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25 | 0.007% | 82.217% |
| 3016 | ALFA LAVAL AB | 0.007% | 82.225% |
| 3017 | ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001 | 0.007% | 82.232% |
| 3018 | HACHIJUNI BANK | 0.007% | 82.239% |
| 3019 | A.P. MOLLER-MAE | 0.007% | 82.247% |
| 3020 | FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664 | 0.007% | 82.254% |
| 3021 | BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3 | 0.007% | 82.262% |
| 3022 | JD.COM INC ADR ADR USD.00002 | 0.007% | 82.269% |
| 3023 | PUBLIC BNK-LOCA | 0.007% | 82.277% |
| 3024 | QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5 | 0.007% | 82.284% |
| 3025 | COCA COLA CO/THE SR UNSECURED 09/21 1.55 | 0.007% | 82.291% |
| 3026 | NOLATO AB | 0.007% | 82.299% |
| 3027 | CME GROUP INC SR UNSECURED 03/25 3 | 0.007% | 82.306% |
| 3028 | GOEASY LTD | 0.007% | 82.314% |
| 3029 | AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5 | 0.007% | 82.321% |
| 3030 | VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01 | 0.007% | 82.328% |
| 3031 | CITIGROUP INC SR UNSECURED 04/25 3.3 | 0.007% | 82.336% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3032 | NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75 | 0.007% | 82.343% |
| 3033 | UNION BANKSHARES CORP COMMON STOCK USD1.33 | 0.007% | 82.351% |
| 3034 | LIC HOUSING FIN | 0.007% | 82.358% |
| 3035 | ALLIANT ENERGY | 0.007% | 82.365% |
| 3036 | BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3 | 0.007% | 82.373% |
| 3037 | AVX CORP COMMON STOCK USD.01 | 0.007% | 82.380% |
| 3038 | ARMSTRONG WORLD | 0.007% | 82.387% |
| 3039 | ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15 | 0.007% | 82.395% |
| 3040 | HERBALIFE LTD COMMON STOCK USD.002 | 0.007% | 82.402% |
| 3041 | DEUTSCHE BK AG | 0.007% | 82.410% |
| 3042 | ACCO BRANDS CORP COMMON STOCK USD.01 | 0.007% | 82.417% |
| 3043 | TRINIDAD DRILLI | 0.007% | 82.424% |
| 3044 | NEX GROUP PLC | 0.007% | 82.432% |
| 3045 | PFIZER INC SR UNSECURED 12/26 3 | 0.007% | 82.439% |
| 3046 | KRONOS WORLDWIDE INC COMMON STOCK USD.01 | 0.007% | 82.446% |
| 3047 | H&E EQUIPMENT S | 0.007% | 82.454% |
| 3048 | BANK TOKYO-MIT | 0.007% | 82.461% |
| 3049 | NORDSTROM INC SR UNSECURED 05/20 4.75 | 0.007% | 82.469% |
| 3050 | CENTURY TOKYO | 0.007% | 82.476% |
| 3051 | TIME WARNER CABLE LLC SR SECURED 02/20 5 | 0.007% | 82.483% |
| 3052 | DUERR AG | 0.007% | 82.491% |
| 3053 | BEAM SUNTORY INC COMPANY GUAR 06/23 3.25 | 0.007% | 82.498% |
| 3054 | UNION PACIFIC CORP SR UNSECURED 04/23 2.75 | 0.007% | 82.505% |
| 3055 | ZHUZHOU CSR TIM | 0.007% | 82.513% |
| 3056 | GEORGIA POWER CO SR UNSECURED 03/27 3.25 | 0.007% | 82.520% |
| 3057 | JAPAN STEEL WOR | 0.007% | 82.527% |
| 3058 | VALENER INC | 0.007% | 82.535% |
| 3059 | TIME WARNER INC COMPANY GUAR 07/25 3.6 | 0.007% | 82.542% |
| 3060 | VALMET CORP | 0.007% | 82.549% |
| 3061 | QUALCOMM INC SR UNSECURED 05/25 3.45 | 0.007% | 82.557% |
| 3062 | SHINSEGAE DEPT | 0.007% | 82.564% |
| 3063 | CIPLA LTD | 0.007% | 82.571% |
| 3064 | AQUA AMERICA INC COMMON STOCK USD.5 | 0.007% | 82.579% |
| 3065 | ANGLOVAAL MININ | 0.007% | 82.586% |
| 3066 | EXELON CORP SR UNSECURED 04/26 3.4 | 0.007% | 82.593% |
| 3067 | JAMES HARDIE IN | 0.007% | 82.601% |
| 3068 | BARCLAYS PLC SR UNSECURED 03/25 3.65 | 0.007% | 82.608% |
| 3069 | BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75 | 0.007% | 82.615% |
| 3070 | BANK OF NY MELLON CORP SR UNSECURED 02/25 3 | 0.007% | 82.623% |
| 3071 | CLP HOLDINGS | 0.007% | 82.630% |
| 3072 | LANCASTER COLON | 0.007% | 82.637% |
| 3073 | ZIJIN MINING GR | 0.007% | 82.645% |
| 3074 | SUN ART RETAIL | 0.007% | 82.652% |
| 3075 | ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3 | 0.007% | 82.659% |
| 3076 | HD SUPPLY HOLDINGS INC COMMON STOCK USD.01 | 0.007% | 82.667% |
| 3077 | ORACLE CORP SR UNSECURED 10/22 2.5 | 0.007% | 82.674% |
| 3078 | INTERFACE INC COMMON STOCK USD.1 | 0.007% | 82.681% |
| 3079 | BAIC MOTOR CORP | 0.007% | 82.688% |
| 3080 | POU CHEN | 0.007% | 82.696% |
| 3081 | E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8 | 0.007% | 82.703% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3082 | NORDSTROM INC | 0.007% | 82.710% |
| 3083 | Rural Electrifi | 0.007% | 82.718% |
| 3084 | N B T BANCORP INC COMMON STOCK USD.01 | 0.007% | 82.725% |
| 3085 | BERRY GLOBAL GROUP INC COMMON STOCK USD.01 | 0.007% | 82.732% |
| 3086 | MSA SAFETY INC COMMON STOCK | 0.007% | 82.740% |
| 3087 | TAISHIN FINANCI | 0.007% | 82.747% |
| 3088 | NILFISK HOLDING | 0.007% | 82.754% |
| 3089 | CAL MAINE FOODS INC COMMON STOCK USD.01 | 0.007% | 82.761% |
| 3090 | MACRONIX INTERN | 0.007% | 82.769% |
| 3091 | LENDINGCLUB CORP COMMON STOCK USD.01 | 0.007% | 82.776% |
| 3092 | VIDEOTRON LTD COMPANY GUAR 07/22 5 | 0.007% | 82.783% |
| 3093 | ENN ENERGY HOLD | 0.007% | 82.791% |
| 3094 | TRANSUNION COMMON STOCK USD.01 | 0.007% | 82.798% |
| 3095 | STATOIL ASA COMPANY GUAR 01/23 2.45 | 0.007% | 82.805% |
| 3096 | MIRACA HOLDIN | 0.007% | 82.812% |
| 3097 | COM HEM HLDG AB | 0.007% | 82.820% |
| 3098 | CALLAWAY GOLF C | 0.007% | 82.827% |
| 3099 | FAR EAST TEXTIL | 0.007% | 82.834% |
| 3100 | TTM TECHNOLOGIES COMMON STOCK USD.001 | 0.007% | 82.841% |
| 3101 | TANGER FACTORY OUTLET CENTER REIT USD.01 | 0.007% | 82.849% |
| 3102 | BP CAPITAL MARKETS PLC COMPANY GUAR 01/27 3.017 | 0.007% | 82.856% |
| 3103 | MTY FOOD GROUP | 0.007% | 82.863% |
| 3104 | BENCHMARK ELECT | 0.007% | 82.870% |
| 3105 | OPEN HOUSE CO L | 0.007% | 82.878% |
| 3106 | HECLA MINING CO | 0.007% | 82.885% |
| 3107 | WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45 | 0.007% | 82.892% |
| 3108 | CJ CORP. | 0.007% | 82.899% |
| 3109 | GMS INC COMMON STOCK USD.01 | 0.007% | 82.907% |
| 3110 | MTR CORP | 0.007% | 82.914% |
| 3111 | EDGEWELL PERSONAL CARE COMPANY GUAR 05/22 4.7 | 0.007% | 82.921% |
| 3112 | HANG LUNG PROPE | 0.007% | 82.928% |
| 3113 | ALLETE INC | 0.007% | 82.936% |
| 3114 | NABTESCO CORP | 0.007% | 82.943% |
| 3115 | DISH NETWORK | 0.007% | 82.950% |
| 3116 | KORIAN | 0.007% | 82.957% |
| 3117 | AXIS BANK | 0.007% | 82.965% |
| 3118 | QTS REALTY TRUST INC CL A REIT USD.01 | 0.007% | 82.972% |
| 3119 | FISHER & PAYKEL | 0.007% | 82.979% |
| 3120 | CHIBA BANK | 0.007% | 82.986% |
| 3121 | ALABAMA POWER CO SR UNSECURED 04/25 2.8 | 0.007% | 82.993% |
| 3122 | SECURITAS | 0.007% | 83.001% |
| 3123 | PETRONET LNG LT | 0.007% | 83.008% |
| 3124 | KAWASAKI KISEN | 0.007% | 83.015% |
| 3125 | MR PRICE GROUP | 0.007% | 83.022% |
| 3126 | ASSOCIATED BRIT | 0.007% | 83.029% |
| 3127 | MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0 | 0.007% | 83.037% |
| 3128 | PCCW LIMITED | 0.007% | 83.044% |
| 3129 | ULTRAPAR PARTIC | 0.007% | 83.051% |
| 3130 | TOYO TIRE & RUB | 0.007% | 83.058% |
| 3131 | POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3 | 0.007% | 83.065% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3132 | METSA BOARD | 0.007% | 83.073% |
| 3133 | DIPLOMA (NEW) | 0.007% | 83.080% |
| 3134 | WINBOND ELECTRO | 0.007% | 83.087% |
| 3135 | WESTERN UNION CO COMMON STOCK USD.01 | 0.007% | 83.094% |
| 3136 | COMPUTER MODELL | 0.007% | 83.101% |
| 3137 | BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0 | 0.007% | 83.108% |
| 3138 | NAVISTAR INTL C | 0.007% | 83.116% |
| 3139 | INTERCONTINENTAL HOTELS ADR ADR | 0.007% | 83.123% |
| 3140 | PENTA OCEAN CON | 0.007% | 83.130% |
| 3141 | THALES SA | 0.007% | 83.137% |
| 3142 | LENNOX INTERNATIONAL INC COMMON STOCK USD.01 | 0.007% | 83.144% |
| 3143 | BOEING CO SR UNSECURED 03/25 2.5 | 0.007% | 83.151% |
| 3144 | CREST NICHOLSON | 0.007% | 83.158% |
| 3145 | AT HOME GROUP INC COMMON STOCK USD.01 | 0.007% | 83.166% |
| 3146 | NORTHWEST HEALT | 0.007% | 83.173% |
| 3147 | ATMOS ENERGY CO | 0.007% | 83.180% |
| 3148 | UTD INTERNET AG | 0.007% | 83.187% |
| 3149 | ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01 | 0.007% | 83.194% |
| 3150 | MOBILE MINI INC COMMON STOCK USD.01 | 0.007% | 83.201% |
| 3151 | HERSHEY FOODS C | 0.007% | 83.208% |
| 3152 | FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01 | 0.007% | 83.215% |
| 3153 | YANZHOU COAL MI | 0.007% | 83.223% |
| 3154 | TOTAL CAPITAL C | 0.007% | 83.230% |
| 3155 | NIPPON KAYAKU C | 0.007% | 83.237% |
| 3156 | SKANDINAVISKA E | 0.007% | 83.244% |
| 3157 | NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75 | 0.007% | 83.251% |
| 3158 | BT GROUP PLC SPON ADR ADR | 0.007% | 83.258% |
| 3159 | SHENZHEN INTERN | 0.007% | 83.265% |
| 3160 | NUVASIVE INC COMMON STOCK USD.001 | 0.007% | 83.272% |
| 3161 | ASPEN TECHNOLOGY INC COMMON STOCK USD.1 | 0.007% | 83.279% |
| 3162 | BMC STOCK HOLDINGS INC COMMON STOCK USD.01 | 0.007% | 83.286% |
| 3163 | WILMAR INTERL L | 0.007% | 83.293% |
| 3164 | ARCONIC INC SR UNSECURED 02/22 5.87 | 0.007% | 83.300% |
| 3165 | MAEDA CORP | 0.007% | 83.307% |
| 3166 | KEMIRA OY | 0.007% | 83.314% |
| 3167 | TARGET CORP SR UNSECURED 04/26 2.5 | 0.007% | 83.321% |
| 3168 | GRAFTON GROUP P | 0.007% | 83.328% |
| 3169 | APPLIED MATERIALS INC SR UNSECURED 04/27 3.3 | 0.007% | 83.336% |
| 3170 | HIROSHIMA BANK | 0.007% | 83.343% |
| 3171 | HISCOX LTD | 0.007% | 83.350% |
| 3172 | NORMA GROUP AG | 0.007% | 83.357% |
| 3173 | KENEDIX REALTY | 0.007% | 83.364% |
| 3174 | NEWMARKET CORP COMMON STOCK | 0.007% | 83.371% |
| 3175 | EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5 | 0.007% | 83.378% |
| 3176 | ARCBEST CORP COMMON STOCK USD.01 | 0.007% | 83.385% |
| 3177 | ALTRAN TECHNOLO | 0.007% | 83.392% |
| 3178 | TIETO CORP OYJ | 0.007% | 83.399% |
| 3179 | KINGBOARD LAMIN | 0.007% | 83.406% |
| 3180 | NIPPON KONPO UN | 0.007% | 83.413% |
| 3181 | IMCD GROUP NV | 0.007% | 83.420% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3182 | PLANTRONICS INC COMMON STOCK USD.01 | 0.007% | 83.427% |
| 3183 | JAPAN AIRLINES | 0.007% | 83.434% |
| 3184 | SAGE GROUP PLC/ | 0.007% | 83.441% |
| 3185 | MASIMO CORP COMMON STOCK USD.001 | 0.007% | 83.448% |
| 3186 | ENTEL EMP NAC T | 0.007% | 83.455% |
| 3187 | ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5 | 0.007% | 83.462% |
| 3188 | ACTIVISION BLIZZARD SR UNSECURED 06/22 2.6 | 0.007% | 83.469% |
| 3189 | EMPRESAS CMPC S | 0.007% | 83.476% |
| 3190 | TRAVIS PERKINS | 0.007% | 83.483% |
| 3191 | BANK OF GEORGIA | 0.007% | 83.490% |
| 3192 | EMPLOYERS HOLDINGS INC COMMON STOCK USD.01 | 0.007% | 83.497% |
| 3193 | CALGON CARBON C | 0.007% | 83.503% |
| 3194 | SHINSEI BANK | 0.007% | 83.510% |
| 3195 | ADEKA CORPORATI | 0.007% | 83.517% |
| 3196 | SONIC HEALTHCAR | 0.007% | 83.524% |
| 3197 | AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3 | 0.007% | 83.531% |
| 3198 | VOLKSWAGEN LEAS | 0.007% | 83.538% |
| 3199 | SIDERURGICA NAC | 0.007% | 83.545% |
| 3200 | AENA SA | 0.007% | 83.552% |
| 3201 | BK OF KYOTO | 0.007% | 83.559% |
| 3202 | FIRST BUSEY CORP COMMON STOCK USD.001 | 0.007% | 83.566% |
| 3203 | SUEDZUCKER AG | 0.007% | 83.573% |
| 3204 | GREGGS PLC | 0.007% | 83.580% |
| 3205 | HANNOVER RUECKV | 0.007% | 83.587% |
| 3206 | SOUTH32 ADR ADR | 0.007% | 83.593% |
| 3207 | SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01 | 0.007% | 83.600% |
| 3208 | FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0 | 0.007% | 83.607% |
| 3209 | INNOSPEC INC COMMON STOCK USD.01 | 0.007% | 83.614% |
| 3210 | SCHWEITZER-MAUD | 0.007% | 83.621% |
| 3211 | RED HAT INC COMMON STOCK USD.0001 | 0.007% | 83.628% |
| 3212 | WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3 | 0.007% | 83.635% |
| 3213 | ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001 | 0.007% | 83.642% |
| 3214 | KREDITANSTALT F | 0.007% | 83.648% |
| 3215 | YTL CORP | 0.007% | 83.655% |
| 3216 | TRIUMPH GROUP I | 0.007% | 83.662% |
| 3217 | PROTO LABS INC COMMON STOCK USD.001 | 0.007% | 83.669% |
| 3218 | GS YUASA CORP | 0.007% | 83.676% |
| 3219 | NAVIGATORS GROUP INC COMMON STOCK USD.1 | 0.007% | 83.683% |
| 3220 | NOF CORP | 0.007% | 83.690% |
| 3221 | DRAX GROUP PLC | 0.007% | 83.696% |
| 3222 | CBS CORP COMPANY GUAR 01/27 2.9 | 0.007% | 83.703% |
| 3223 | KOREAN AIR LINE | 0.007% | 83.710% |
| 3224 | RENGO CO | 0.007% | 83.717% |
| 3225 | AEROVIRONMENT I | 0.007% | 83.724% |
| 3226 | AKBANK TAS | 0.007% | 83.731% |
| 3227 | GASLOG LTD | 0.007% | 83.738% |
| 3228 | TOYOBO CO | 0.007% | 83.744% |
| 3229 | SHOWA SHELL SEK | 0.007% | 83.751% |
| 3230 | HUANENG RENEWAB | 0.007% | 83.758% |
| 3231 | CSG SYSTEMS INTL INC COMMON STOCK USD.01 | 0.007% | 83.765% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3232 | SOUTHERN CO SR UNSECURED 06/20 2.75 | 0.007% | 83.772% |
| 3233 | SUEZ ENVIRONMEN | 0.007% | 83.778% |
| 3234 | SILICON LABORAT | 0.007% | 83.785% |
| 3235 | ISS A/S | 0.007% | 83.792% |
| 3236 | DORMA+KABA HOLD | 0.007% | 83.799% |
| 3237 | TS TECH CO.LTD | 0.007% | 83.806% |
| 3238 | ASIA CEMENT | 0.007% | 83.812% |
| 3239 | CDK GLOBAL INC COMMON STOCK USD.01 | 0.007% | 83.819% |
| 3240 | CHINA INSURANCE | 0.007% | 83.826% |
| 3241 | FUTURE LAND DEV | 0.007% | 83.833% |
| 3242 | FAST RETAILING | 0.007% | 83.839% |
| 3243 | DIODES INC COMMON STOCK USD.667 | 0.007% | 83.846% |
| 3244 | CBS CORP COMPANY GUAR 01/25 3.5 | 0.007% | 83.853% |
| 3245 | ACADIA REALTY TRUST REIT USD.001 | 0.007% | 83.860% |
| 3246 | RUMO SA | 0.007% | 83.866% |
| 3247 | ADMIRAL GROUP | 0.007% | 83.873% |
| 3248 | DIAMONDROCK HOSPITALITY CO REIT USD.01 | 0.007% | 83.880% |
| 3249 | POWERTECH TECHN | 0.007% | 83.887% |
| 3250 | MARUHA NICHIRO | 0.007% | 83.894% |
| 3251 | ALEXANDER + BALDWIN INC REIT | 0.007% | 83.900% |
| 3252 | VERISIGN | 0.007% | 83.907% |
| 3253 | BOISE CASCADE CO COMMON STOCK USD.01 | 0.007% | 83.914% |
| 3254 | AMBU A/S | 0.007% | 83.921% |
| 3255 | HENKEL KGAA-PRE | 0.007% | 83.927% |
| 3256 | SIMCORP A/S | 0.007% | 83.934% |
| 3257 | RYDER SYSTEM IN | 0.007% | 83.941% |
| 3258 | SCIENTIFIC GAME | 0.007% | 83.947% |
| 3259 | WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125 | 0.007% | 83.954% |
| 3260 | ENEL FINANCE IN | 0.007% | 83.961% |
| 3261 | FORBO HLDG | 0.007% | 83.968% |
| 3262 | PRA GROUP INC COMMON STOCK USD.01 | 0.007% | 83.974% |
| 3263 | METHODE ELEC IN | 0.007% | 83.981% |
| 3264 | NOVANTA INC COMMON STOCK | 0.007% | 83.988% |
| 3265 | TAIYO YUDEN CO | 0.007% | 83.994% |
| 3266 | SAWAI PHARM CO | 0.007% | 84.001% |
| 3267 | UTD TECHNOLOGIE | 0.007% | 84.008% |
| 3268 | JIANGXI COPPER | 0.007% | 84.015% |
| 3269 | MEDIASET ESPANA | 0.007% | 84.021% |
| 3270 | CHART INDUSTRIE | 0.007% | 84.028% |
| 3271 | ALSTRIA OFFICE | 0.007% | 84.035% |
| 3272 | HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0 | 0.007% | 84.041% |
| 3273 | NTT DATA | 0.007% | 84.048% |
| 3274 | CHINA MINSHENG | 0.007% | 84.055% |
| 3275 | HAITIAN INTL HL | 0.007% | 84.061% |
| 3276 | GOME ELECTRICAL | 0.007% | 84.068% |
| 3277 | KAMAN CORP COMMON STOCK USD1.0 | 0.007% | 84.075% |
| 3278 | VERIFONE SYSTEMS INC COMMON STOCK USD.01 | 0.007% | 84.081% |
| 3279 | XPERI CORP COMMON STOCK USD.001 | 0.007% | 84.088% |
| 3280 | JM AB | 0.007% | 84.095% |
| 3281 | ABERCROMBIE & F | 0.007% | 84.101% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3282 | BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01 | 0.007% | 84.108% |
| 3283 | KCC CORP | 0.007% | 84.115% |
| 3284 | H. LUNDBECK A/S | 0.007% | 84.121% |
| 3285 | THAI OIL PCL-FR | 0.007% | 84.128% |
| 3286 | XENIA HOTELS + RESORTS INC REIT USD.01 | 0.007% | 84.135% |
| 3287 | HK & CHINA GAS | 0.007% | 84.141% |
| 3288 | IROBOT CORP | 0.007% | 84.148% |
| 3289 | BHP BILLITON FI | 0.007% | 84.154% |
| 3290 | ORION CORP | 0.007% | 84.161% |
| 3291 | NAGACORP LTD | 0.007% | 84.168% |
| 3292 | DHX MEDIA LTD | 0.007% | 84.174% |
| 3293 | WABCO HOLDINGS INC COMMON STOCK USD.01 | 0.007% | 84.181% |
| 3294 | OIL STATES INTERNATIONAL INC COMMON STOCK USD.01 | 0.007% | 84.187% |
| 3295 | BANCA MEDIOLANU | 0.007% | 84.194% |
| 3296 | NIPPON LIGHT ME | 0.007% | 84.201% |
| 3297 | PEAB AB | 0.007% | 84.207% |
| 3298 | ING GROEP NV 0. | 0.007% | 84.214% |
| 3299 | KUBOTA CORP | 0.007% | 84.220% |
| 3300 | OUTFRONT MEDIA INC REIT USD.01 | 0.007% | 84.227% |
| 3301 | STAG INDUSTRIAL INC REIT USD.01 | 0.007% | 84.233% |
| 3302 | ADVANSIX INC COMMON STOCK USD.01 | 0.007% | 84.240% |
| 3303 | OCI COMPANY LTD | 0.007% | 84.247% |
| 3304 | JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 3.625 | 0.007% | 84.253% |
| 3305 | DELTA ELECTRONI | 0.007% | 84.260% |
| 3306 | SLEEP NUMBER CORP COMMON STOCK USD.01 | 0.007% | 84.266% |
| 3307 | MABUCHI MOTOR C | 0.007% | 84.273% |
| 3308 | FUJITSU GENERAL | 0.007% | 84.279% |
| 3309 | SYNTHOMER PLC | 0.007% | 84.286% |
| 3310 | HUB GROUP INC CL A COMMON STOCK USD.01 | 0.007% | 84.292% |
| 3311 | ERICSSON LM SR UNSECURED 05/22 4.125 | 0.007% | 84.299% |
| 3312 | LIQUOR STORES N | 0.007% | 84.306% |
| 3313 | EULER & HERMES | 0.007% | 84.312% |
| 3314 | RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01 | 0.007% | 84.319% |
| 3315 | NUFARM | 0.007% | 84.325% |
| 3316 | ATLAS COPCO AB | 0.007% | 84.332% |
| 3317 | HARRIS CORPORATION SR UNSECURED 04/20 2.7 | 0.007% | 84.338% |
| 3318 | COTIVITI HOLDINGS INC COMMON STOCK USD.001 | 0.007% | 84.345% |
| 3319 | LLOYDS BANK PLC COMPANY GUAR 08/20 2.7 | 0.007% | 84.351% |
| 3320 | AMEREN CORP SR UNSECURED 11/20 2.7 | 0.007% | 84.358% |
| 3321 | ISRAEL DISCOUNT | 0.007% | 84.364% |
| 3322 | VAKRANGEE LTD | 0.007% | 84.371% |
| 3323 | ORIENTAL LAND C | 0.007% | 84.377% |
| 3324 | NEXITY | 0.007% | 84.384% |
| 3325 | HITACHI CAPITAL | 0.007% | 84.390% |
| 3326 | FED SIGNAL CORP | 0.007% | 84.397% |
| 3327 | BREWIN DOLPHIN | 0.007% | 84.403% |
| 3328 | OXFORD INDUSTRI | 0.006% | 84.410% |
| 3329 | CORE-MARK HLDG | 0.006% | 84.416% |
| 3330 | SAN IN GODO BAN | 0.006% | 84.423% |
| 3331 | DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95 | 0.006% | 84.429% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3332 | GALLIFORD TRY P | 0.006% | 84.436% |
| 3333 | MULTI COLOR CORP COMMON STOCK | 0.006% | 84.442% |
| 3334 | CHINA AIRLINES | 0.006% | 84.449% |
| 3335 | EBIX INC COMMON STOCK USD.1 | 0.006% | 84.455% |
| 3336 | CRH (DUBLIN) | 0.006% | 84.462% |
| 3337 | CENCOSUD SA | 0.006% | 84.468% |
| 3338 | NATIONAL FUEL GAS CO COMMON STOCK USD1.0 | 0.006% | 84.475% |
| 3339 | BOFI HOLDING INC COMMON STOCK USD.01 | 0.006% | 84.481% |
| 3340 | CENOVUS ENERGY INC SR UNSECURED 08/22 3 | 0.006% | 84.487% |
| 3341 | USHIO INC | 0.006% | 84.494% |
| 3342 | LEND LEASE CORP | 0.006% | 84.500% |
| 3343 | PRIMORIS SERVICES CORP COMMON STOCK USD.0001 | 0.006% | 84.507% |
| 3344 | APOLLO TYRES | 0.006% | 84.513% |
| 3345 | GRUPO AEROPORTUARIO SUR ADR ADR | 0.006% | 84.520% |
| 3346 | SHANGHAI INDL | 0.006% | 84.526% |
| 3347 | BEKAERT SA | 0.006% | 84.533% |
| 3348 | WASHINGTON REIT REIT USD.01 | 0.006% | 84.539% |
| 3349 | LIBERTY EXPEDIA HOLD A COMMON STOCK | 0.006% | 84.545% |
| 3350 | MAPLETREE COMME | 0.006% | 84.552% |
| 3351 | PRIMARY HEALTH | 0.006% | 84.558% |
| 3352 | SULZER AG | 0.006% | 84.565% |
| 3353 | CHINA HONGQIAO | 0.006% | 84.571% |
| 3354 | S + T BANCORP INC COMMON STOCK USD2.5 | 0.006% | 84.578% |
| 3355 | ENDO INTERNATIO | 0.006% | 84.584% |
| 3356 | JSE LTD | 0.006% | 84.590% |
| 3357 | NISHI-NIPPON FI | 0.006% | 84.597% |
| 3358 | FIRM CAPITAL MO | 0.006% | 84.603% |
| 3359 | CHUGOKU BANK | 0.006% | 84.610% |
| 3360 | ACTUANT CORP A COMMON STOCK USD.2 | 0.006% | 84.616% |
| 3361 | MDU RES GROUP I | 0.006% | 84.623% |
| 3362 | SKY CITY | 0.006% | 84.629% |
| 3363 | UNIBET GROUP PL | 0.006% | 84.635% |
| 3364 | BIRD CONSTRUCTI | 0.006% | 84.642% |
| 3365 | ZILLOW GROUP INC C COMMON STOCK | 0.006% | 84.648% |
| 3366 | CASIO COMPUTER | 0.006% | 84.655% |
| 3367 | BYD ELECTRONIC | 0.006% | 84.661% |
| 3368 | BOB EVANS FARMS | 0.006% | 84.667% |
| 3369 | MEDICLINIC INTE | 0.006% | 84.674% |
| 3370 | DET N O A | 0.006% | 84.680% |
| 3371 | IIDA GROUP HOLD | 0.006% | 84.686% |
| 3372 | MANDO CORPORATI | 0.006% | 84.693% |
| 3373 | KYUSHU FINANCA | 0.006% | 84.699% |
| 3374 | BANCFIRST CORP | 0.006% | 84.706% |
| 3375 | L BRANDS INC COMPANY GUAR 02/22 5.625 | 0.006% | 84.712% |
| 3376 | ESCO TECHNOLOGIES INC COMMON STOCK USD.01 | 0.006% | 84.718% |
| 3377 | INDIVIOR PLC | 0.006% | 84.725% |
| 3378 | TATA MOTORS LTD | 0.006% | 84.731% |
| 3379 | SFS GROUP AG | 0.006% | 84.737% |
| 3380 | IYO BANK | 0.006% | 84.744% |
| 3381 | STATE BK OF IND | 0.006% | 84.750% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3382 | NATIONWIDE BLDG | 0.006% | 84.756% |
| 3383 | DIXONS CARPHONE | 0.006% | 84.763% |
| 3384 | CYRELA BRAZIL R | 0.006% | 84.769% |
| 3385 | ABB LTD SPON ADR ADR | 0.006% | 84.775% |
| 3386 | BLACK HILLS CORP COMMON STOCK USD1.0 | 0.006% | 84.782% |
| 3387 | QUAKER CHEMICAL CORP COMMON STOCK USD1.0 | 0.006% | 84.788% |
| 3388 | COCA-COLA BOTTL | 0.006% | 84.795% |
| 3389 | X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT | 0.006% | 84.801% |
| 3390 | SYDBANK | 0.006% | 84.807% |
| 3391 | STEELCASE INC | 0.006% | 84.814% |
| 3392 | THIRD POINT REI | 0.006% | 84.820% |
| 3393 | NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6 | 0.006% | 84.826% |
| 3394 | EUROCOMMERCIAL | 0.006% | 84.833% |
| 3395 | ACORDA THERAPEU | 0.006% | 84.839% |
| 3396 | POOL CORP COMMON STOCK USD.001 | 0.006% | 84.845% |
| 3397 | WH SMITH PLC | 0.006% | 84.852% |
| 3398 | KOITO MFG CO | 0.006% | 84.858% |
| 3399 | TOPCON CORPORAT | 0.006% | 84.864% |
| 3400 | LEGEND HOLDINGS | 0.006% | 84.871% |
| 3401 | VOLKSWAGEN LEAS | 0.006% | 84.877% |
| 3402 | GENTHERM INC COMMON STOCK | 0.006% | 84.883% |
| 3403 | ALUMINIUM CORP | 0.006% | 84.889% |
| 3404 | CHOICE HOTELS INTL INC COMMON STOCK USD.01 | 0.006% | 84.896% |
| 3405 | WGL HOLDINGS INC COMMON STOCK | 0.006% | 84.902% |
| 3406 | SMC CORP | 0.006% | 84.908% |
| 3407 | DGB FINANCIAL G | 0.006% | 84.915% |
| 3408 | BROOKS AUTOMATI | 0.006% | 84.921% |
| 3409 | FLETCHER BUILDI | 0.006% | 84.927% |
| 3410 | SURUGA BANK | 0.006% | 84.933% |
| 3411 | SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375 | 0.006% | 84.940% |
| 3412 | AUST & NZ BK GP | 0.006% | 84.946% |
| 3413 | HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01 | 0.006% | 84.952% |
| 3414 | AEON FINANCIAL | 0.006% | 84.959% |
| 3415 | MAEDA ROAD CONS | 0.006% | 84.965% |
| 3416 | ENI | 0.006% | 84.971% |
| 3417 | CINeworld GROUP | 0.006% | 84.977% |
| 3418 | PSP SWISS PROPE | 0.006% | 84.984% |
| 3419 | SJM HOLDINGS LT | 0.006% | 84.990% |
| 3420 | PENNON GROUP | 0.006% | 84.996% |
| 3421 | 1ST SOURCE CORP COMMON STOCK | 0.006% | 85.002% |
| 3422 | MARINE HARVEST | 0.006% | 85.009% |
| 3423 | SIAS SPA | 0.006% | 85.015% |
| 3424 | Denison Mines C | 0.006% | 85.021% |
| 3425 | BRIGGS & STRATT | 0.006% | 85.027% |
| 3426 | UNILEVER NV | 0.006% | 85.034% |
| 3427 | KELLOGG CO 4% 1 | 0.006% | 85.040% |
| 3428 | GLUSKIN SHEFF & | 0.006% | 85.046% |
| 3429 | FIRST INTERSTATE BANCYSYS A COMMON STOCK | 0.006% | 85.052% |
| 3430 | KAJIMA CORP | 0.006% | 85.058% |
| 3431 | KOREA LIFE INSU | 0.006% | 85.065% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3432 | LUK FOOK HOLDIN | 0.006% | 85.071% |
| 3433 | CELLTRION INC K | 0.006% | 85.077% |
| 3434 | PETROFAC LTD | 0.006% | 85.083% |
| 3435 | KEIHAN ELECTRIC | 0.006% | 85.090% |
| 3436 | KAISER ALUMINUM CORP COMMON STOCK USD.01 | 0.006% | 85.096% |
| 3437 | STANLEY ELECTRI | 0.006% | 85.102% |
| 3438 | INTUITIVE SURGICAL INC COMMON STOCK USD.001 | 0.006% | 85.108% |
| 3439 | SUPER GROUP | 0.006% | 85.114% |
| 3440 | RETAIL OPPORTUNITY INVESTMEN REIT USD.0001 | 0.006% | 85.121% |
| 3441 | FINANCIAL ENGINES INC COMMON STOCK USD.0001 | 0.006% | 85.127% |
| 3442 | FUCHS PETROLUB | 0.006% | 85.133% |
| 3443 | EXELIXIS INC | 0.006% | 85.139% |
| 3444 | CRAY INC COMMON STOCK USD.01 | 0.006% | 85.145% |
| 3445 | MODERN TIMES GR | 0.006% | 85.152% |
| 3446 | IMPALA PLATINUM | 0.006% | 85.158% |
| 3447 | MOBIMO HLDG AG | 0.006% | 85.164% |
| 3448 | WABASH NATIONAL | 0.006% | 85.170% |
| 3449 | CHICO'S FAS INC | 0.006% | 85.176% |
| 3450 | WETHERSPOON (J. | 0.006% | 85.183% |
| 3451 | ST MODWEN PROPS | 0.006% | 85.189% |
| 3452 | AYALA CORP | 0.006% | 85.195% |
| 3453 | MELROSE INDUSTR | 0.006% | 85.201% |
| 3454 | TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0 | 0.006% | 85.207% |
| 3455 | PIZZA PIZZA ROY | 0.006% | 85.214% |
| 3456 | DICK S SPORTING GOODS INC COMMON STOCK USD.01 | 0.006% | 85.220% |
| 3457 | BANCA POPOLARE | 0.006% | 85.226% |
| 3458 | CORBION NV | 0.006% | 85.232% |
| 3459 | ERAMET | 0.006% | 85.238% |
| 3460 | VIAVI SOLUTIONS INC COMMON STOCK USD.001 | 0.006% | 85.244% |
| 3461 | MITSUBISHI LOGI | 0.006% | 85.251% |
| 3462 | SNAM SPA | 0.006% | 85.257% |
| 3463 | TUTOR PERINI CORP COMMON STOCK USD1.0 | 0.006% | 85.263% |
| 3464 | GRAPHIC PACKAGING INTL COMPANY GUAR 04/21 4.75 | 0.006% | 85.269% |
| 3465 | PULTEGROUP INC COMPANY GUAR 03/21 4.25 | 0.006% | 85.275% |
| 3466 | OM ASSET MANAGE | 0.006% | 85.281% |
| 3467 | SYNAPTICS INC COMMON STOCK USD.001 | 0.006% | 85.287% |
| 3468 | LANCASHIRE HLDG | 0.006% | 85.293% |
| 3469 | MARTEN TRANSPORT LTD COMMON STOCK USD.01 | 0.006% | 85.300% |
| 3470 | MORGAN STANLEY SR UNSECURED 08/21 3.125 | 0.006% | 85.306% |
| 3471 | CHINA RESOURCES | 0.006% | 85.312% |
| 3472 | GAIL INDIA LTD | 0.006% | 85.318% |
| 3473 | HAWAIIAN ELECTRIC INDS COMMON STOCK | 0.006% | 85.324% |
| 3474 | NISHIMATSU CONS | 0.006% | 85.330% |
| 3475 | TAIWAN UNION TE | 0.006% | 85.336% |
| 3476 | CHINA DEVELOPME | 0.006% | 85.342% |
| 3477 | TENET HEALTHCARE CORP COMMON STOCK USD.05 | 0.006% | 85.348% |
| 3478 | CORE LABORATORI | 0.006% | 85.355% |
| 3479 | ASTEC INDUSTRIE | 0.006% | 85.361% |
| 3480 | DEUTSCHE PFANDB | 0.006% | 85.367% |
| 3481 | POWER ASSETS HO | 0.006% | 85.373% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3482 | TIVITY HEALTH INC COMMON STOCK USD.001 | 0.006% | 85.379% |
| 3483 | PAYCOM SOFTWARE INC COMMON STOCK USD.01 | 0.006% | 85.385% |
| 3484 | INDEPENDENT BANK GROUP INC COMMON STOCK USD.01 | 0.006% | 85.391% |
| 3485 | TESLA INC COMMON STOCK USD.001 | 0.006% | 85.397% |
| 3486 | TAURON POLSKA E | 0.006% | 85.403% |
| 3487 | HARSCO CORP | 0.006% | 85.409% |
| 3488 | BROOKLINE BANCORP INC COMMON STOCK USD.01 | 0.006% | 85.416% |
| 3489 | CA INC 3.6% 01A | 0.006% | 85.422% |
| 3490 | CHANG HWA COMME | 0.006% | 85.428% |
| 3491 | ADVANCED | 0.006% | 85.434% |
| 3492 | UNIVERSAL CORP | 0.006% | 85.440% |
| 3493 | ANALOGIC CORP | 0.006% | 85.446% |
| 3494 | BANREGIO GRUPO | 0.006% | 85.452% |
| 3495 | BENESSE CORP | 0.006% | 85.458% |
| 3496 | BARCLAYS PLC 1. | 0.006% | 85.464% |
| 3497 | ELIOR | 0.006% | 85.470% |
| 3498 | GPO FIN INBURSA | 0.006% | 85.476% |
| 3499 | CIELO SA | 0.006% | 85.482% |
| 3500 | BOSSARD HOLDING | 0.006% | 85.488% |
| 3501 | CHINA PACIFIC I | 0.006% | 85.494% |
| 3502 | SILTRONIC AG | 0.006% | 85.501% |
| 3503 | SARTORIUS AG-VO | 0.006% | 85.507% |
| 3504 | HEICO CORP CLASS A COMMON STOCK USD.01 | 0.006% | 85.513% |
| 3505 | SHENZHEN INVEST | 0.006% | 85.519% |
| 3506 | CHARTER HALL GR | 0.006% | 85.525% |
| 3507 | NISOURCE INC | 0.006% | 85.531% |
| 3508 | VISCOFAN SA | 0.006% | 85.537% |
| 3509 | CHINA CINDA ASS | 0.006% | 85.543% |
| 3510 | MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01 | 0.006% | 85.549% |
| 3511 | FOX FACTORY HOLDING CORP COMMON STOCK USD.001 | 0.006% | 85.555% |
| 3512 | SPIN MASTER COR | 0.006% | 85.561% |
| 3513 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6 | 0.006% | 85.567% |
| 3514 | HYSTER YALE MATERIALS COMMON STOCK USD.01 | 0.006% | 85.573% |
| 3515 | MARCUS + MILLICHAP INC COMMON STOCK USD.0001 | 0.006% | 85.579% |
| 3516 | AES CORP/VA SR UNSECURED 07/21 7.375 | 0.006% | 85.585% |
| 3517 | GROUPE FNAC | 0.006% | 85.591% |
| 3518 | CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001 | 0.006% | 85.597% |
| 3519 | IJM CORP BERHAD | 0.006% | 85.603% |
| 3520 | SUMCO CORPORATI | 0.006% | 85.609% |
| 3521 | FINECOBANK BANC | 0.006% | 85.615% |
| 3522 | SANTEN PHARM CO | 0.006% | 85.621% |
| 3523 | SCHOLASTIC CORP | 0.006% | 85.627% |
| 3524 | TAIYO NIPPON SA | 0.006% | 85.633% |
| 3525 | KYOWA EXEO CORP | 0.006% | 85.639% |
| 3526 | REALPAGE INC COMMON STOCK USD.001 | 0.006% | 85.645% |
| 3527 | NOVATEK MICROEL | 0.006% | 85.651% |
| 3528 | AMMB HOLDINGS B | 0.006% | 85.657% |
| 3529 | HITACHI CHEMICA | 0.006% | 85.663% |
| 3530 | TAL EDUCATION GROUP ADR ADR | 0.006% | 85.669% |
| 3531 | NIPPON SHOKUBAI | 0.006% | 85.675% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3532 | KREDITANST FUER | 0.006% | 85.681% |
| 3533 | SUMITOMO MITSUI | 0.006% | 85.687% |
| 3534 | S-OIL CORPORATI | 0.006% | 85.693% |
| 3535 | PFEIFFER VAC TE | 0.006% | 85.699% |
| 3536 | HYUNDAI DEVELOP | 0.006% | 85.705% |
| 3537 | INFINITY PROPERTY + CASUALTY COMMON STOCK | 0.006% | 85.711% |
| 3538 | CD PROJEKT SA | 0.006% | 85.717% |
| 3539 | CHINA LODGING GROUP SPON ADS ADR | 0.006% | 85.723% |
| 3540 | CCR SA | 0.006% | 85.729% |
| 3541 | COM2US CORPORAT | 0.006% | 85.735% |
| 3542 | GOVERNMENT PROPERTIES INCOME REIT USD.01 | 0.006% | 85.741% |
| 3543 | TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02 | 0.006% | 85.747% |
| 3544 | SHERWIN WILLIAMS CO SR UNSECURED 06/22 2.75 | 0.006% | 85.752% |
| 3545 | SENIOR PLC | 0.006% | 85.758% |
| 3546 | HUA NAN FINANCI | 0.006% | 85.764% |
| 3547 | COCA COLA CO/THE SR UNSECURED 05/22 2.2 | 0.006% | 85.770% |
| 3548 | FAR EAST HORIZO | 0.006% | 85.776% |
| 3549 | NTHN STAR RES L | 0.006% | 85.782% |
| 3550 | COMPUTERSHARE L | 0.006% | 85.788% |
| 3551 | AIR NEW ZEALAND | 0.006% | 85.794% |
| 3552 | HYATT HOTELS CORP CL A COMMON STOCK USD.01 | 0.006% | 85.800% |
| 3553 | USIMINAS USI SD | 0.006% | 85.806% |
| 3554 | PARK NATIONAL CORP COMMON STOCK | 0.006% | 85.812% |
| 3555 | NIPPON SUISAN | 0.006% | 85.818% |
| 3556 | KNOWLES CORP COMMON STOCK USD.01 | 0.006% | 85.823% |
| 3557 | MAGELLAN AEROSP | 0.006% | 85.829% |
| 3558 | SUN HYDRAULICS CORP COMMON STOCK USD.001 | 0.006% | 85.835% |
| 3559 | GOLDEN AGRI RES | 0.006% | 85.841% |
| 3560 | QINETIQ GROUP P | 0.006% | 85.847% |
| 3561 | MEDIBANK PVT LT | 0.006% | 85.853% |
| 3562 | EURONEXT NV | 0.006% | 85.859% |
| 3563 | EMBRAER SA SPON ADR ADR | 0.006% | 85.865% |
| 3564 | SIG | 0.006% | 85.871% |
| 3565 | AUTO TRADER GRO | 0.006% | 85.876% |
| 3566 | SIHUAN PHARMACE | 0.006% | 85.882% |
| 3567 | SUN TV NETWORK | 0.006% | 85.888% |
| 3568 | CSRA INC COMMON STOCK USD.001 | 0.006% | 85.894% |
| 3569 | GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25 | 0.006% | 85.900% |
| 3570 | DRILLISCH AG | 0.006% | 85.906% |
| 3571 | YUEXIU PROPERTY | 0.006% | 85.912% |
| 3572 | MANITOWOC COMPANY INC COMMON STOCK USD.01 | 0.006% | 85.918% |
| 3573 | REXFORD INDUSTR | 0.006% | 85.923% |
| 3574 | LEXINGTON REALTY TRUST REIT USD.0001 | 0.006% | 85.929% |
| 3575 | CAP SA | 0.006% | 85.935% |
| 3576 | CAREER EDUCATION CORP COMMON STOCK USD.01 | 0.006% | 85.941% |
| 3577 | JUNO THERAPEUTICS INC COMMON STOCK USD.0001 | 0.006% | 85.947% |
| 3578 | FLEXIUM INTERCO | 0.006% | 85.953% |
| 3579 | MCGRATH RENTCORP COMMON STOCK | 0.006% | 85.958% |
| 3580 | GAP INC/THE SR UNSECURED 04/21 5.95 | 0.006% | 85.964% |
| 3581 | MARKEL CORPORATION SR UNSECURED 06/21 5.35 | 0.006% | 85.970% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3582 | BANK MILLENIUM | 0.006% | 85.976% |
| 3583 | WSFS FINANCIAL CORP COMMON STOCK USD.01 | 0.006% | 85.982% |
| 3584 | INVENTEC CORP | 0.006% | 85.988% |
| 3585 | PINNACLE WEST CAPITAL COMMON STOCK | 0.006% | 85.993% |
| 3586 | VF CORP SR UNSECURED 09/21 3.5 | 0.006% | 85.999% |
| 3587 | GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001 | 0.006% | 86.005% |
| 3588 | SHIONOGI & CO | 0.006% | 86.011% |
| 3589 | SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001 | 0.006% | 86.017% |
| 3590 | MEGMILK SNOW BR | 0.006% | 86.022% |
| 3591 | HYUNDAI DS,NEW | 0.006% | 86.028% |
| 3592 | ACCTON | 0.006% | 86.034% |
| 3593 | GREENCORE GROUP | 0.006% | 86.040% |
| 3594 | BALL CORP COMPANY GUAR 03/22 5 | 0.006% | 86.046% |
| 3595 | SAMSUNG HEAVY | 0.006% | 86.051% |
| 3596 | LIBERTY HLDGS | 0.006% | 86.057% |
| 3597 | DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95 | 0.006% | 86.063% |
| 3598 | GLORY | 0.006% | 86.069% |
| 3599 | NORDSTROM INC COMMON STOCK | 0.006% | 86.074% |
| 3600 | GENUS PLC | 0.006% | 86.080% |
| 3601 | CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3 | 0.006% | 86.086% |
| 3602 | DON QUIJOTE | 0.006% | 86.092% |
| 3603 | HISPANIA ACTIVO | 0.006% | 86.098% |
| 3604 | GRAND PACIF PET | 0.006% | 86.103% |
| 3605 | LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0 | 0.006% | 86.109% |
| 3606 | SYKES ENTERPRISES INC COMMON STOCK USD.01 | 0.006% | 86.115% |
| 3607 | GILEAD SCIENCES INC SR UNSECURED 12/21 4.4 | 0.006% | 86.121% |
| 3608 | ASHMORE GROUP | 0.006% | 86.126% |
| 3609 | UBM PLC | 0.006% | 86.132% |
| 3610 | KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01 | 0.006% | 86.138% |
| 3611 | INTERPUMP GROUP | 0.006% | 86.144% |
| 3612 | AZZ INC COMMON STOCK USD1.0 | 0.006% | 86.149% |
| 3613 | CTS EVENTIM | 0.006% | 86.155% |
| 3614 | CMS ENERGY CORP SR UNSECURED 03/24 3.875 | 0.006% | 86.161% |
| 3615 | JAPAN EXCHANGE | 0.006% | 86.167% |
| 3616 | NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375 | 0.006% | 86.172% |
| 3617 | GREAT PLAINS ENERGY INC COMMON STOCK | 0.006% | 86.178% |
| 3618 | EDF | 0.006% | 86.184% |
| 3619 | COMMONWEALTH BA | 0.006% | 86.190% |
| 3620 | NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5 | 0.006% | 86.195% |
| 3621 | ALSEA SAB DE CV | 0.006% | 86.201% |
| 3622 | ERG SPA | 0.006% | 86.207% |
| 3623 | TORO CO | 0.006% | 86.213% |
| 3624 | QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7 | 0.006% | 86.218% |
| 3625 | NIPPON ELEC GLA | 0.006% | 86.224% |
| 3626 | MACQUARIE ATLAS | 0.006% | 86.230% |
| 3627 | BANK OF NOVA SC | 0.006% | 86.235% |
| 3628 | COEUR MINING IN | 0.006% | 86.241% |
| 3629 | TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75 | 0.006% | 86.247% |
| 3630 | GENTING MALAYSI | 0.006% | 86.252% |
| 3631 | AXIATA GROUP | 0.006% | 86.258% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3632 | OSI SYSTEMS INC | 0.006% | 86.264% |
| 3633 | NIPPON GAS CO L | 0.006% | 86.270% |
| 3634 | JD SPORTS FASHI | 0.006% | 86.275% |
| 3635 | FUJI OIL CO | 0.006% | 86.281% |
| 3636 | BOBST GROUP AG | 0.006% | 86.287% |
| 3637 | ARCELORMITTAL SR UNSECURED 06/20 5.125 | 0.006% | 86.292% |
| 3638 | RECORDATI SPA | 0.006% | 86.298% |
| 3639 | TOKAI TOKYO SEC | 0.006% | 86.304% |
| 3640 | INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01 | 0.006% | 86.309% |
| 3641 | ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5 | 0.006% | 86.315% |
| 3642 | CANWEL BUILDING | 0.006% | 86.321% |
| 3643 | FIRST BANCORP/INC COMMON STOCK | 0.006% | 86.326% |
| 3644 | KINROSS GOLD CORP COMPANY GUAR 09/21 5.125 | 0.006% | 86.332% |
| 3645 | WELLS FARGO & C | 0.006% | 86.338% |
| 3646 | SOHO CHINA LTD | 0.006% | 86.343% |
| 3647 | MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5 | 0.006% | 86.349% |
| 3648 | MAPLETREE INDUS | 0.006% | 86.355% |
| 3649 | HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01 | 0.006% | 86.360% |
| 3650 | TRIPOD TECHNOLO | 0.006% | 86.366% |
| 3651 | AMGEN INC SR UNSECURED 11/21 3.875 | 0.006% | 86.372% |
| 3652 | MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25 | 0.006% | 86.377% |
| 3653 | PORTLAND GENERAL ELECTRIC CO COMMON STOCK | 0.006% | 86.383% |
| 3654 | ICA GRUPPEN AB | 0.006% | 86.389% |
| 3655 | OKUMA CORP | 0.006% | 86.394% |
| 3656 | TPK HOLDINGS CO | 0.006% | 86.400% |
| 3657 | PREMIER INC CLASS A COMMON STOCK USD.01 | 0.006% | 86.405% |
| 3658 | CASTELLUM AB NE | 0.006% | 86.411% |
| 3659 | RADIAN GROUP INC SR UNSECURED 03/21 7 | 0.006% | 86.417% |
| 3660 | AETNA INC 4.125 | 0.006% | 86.422% |
| 3661 | ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01 | 0.006% | 86.428% |
| 3662 | ENTERPRISE INNS | 0.006% | 86.434% |
| 3663 | DUKE ENERGY CORP SR UNSECURED 04/24 3.75 | 0.006% | 86.439% |
| 3664 | HAZAMA CORP(NEW | 0.006% | 86.445% |
| 3665 | GRAINCORP LTD | 0.006% | 86.450% |
| 3666 | TSINGTAO BREWER | 0.006% | 86.456% |
| 3667 | EBAY INC SR UNSECURED 03/22 3.8 | 0.006% | 86.462% |
| 3668 | NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01 | 0.006% | 86.467% |
| 3669 | TABCORP HLDGS L | 0.006% | 86.473% |
| 3670 | WR BERKLEY CORP | 0.006% | 86.479% |
| 3671 | BENEFICIAL BANCORP INC COMMON STOCK USD.01 | 0.006% | 86.484% |
| 3672 | DOMINO S PIZZA INC COMMON STOCK USD.01 | 0.006% | 86.490% |
| 3673 | INGEVITY CORP COMMON STOCK USD.01 | 0.006% | 86.495% |
| 3674 | GRAY TELEVISION INC COMMON STOCK | 0.006% | 86.501% |
| 3675 | FORMOSA PLASTIC | 0.006% | 86.507% |
| 3676 | NOW INC COMMON STOCK USD.01 | 0.006% | 86.512% |
| 3677 | BRITVIC | 0.006% | 86.518% |
| 3678 | ARCELORMITTAL NY REGISTERED NY REG SHRS | 0.006% | 86.523% |
| 3679 | ONE GAS INC COMMON STOCK | 0.006% | 86.529% |
| 3680 | BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45 | 0.006% | 86.535% |
| 3681 | NOS SGPS | 0.006% | 86.540% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3682 | BAT INTL FINANC | 0.006% | 86.546% |
| 3683 | SYMANTEC CORP SR UNSECURED 09/20 4.2 | 0.006% | 86.551% |
| 3684 | DEAN FOODS CO COMMON STOCK USD.01 | 0.006% | 86.557% |
| 3685 | AIR CHINA LTD | 0.006% | 86.562% |
| 3686 | RELIANCE INDS-S | 0.006% | 86.568% |
| 3687 | INVESTA OFFICE | 0.006% | 86.574% |
| 3688 | MICHAEL PAGE IN | 0.006% | 86.579% |
| 3689 | BUREAU VERITAS | 0.006% | 86.585% |
| 3690 | FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5 | 0.006% | 86.590% |
| 3691 | SIXT AG | 0.006% | 86.596% |
| 3692 | LONDOMETRIC PR | 0.006% | 86.601% |
| 3693 | ELECTRONICS | 0.006% | 86.607% |
| 3694 | MACK CALI REALTY CORP REIT USD.01 | 0.006% | 86.613% |
| 3695 | LATAM AIRLINES GROUP SP ADR ADR | 0.006% | 86.618% |
| 3696 | AARHUSKARLSHAMN | 0.006% | 86.624% |
| 3697 | NIPPON ACCOMMOD | 0.006% | 86.629% |
| 3698 | SHRIRAM TRANSP | 0.006% | 86.635% |
| 3699 | QEP RESOURCES INC SR UNSECURED 10/22 5.375 | 0.006% | 86.640% |
| 3700 | BALKRISHNA INDS | 0.006% | 86.646% |
| 3701 | AKER ASA | 0.006% | 86.651% |
| 3702 | TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8 | 0.006% | 86.657% |
| 3703 | KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5 | 0.006% | 86.663% |
| 3704 | FUYO GENERAL LE | 0.006% | 86.668% |
| 3705 | AEROPORTS DE PA | 0.006% | 86.674% |
| 3706 | SOCIETE TELEVIS | 0.006% | 86.679% |
| 3707 | WESTERN POWER W | 0.006% | 86.685% |
| 3708 | SPORTS DIRECT I | 0.006% | 86.690% |
| 3709 | TOKYO GAS CO | 0.006% | 86.696% |
| 3710 | SITEONE LANDSCAPE SUPPLY INC COMMON STOCK USD.01 | 0.006% | 86.701% |
| 3711 | BANK NEGARA IND | 0.006% | 86.707% |
| 3712 | VIACOM INC SR UNSECURED 12/21 3.875 | 0.006% | 86.712% |
| 3713 | DFDS A/S | 0.006% | 86.718% |
| 3714 | WOONGJIN COWAY | 0.006% | 86.723% |
| 3715 | WEB.COM GROUP INC COMMON STOCK USD.001 | 0.006% | 86.729% |
| 3716 | NETAPP INC SR UNSECURED 06/21 3.375 | 0.006% | 86.734% |
| 3717 | SPIE SA | 0.006% | 86.740% |
| 3718 | NOKIA OYJ SR UNSECURED 06/22 3.375 | 0.006% | 86.745% |
| 3719 | HEALTH AND HAPP | 0.005% | 86.751% |
| 3720 | ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45 | 0.005% | 86.756% |
| 3721 | DEWAN HOUSING F | 0.005% | 86.762% |
| 3722 | CALIFORNIA WATE | 0.005% | 86.767% |
| 3723 | CBS CORP COMPANY GUAR 03/22 3.375 | 0.005% | 86.773% |
| 3724 | POWER INTEGRATI | 0.005% | 86.778% |
| 3725 | CIT GROUP INC SR UNSECURED 05/20 5.375 | 0.005% | 86.784% |
| 3726 | SAVILLS PLC | 0.005% | 86.789% |
| 3727 | AOYAMA TRADING | 0.005% | 86.795% |
| 3728 | TELKOM GROUP LT | 0.005% | 86.800% |
| 3729 | NACHI-FUJIKOSHI | 0.005% | 86.806% |
| 3730 | WERELDHAVE NV | 0.005% | 86.811% |
| 3731 | GENERAL CABLE CORP COMMON STOCK USD.01 | 0.005% | 86.817% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3732 | PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9 | 0.005% | 86.822% |
| 3733 | ROPER TECHNOLOG | 0.005% | 86.828% |
| 3734 | SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25 | 0.005% | 86.833% |
| 3735 | BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001 | 0.005% | 86.839% |
| 3736 | PETKIM | 0.005% | 86.844% |
| 3737 | AUTODESK INC SR UNSECURED 06/20 3.125 | 0.005% | 86.850% |
| 3738 | HAPAG-LLOYD AG | 0.005% | 86.855% |
| 3739 | INDUSTRIAS PENO | 0.005% | 86.860% |
| 3740 | FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3 | 0.005% | 86.866% |
| 3741 | WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9 | 0.005% | 86.871% |
| 3742 | ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85 | 0.005% | 86.877% |
| 3743 | LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01 | 0.005% | 86.882% |
| 3744 | OSG CORP | 0.005% | 86.888% |
| 3745 | VIAD CORP | 0.005% | 86.893% |
| 3746 | UNUM GROUP SR UNSECURED 05/21 3 | 0.005% | 86.899% |
| 3747 | AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875 | 0.005% | 86.904% |
| 3748 | ING BANK NV SR UNSECURED 144A 03/21 2.75 | 0.005% | 86.910% |
| 3749 | FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219 | 0.005% | 86.915% |
| 3750 | SIXT SE PFD | 0.005% | 86.920% |
| 3751 | EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7 | 0.005% | 86.926% |
| 3752 | SUMITOMO BAKELI | 0.005% | 86.931% |
| 3753 | WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6 | 0.005% | 86.937% |
| 3754 | NIPPON PAINT CO | 0.005% | 86.942% |
| 3755 | US BANCORP SR UNSECURED 01/22 2.625 | 0.005% | 86.948% |
| 3756 | EXPONENT INC COMMON STOCK USD.001 | 0.005% | 86.953% |
| 3757 | ADTRAN INC | 0.005% | 86.959% |
| 3758 | GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75 | 0.005% | 86.964% |
| 3759 | JOHN DEERE CAPI | 0.005% | 86.969% |
| 3760 | HMS HOLDINGS CORP COMMON STOCK USD.01 | 0.005% | 86.975% |
| 3761 | BAE SYSTEMS HLD | 0.005% | 86.980% |
| 3762 | ANIXTER INC COMPANY GUAR 10/21 5.125 | 0.005% | 86.986% |
| 3763 | WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55 | 0.005% | 86.991% |
| 3764 | BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45 | 0.005% | 86.997% |
| 3765 | CARSales.COM LT | 0.005% | 87.002% |
| 3766 | BHP BILLITON LTD SPON ADR ADR | 0.005% | 87.007% |
| 3767 | CITIGROUP INC SR UNSECURED 03/21 2.7 | 0.005% | 87.013% |
| 3768 | LEGG MASON INC SR UNSECURED 07/19 2.7 | 0.005% | 87.018% |
| 3769 | EVA AIRWAYS | 0.005% | 87.024% |
| 3770 | SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625 | 0.005% | 87.029% |
| 3771 | ERIE INDEMNITY COMPANY CL A COMMON STOCK | 0.005% | 87.035% |
| 3772 | WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45 | 0.005% | 87.040% |
| 3773 | RAMBUS INC | 0.005% | 87.045% |
| 3774 | DEUTSCHE BANK AG SR UNSECURED 08/20 2.95 | 0.005% | 87.051% |
| 3775 | TAIWAN PAIHO | 0.005% | 87.056% |
| 3776 | QUALCOMM INC SR UNSECURED 05/22 3 | 0.005% | 87.062% |
| 3777 | SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75 | 0.005% | 87.067% |
| 3778 | SACYR SA | 0.005% | 87.072% |
| 3779 | CHINA AGRI-INDU | 0.005% | 87.078% |
| 3780 | QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5 | 0.005% | 87.083% |
| 3781 | SANTANDER HLDG | 0.005% | 87.089% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3782 | SELECT INCOME REIT REIT USD.01 | 0.005% | 87.094% |
| 3783 | CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45 | 0.005% | 87.099% |
| 3784 | UNIVERSAL DISPLAY CORP COMMON STOCK USD.01 | 0.005% | 87.105% |
| 3785 | DERICHEBOURG | 0.005% | 87.110% |
| 3786 | CAVIUM INC COMMON STOCK USD.001 | 0.005% | 87.116% |
| 3787 | WALT DISNEY CO | 0.005% | 87.121% |
| 3788 | CITIGROUP INC | 0.005% | 87.126% |
| 3789 | NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55 | 0.005% | 87.132% |
| 3790 | HARLEY DAVIDSON | 0.005% | 87.137% |
| 3791 | COMERICA BANK SR UNSECURED 06/20 2.5 | 0.005% | 87.143% |
| 3792 | SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875 | 0.005% | 87.148% |
| 3793 | SONAE, S.G.P.S. | 0.005% | 87.153% |
| 3794 | BADGER METER INC COMMON STOCK USD1.0 | 0.005% | 87.159% |
| 3795 | AMERICAN HONDA FINANCE SR UNSECURED 03/20 2.15 | 0.005% | 87.164% |
| 3796 | CEAT LTD | 0.005% | 87.170% |
| 3797 | HIKMA PHARMACEU | 0.005% | 87.175% |
| 3798 | CONSTELLATION B | 0.005% | 87.180% |
| 3799 | D'IETEREN TRADI | 0.005% | 87.186% |
| 3800 | ACERINOX SA | 0.005% | 87.191% |
| 3801 | QUARTERHILL INC | 0.005% | 87.197% |
| 3802 | LCY CHEMICAL CO | 0.005% | 87.202% |
| 3803 | MANAPPURAM FINA | 0.005% | 87.207% |
| 3804 | SIBANYE GOLD LT | 0.005% | 87.213% |
| 3805 | CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55 | 0.005% | 87.218% |
| 3806 | INVINCIBLE INVE | 0.005% | 87.223% |
| 3807 | SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0 | 0.005% | 87.229% |
| 3808 | KITE REALTY GROUP TRUST REIT USD.01 | 0.005% | 87.234% |
| 3809 | CALAVO GROWERS INC COMMON STOCK USD.001 | 0.005% | 87.240% |
| 3810 | CAVCO INDUSTRIES INC COMMON STOCK USD.01 | 0.005% | 87.245% |
| 3811 | MILACRON HOLDINGS CORP COMMON STOCK USD.01 | 0.005% | 87.250% |
| 3812 | ABBOTT LABORATORIES SR UNSECURED 03/20 2 | 0.005% | 87.256% |
| 3813 | INSPERITY INC | 0.005% | 87.261% |
| 3814 | GEA GROUP AG | 0.005% | 87.266% |
| 3815 | DAIICHI KOSHO C | 0.005% | 87.272% |
| 3816 | CROWN HOLDINGS INC COMMON STOCK USD5.0 | 0.005% | 87.277% |
| 3817 | TJX COS INC SR UNSECURED 06/21 2.75 | 0.005% | 87.282% |
| 3818 | ENGILITY HOLDINGS INC COMMON STOCK USD.01 | 0.005% | 87.288% |
| 3819 | CHOICE HOTELS INTL INC COMPANY GUAR 07/22 5.75 | 0.005% | 87.293% |
| 3820 | KONAMI CO | 0.005% | 87.298% |
| 3821 | OP CORPORATE BA | 0.005% | 87.304% |
| 3822 | EMC CORP(MASS) | 0.005% | 87.309% |
| 3823 | BP CAPITAL MARK | 0.005% | 87.314% |
| 3824 | CITY DEVELOPMEN | 0.005% | 87.320% |
| 3825 | TOKAI RIKA CO | 0.005% | 87.325% |
| 3826 | HUNTING PLC | 0.005% | 87.330% |
| 3827 | CNA FINANCIAL CORP SR UNSECURED 08/21 5.75 | 0.005% | 87.336% |
| 3828 | PEOPLE'S INSURA | 0.005% | 87.341% |
| 3829 | MODINE MFG CO | 0.005% | 87.346% |
| 3830 | NOMURA RESEARCH | 0.005% | 87.352% |
| 3831 | CONSOLIDATED EDISON INC SR UNSECURED 05/21 2 | 0.005% | 87.357% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3832 | VIRGIN MONEY HL | 0.005% | 87.362% |
| 3833 | ROLLINS INC | 0.005% | 87.368% |
| 3834 | AWA BANK | 0.005% | 87.373% |
| 3835 | HOSTESS BRANDS INC COMMON STOCK USD.0001 | 0.005% | 87.378% |
| 3836 | KING YUAN ELECT | 0.005% | 87.384% |
| 3837 | EXCO TECHNOLOGIES LTD COMMON STOCK | 0.005% | 87.389% |
| 3838 | DECHRA PHARMA | 0.005% | 87.394% |
| 3839 | TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875 | 0.005% | 87.400% |
| 3840 | NVIDIA CORP | 0.005% | 87.405% |
| 3841 | FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25 | 0.005% | 87.410% |
| 3842 | INDUS HOLDING A | 0.005% | 87.416% |
| 3843 | BLACKPEARL RESO | 0.005% | 87.421% |
| 3844 | SINO-AMERICAN S | 0.005% | 87.426% |
| 3845 | NIHON PARKERIZI | 0.005% | 87.432% |
| 3846 | CHINA CITIC BK | 0.005% | 87.437% |
| 3847 | DINEQUITY INC | 0.005% | 87.442% |
| 3848 | GREAT EAGLE HLD | 0.005% | 87.448% |
| 3849 | PROMOTORA Y OPE | 0.005% | 87.453% |
| 3850 | SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058 | 0.005% | 87.458% |
| 3851 | LUMENTUM HOLDINGS INC COMMON STOCK USD.001 | 0.005% | 87.463% |
| 3852 | MORI HILLS REIT | 0.005% | 87.469% |
| 3853 | YANGARRA RESOUR | 0.005% | 87.474% |
| 3854 | NISSAN CHEMICAL | 0.005% | 87.479% |
| 3855 | AIMIA INC | 0.005% | 87.485% |
| 3856 | TOWER SEMICONDU | 0.005% | 87.490% |
| 3857 | AMANO CORPORATI | 0.005% | 87.495% |
| 3858 | HILTON GRAND VACATIONS INC COMMON STOCK USD.01 | 0.005% | 87.501% |
| 3859 | ORKLA ASA | 0.005% | 87.506% |
| 3860 | AMC NETWORKS INC A COMMON STOCK | 0.005% | 87.511% |
| 3861 | SEVEN BANK LTD. | 0.005% | 87.516% |
| 3862 | UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01 | 0.005% | 87.522% |
| 3863 | SARAS SPA | 0.005% | 87.527% |
| 3864 | SEACOAST BANKING CORP/FL COMMON STOCK USD.1 | 0.005% | 87.532% |
| 3865 | ALM. BRAND | 0.005% | 87.538% |
| 3866 | ALAMO GROUP INC | 0.005% | 87.543% |
| 3867 | SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.005% | 87.548% |
| 3868 | KT & G | 0.005% | 87.553% |
| 3869 | CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7 | 0.005% | 87.559% |
| 3870 | DAISHI BANK | 0.005% | 87.564% |
| 3871 | PLAINS ALL AMER | 0.005% | 87.569% |
| 3872 | TAMARACK VALLEY | 0.005% | 87.574% |
| 3873 | VERIZON COMMUN | 0.005% | 87.580% |
| 3874 | JUBILANT LIFE S | 0.005% | 87.585% |
| 3875 | 21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65 | 0.005% | 87.590% |
| 3876 | INTL BUSINESS M | 0.005% | 87.596% |
| 3877 | SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7 | 0.005% | 87.601% |
| 3878 | DA OFFICE INV C | 0.005% | 87.606% |
| 3879 | RICHTER GEDEON | 0.005% | 87.611% |
| 3880 | AEDIFICA | 0.005% | 87.617% |
| 3881 | DOOSAN INFRACOR | 0.005% | 87.622% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3882 | MELCO INTERNATI | 0.005% | 87.627% |
| 3883 | INTER PARFUMS INC COMMON STOCK USD.001 | 0.005% | 87.632% |
| 3884 | ARCADIS NV | 0.005% | 87.638% |
| 3885 | SINOTRANS LIMIT | 0.005% | 87.643% |
| 3886 | WACKER CONSTRUC | 0.005% | 87.648% |
| 3887 | EFG INTERNATION | 0.005% | 87.653% |
| 3888 | ORANGE SPON ADR ADR | 0.005% | 87.659% |
| 3889 | FACTSET RESEARC | 0.005% | 87.664% |
| 3890 | TURKIYE VAKIFLA | 0.005% | 87.669% |
| 3891 | NAGOYA RAILROAD | 0.005% | 87.674% |
| 3892 | MICHAELS COS INC/THE COMMON STOCK USD.06775 | 0.005% | 87.680% |
| 3893 | SING AIRP TRM S | 0.005% | 87.685% |
| 3894 | TAIWAN HON CHUA | 0.005% | 87.690% |
| 3895 | ENERGIAS DE POR | 0.005% | 87.695% |
| 3896 | BANK DANAMON PT | 0.005% | 87.700% |
| 3897 | WIRECARD AG | 0.005% | 87.706% |
| 3898 | TREX COMPANY INC COMMON STOCK USD.01 | 0.005% | 87.711% |
| 3899 | WAREHOUSES DE P | 0.005% | 87.716% |
| 3900 | AF AB | 0.005% | 87.721% |
| 3901 | NEOGEN CORP COMMON STOCK USD.16 | 0.005% | 87.727% |
| 3902 | SAFETY INSURANCE GROUP INC COMMON STOCK USD.01 | 0.005% | 87.732% |
| 3903 | SHIGA BANK | 0.005% | 87.737% |
| 3904 | RAKUTEN INC | 0.005% | 87.742% |
| 3905 | VALORA HOLDING | 0.005% | 87.747% |
| 3906 | STROER OUT-OF-H | 0.005% | 87.753% |
| 3907 | FIVE BELOW COMMON STOCK USD.01 | 0.005% | 87.758% |
| 3908 | GUNMA BANK | 0.005% | 87.763% |
| 3909 | TALANX AG | 0.005% | 87.768% |
| 3910 | CHINA STHN AIRL | 0.005% | 87.773% |
| 3911 | FRONTIER REIT | 0.005% | 87.779% |
| 3912 | EDELWEISS FIN S | 0.005% | 87.784% |
| 3913 | DNB NOR ASA | 0.005% | 87.789% |
| 3914 | MICROSTRATEGY INC CL A COMMON STOCK USD.001 | 0.005% | 87.794% |
| 3915 | LG INNOTEK CO | 0.005% | 87.799% |
| 3916 | TOMY CO LTD | 0.005% | 87.805% |
| 3917 | LONG CHEN PAPER | 0.005% | 87.810% |
| 3918 | TPG TELECOM | 0.005% | 87.815% |
| 3919 | ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75 | 0.005% | 87.820% |
| 3920 | KANSAI ELEC POW | 0.005% | 87.825% |
| 3921 | NIPPON HODO CO | 0.005% | 87.831% |
| 3922 | NTT DOCOMO INC SPON ADR ADR | 0.005% | 87.836% |
| 3923 | HIGH LINER FOOD | 0.005% | 87.841% |
| 3924 | ARVIND LTD | 0.005% | 87.846% |
| 3925 | EURONAV SA | 0.005% | 87.851% |
| 3926 | ENEA SA | 0.005% | 87.857% |
| 3927 | OCI | 0.005% | 87.862% |
| 3928 | LINTEC CORP | 0.005% | 87.867% |
| 3929 | ASSURA PLC | 0.005% | 87.872% |
| 3930 | UNIPRES CORP. | 0.005% | 87.877% |
| 3931 | EUROPEAN INVEST | 0.005% | 87.882% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3932 | DAIO PAPER CORP | 0.005% | 87.888% |
| 3933 | ST GALLER KTBK | 0.005% | 87.893% |
| 3934 | MATERION CORP COMMON STOCK | 0.005% | 87.898% |
| 3935 | CARDINAL HEALTH INC SR UNSECURED 12/20 4.625 | 0.005% | 87.903% |
| 3936 | CAPITAL & COUNT | 0.005% | 87.908% |
| 3937 | EXTERRAN CORP COMMON STOCK USD.01 | 0.005% | 87.913% |
| 3938 | TRIGANO | 0.005% | 87.918% |
| 3939 | LOGITECH INTERN | 0.005% | 87.924% |
| 3940 | FAIRFAX MEDIA L | 0.005% | 87.929% |
| 3941 | CHINA LIFE INSURANCE CO ADR ADR | 0.005% | 87.934% |
| 3942 | UNIT CORP | 0.005% | 87.939% |
| 3943 | ALLEGION PLC | 0.005% | 87.944% |
| 3944 | DOMINION ENERGY INC SR UNSECURED 03/21 4.45 | 0.005% | 87.949% |
| 3945 | EQUATORIAL ENER | 0.005% | 87.955% |
| 3946 | NEWS CORP CLASS B COMMON STOCK | 0.005% | 87.960% |
| 3947 | CHASE CORP COMMON STOCK USD.1 | 0.005% | 87.965% |
| 3948 | WOORI INVESTMEN | 0.005% | 87.970% |
| 3949 | EMMI AG | 0.005% | 87.975% |
| 3950 | MASSMART HOLDIN | 0.005% | 87.980% |
| 3951 | OWENS + MINOR INC COMMON STOCK USD2.0 | 0.005% | 87.985% |
| 3952 | AICA KOGYO CO | 0.005% | 87.990% |
| 3953 | ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 04/20 5.625 | 0.005% | 87.996% |
| 3954 | KLOECKNER & CO | 0.005% | 88.001% |
| 3955 | MALAYSIA AIRPOR | 0.005% | 88.006% |
| 3956 | CFE | 0.005% | 88.011% |
| 3957 | CHIPOTLE MEXICA | 0.005% | 88.016% |
| 3958 | PROSIEBENSAT.1 | 0.005% | 88.021% |
| 3959 | LUZERNER KTBK | 0.005% | 88.026% |
| 3960 | COSAN SA INDUST | 0.005% | 88.031% |
| 3961 | GRASIM INDUSTRI | 0.005% | 88.036% |
| 3962 | FIRST BANCORP PUERTO RICO COMMON STOCK USD.1 | 0.005% | 88.042% |
| 3963 | CONMED CORP COMMON STOCK USD.01 | 0.005% | 88.047% |
| 3964 | ST JOE CO/THE COMMON STOCK | 0.005% | 88.052% |
| 3965 | INTL BANK FOR R | 0.005% | 88.057% |
| 3966 | K-REIT ASIA | 0.005% | 88.062% |
| 3967 | WEST JAPAN RAIL | 0.005% | 88.067% |
| 3968 | NITORI CO LTD | 0.005% | 88.072% |
| 3969 | CONZZETA AG | 0.005% | 88.077% |
| 3970 | MIZRAHI TEFAHOT | 0.005% | 88.082% |
| 3971 | BELMOND LTD | 0.005% | 88.087% |
| 3972 | CORNING INC SR UNSECURED 08/20 4.25 | 0.005% | 88.092% |
| 3973 | HTC CORP COMMON | 0.005% | 88.098% |
| 3974 | CARPENTER TECHN | 0.005% | 88.103% |
| 3975 | HULIC REIT INC | 0.005% | 88.108% |
| 3976 | RATIONAL | 0.005% | 88.113% |
| 3977 | SA DES CIMENTS | 0.005% | 88.118% |
| 3978 | L&T FINANCE HOL | 0.005% | 88.123% |
| 3979 | ITV PLC | 0.005% | 88.128% |
| 3980 | MEGACABLE HOLDI | 0.005% | 88.133% |
| 3981 | KAYABA INDUSTRY | 0.005% | 88.138% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3982 | VIDRALA S.A. | 0.005% | 88.143% |
| 3983 | HITACHI TRNSPT | 0.005% | 88.148% |
| 3984 | TRI POINTE GROUP INC COMPANY GUAR 07/21 4.875 | 0.005% | 88.153% |
| 3985 | YAMAGUCHI FINAN | 0.005% | 88.158% |
| 3986 | ENSIGN GROUP INC/THE COMMON STOCK USD.001 | 0.005% | 88.163% |
| 3987 | POWER FINANCE C | 0.005% | 88.168% |
| 3988 | VALE SA SP ADR ADR | 0.005% | 88.174% |
| 3989 | CNH INDUSTRIAL | 0.005% | 88.179% |
| 3990 | NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5 | 0.005% | 88.184% |
| 3991 | KOREA KUMHO PET | 0.005% | 88.189% |
| 3992 | NORTHAM PLATINU | 0.005% | 88.194% |
| 3993 | KNOLL INC COMMON STOCK USD.01 | 0.005% | 88.199% |
| 3994 | AES CORP COMMON STOCK USD.01 | 0.005% | 88.204% |
| 3995 | MINITUBISHI MOTO | 0.005% | 88.209% |
| 3996 | LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01 | 0.005% | 88.214% |
| 3997 | HEIDELBERGER DR | 0.005% | 88.219% |
| 3998 | JAPAN LOGISTICS | 0.005% | 88.224% |
| 3999 | CATHAY PACIFIC | 0.005% | 88.229% |
| 4000 | DISTRIBUIDORA I | 0.005% | 88.234% |
| 4001 | MAPLETREE LOGIS | 0.005% | 88.239% |
| 4002 | HEWLETT PACKARD | 0.005% | 88.244% |
| 4003 | YAMATAKE CORP Y | 0.005% | 88.249% |
| 4004 | TREND MICRO INC | 0.005% | 88.254% |
| 4005 | BHARAT HEAVY EL | 0.005% | 88.259% |
| 4006 | CHICAGO BRIDGE | 0.005% | 88.264% |
| 4007 | BCO SANTANDER-C | 0.005% | 88.269% |
| 4008 | UNIPETROL | 0.005% | 88.274% |
| 4009 | TATNEFT PAO SPONSORED ADR ADR | 0.005% | 88.279% |
| 4010 | CANOPY GROWTH C | 0.005% | 88.284% |
| 4011 | AMEDISYS INC COMMON STOCK USD.001 | 0.005% | 88.289% |
| 4012 | SINOPEC ENGINEE | 0.005% | 88.294% |
| 4013 | T MOBILE USA INC COMPANY GUAR 04/22 4 | 0.005% | 88.299% |
| 4014 | JAMES RIVER GRO | 0.005% | 88.304% |
| 4015 | ICF INTERNATIONAL INC COMMON STOCK USD.001 | 0.005% | 88.309% |
| 4016 | DIASORIN SPA EU | 0.005% | 88.314% |
| 4017 | QUAD GRAPHICS INC COMMON STOCK USD.025 | 0.005% | 88.319% |
| 4018 | WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25 | 0.005% | 88.324% |
| 4019 | VECTOR GROUP LTD COMMON STOCK USD.1 | 0.005% | 88.329% |
| 4020 | COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5 | 0.005% | 88.334% |
| 4021 | AGREE REALTY CORP REIT USD.0001 | 0.005% | 88.339% |
| 4022 | BANCOLOMBIA SA | 0.005% | 88.344% |
| 4023 | ASHOK LEYLAND | 0.005% | 88.349% |
| 4024 | CHINA LIFE INS | 0.005% | 88.354% |
| 4025 | AVISTA CORP | 0.005% | 88.359% |
| 4026 | EMPRESAS COPEC | 0.005% | 88.364% |
| 4027 | LTC PROPERTIES | 0.005% | 88.369% |
| 4028 | MERIDIAN BANCORP INC COMMON STOCK | 0.005% | 88.374% |
| 4029 | SPIRE INC COMMON STOCK USD1.0 | 0.005% | 88.379% |
| 4030 | LHC GROUP INC COMMON STOCK USD.01 | 0.005% | 88.384% |
| 4031 | GENTING INTERNA | 0.005% | 88.389% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4032 | GRUPO FINANCIER | 0.005% | 88.394% |
| 4033 | TRINET GROUP INC COMMON STOCK USD.000025 | 0.005% | 88.399% |
| 4034 | KUEHNE & NAGEL | 0.005% | 88.404% |
| 4035 | ANDRITZ AG | 0.005% | 88.409% |
| 4036 | TISCO FINANCIAL | 0.005% | 88.414% |
| 4037 | KOREA ZINC | 0.005% | 88.419% |
| 4038 | OLYMPUS OPTICAL | 0.005% | 88.424% |
| 4039 | VERSUM MATERIALS INC COMMON STOCK USD1.0 | 0.005% | 88.429% |
| 4040 | KUREHA CHEM IND | 0.005% | 88.434% |
| 4041 | OKASAN SECURITI | 0.005% | 88.439% |
| 4042 | SKC CO | 0.005% | 88.443% |
| 4043 | WONIK IPS CO LT | 0.005% | 88.448% |
| 4044 | HORIBA | 0.005% | 88.453% |
| 4045 | KOMERI CO | 0.005% | 88.458% |
| 4046 | FOMENTO ECON ME | 0.005% | 88.463% |
| 4047 | BREMBO SPA | 0.005% | 88.468% |
| 4048 | AMERISAFE INC COMMON STOCK USD.01 | 0.005% | 88.473% |
| 4049 | ROUND ONE CORP | 0.005% | 88.478% |
| 4050 | COMFORTDELGRO C | 0.005% | 88.483% |
| 4051 | NCC AB-B | 0.005% | 88.488% |
| 4052 | TONGAAT-HULETT | 0.005% | 88.493% |
| 4053 | STRAYER EDUCATION INC COMMON STOCK USD.01 | 0.005% | 88.498% |
| 4054 | MATTEL INC SR UNSECURED 08/21 2.35 | 0.005% | 88.503% |
| 4055 | BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125 | 0.005% | 88.507% |
| 4056 | HOCHTIEF AG | 0.005% | 88.512% |
| 4057 | TIMBERCREEK FIN | 0.005% | 88.517% |
| 4058 | TOTVS SA | 0.005% | 88.522% |
| 4059 | TRIMAS CORP COMMON STOCK USD.01 | 0.005% | 88.527% |
| 4060 | TOMPKINS FINANCIAL CORP COMMON STOCK USD.1 | 0.005% | 88.532% |
| 4061 | SWEDISH MATCH C | 0.005% | 88.537% |
| 4062 | MAHINDRA &MAHIN | 0.005% | 88.542% |
| 4063 | DIAMOND OFFSHOR | 0.005% | 88.547% |
| 4064 | PAINTED PONY EN | 0.005% | 88.552% |
| 4065 | DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75 | 0.005% | 88.557% |
| 4066 | US ECOLOGY INC COMMON STOCK USD.01 | 0.005% | 88.561% |
| 4067 | LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3 | 0.005% | 88.566% |
| 4068 | BANCA IFIS | 0.005% | 88.571% |
| 4069 | MRV ENGENHARIA | 0.005% | 88.576% |
| 4070 | CALTEX AUSTRALI | 0.005% | 88.581% |
| 4071 | SPAREBANK 1 SR | 0.005% | 88.586% |
| 4072 | MIXI INC | 0.005% | 88.591% |
| 4073 | CVS HEALTH CORP SR UNSECURED 07/20 2.8 | 0.005% | 88.596% |
| 4074 | EPLUS INC | 0.005% | 88.601% |
| 4075 | TOKYU CORP | 0.005% | 88.605% |
| 4076 | WIENER STAEDTIS | 0.005% | 88.610% |
| 4077 | MBIA INC | 0.005% | 88.615% |
| 4078 | ASIANA AIRLINES | 0.005% | 88.620% |
| 4079 | DELTIC TIMBER | 0.005% | 88.625% |
| 4080 | ITEQ CORP | 0.005% | 88.630% |
| 4081 | EDION CORP | 0.005% | 88.635% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4082 | NMI HOLDINGS INC CLASS A COMMON STOCK USD.01 | 0.005% | 88.640% |
| 4083 | GREENTOWN CHINA | 0.005% | 88.644% |
| 4084 | ALFRESA HOLDING | 0.005% | 88.649% |
| 4085 | MERLIN ENTERTAI | 0.005% | 88.654% |
| 4086 | DOUGLAS DYNAMICS INC COMMON STOCK USD.01 | 0.005% | 88.659% |
| 4087 | BIG YELLOW GROU | 0.005% | 88.664% |
| 4088 | ONWARD KASHIYAM | 0.005% | 88.669% |
| 4089 | HENKEL KGAA-BEA | 0.005% | 88.674% |
| 4090 | YIT OYJ | 0.005% | 88.679% |
| 4091 | TERRENO REALTY CORP REIT USD.01 | 0.005% | 88.683% |
| 4092 | WORKSPACE GROUP | 0.005% | 88.688% |
| 4093 | VODACOM GP-PRPT | 0.005% | 88.693% |
| 4094 | CHESAPEAKE LODG | 0.005% | 88.698% |
| 4095 | VERBUND AG | 0.005% | 88.703% |
| 4096 | SODEXHO ALLIANC | 0.005% | 88.708% |
| 4097 | BQE CANT VAUDOI | 0.005% | 88.713% |
| 4098 | Z ENERGY LTD | 0.005% | 88.717% |
| 4099 | PGT INC | 0.005% | 88.722% |
| 4100 | OMNICELL INC COMMON STOCK USD.001 | 0.005% | 88.727% |
| 4101 | MITCHELLS & BUT | 0.005% | 88.732% |
| 4102 | STATE AUTO FINANCIAL CORP COMMON STOCK | 0.005% | 88.737% |
| 4103 | AUSNET SERVICES | 0.005% | 88.742% |
| 4104 | STATE BANK FINANCIAL CORP COMMON STOCK USD.01 | 0.005% | 88.747% |
| 4105 | CITY HOLDING CO COMMON STOCK USD2.5 | 0.005% | 88.751% |
| 4106 | NATUS MEDICAL INC COMMON STOCK USD.001 | 0.005% | 88.756% |
| 4107 | IPSOS | 0.005% | 88.761% |
| 4108 | CLEVELAND CLIFFS INC COMMON STOCK USD.125 | 0.005% | 88.766% |
| 4109 | KEYYO BANK | 0.005% | 88.771% |
| 4110 | FIRST NATIONAL | 0.005% | 88.776% |
| 4111 | UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125 | 0.005% | 88.780% |
| 4112 | GUANGDONG INVES | 0.005% | 88.785% |
| 4113 | CAPELLA EDUCATI | 0.005% | 88.790% |
| 4114 | HALFORDS GROUP | 0.005% | 88.795% |
| 4115 | ALMACENES EXITO | 0.005% | 88.800% |
| 4116 | BAJAJ FINANCE L | 0.005% | 88.805% |
| 4117 | SOHGO SECURITY | 0.005% | 88.809% |
| 4118 | H.I.S.CO | 0.005% | 88.814% |
| 4119 | MINITUBISHI TANA | 0.005% | 88.819% |
| 4120 | OGE ENERGY CORP COMMON STOCK USD.01 | 0.005% | 88.824% |
| 4121 | HITACHI HIGH-TE | 0.005% | 88.829% |
| 4122 | SIRIUS XM HOLDINGS INC COMMON STOCK USD.001 | 0.005% | 88.833% |
| 4123 | ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5 | 0.005% | 88.838% |
| 4124 | MORGAN ADVANCE | 0.005% | 88.843% |
| 4125 | FINNAIR | 0.005% | 88.848% |
| 4126 | INNOVIVA INC COMMON STOCK | 0.005% | 88.853% |
| 4127 | COMSYS HOLDINGS | 0.005% | 88.857% |
| 4128 | TATUNG | 0.005% | 88.862% |
| 4129 | APA GROUP | 0.005% | 88.867% |
| 4130 | FAIR ISAAC CORP COMMON STOCK USD.01 | 0.005% | 88.872% |
| 4131 | SLIGRO FOOD GRO | 0.005% | 88.877% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4132 | ROYAL BANK OF CANADA DEPOSIT NOTE 03/21 2.03 | 0.005% | 88.881% |
| 4133 | DENA CO LTD | 0.005% | 88.886% |
| 4134 | U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01 | 0.005% | 88.891% |
| 4135 | STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5 | 0.005% | 88.896% |
| 4136 | PAZ OIL CO LTD | 0.005% | 88.900% |
| 4137 | AEON REIT INVES | 0.005% | 88.905% |
| 4138 | INTERRENT REAL | 0.005% | 88.910% |
| 4139 | NOMURA HOLDINGS INC SPON ADR ADR | 0.005% | 88.915% |
| 4140 | NIPPON SEIKI CO | 0.005% | 88.919% |
| 4141 | SCRIPPS(EW)CO(N | 0.005% | 88.924% |
| 4142 | KING'S TOWN BAN | 0.005% | 88.929% |
| 4143 | TURKIYE HALK | 0.005% | 88.934% |
| 4144 | GLATFELTER(PH)C | 0.005% | 88.938% |
| 4145 | AMUNDI SA | 0.005% | 88.943% |
| 4146 | LAKELAND FINANCIAL CORP COMMON STOCK | 0.005% | 88.948% |
| 4147 | NABORS INDUSTRI | 0.005% | 88.953% |
| 4148 | YAMATO KOGYO CO | 0.005% | 88.957% |
| 4149 | OUTOTEC OYJ | 0.005% | 88.962% |
| 4150 | MORGAN STANLEY | 0.005% | 88.967% |
| 4151 | SOUTHERN COPPER CORP COMMON STOCK USD.01 | 0.005% | 88.972% |
| 4152 | CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01 | 0.005% | 88.976% |
| 4153 | PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646 | 0.005% | 88.981% |
| 4154 | VIRTUSA CORP COMMON STOCK USD.01 | 0.005% | 88.986% |
| 4155 | ASTRONICS CORP COMMON STOCK USD.01 | 0.005% | 88.991% |
| 4156 | MYTILINEOS | 0.005% | 88.995% |
| 4157 | CROWN LTD. | 0.005% | 89.000% |
| 4158 | AVICHINA INDUST | 0.005% | 89.005% |
| 4159 | SUPER MICRO COMPUTER INC COMMON STOCK USD.001 | 0.005% | 89.010% |
| 4160 | UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333 | 0.005% | 89.014% |
| 4161 | ANDREW PELLER-A | 0.005% | 89.019% |
| 4162 | FOUR CORNERS PROPERTY TRUST REIT USD.0001 | 0.005% | 89.024% |
| 4163 | FORTUNE REIT | 0.005% | 89.028% |
| 4164 | TOYOTA INDUSTRI | 0.005% | 89.033% |
| 4165 | AIRTAC INTERNAT | 0.005% | 89.038% |
| 4166 | BALFOUR BEATTY | 0.005% | 89.043% |
| 4167 | HINDUSTAN PETRO | 0.005% | 89.047% |
| 4168 | PIONEER FOODS L | 0.005% | 89.052% |
| 4169 | NAGASE & CO | 0.005% | 89.057% |
| 4170 | STEWART INFORMATION SERVICES COMMON STOCK USD1.0 | 0.005% | 89.061% |
| 4171 | SUNTORY BEVERAG | 0.005% | 89.066% |
| 4172 | SIAM COMMERCIAL | 0.005% | 89.071% |
| 4173 | SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.005% | 89.075% |
| 4174 | mitsui eng&ship | 0.005% | 89.080% |
| 4175 | AUTONEUM HOLDIN | 0.005% | 89.085% |
| 4176 | GIANT MFG CO | 0.005% | 89.089% |
| 4177 | FRUTAROM | 0.005% | 89.094% |
| 4178 | WACOAL CORP | 0.005% | 89.099% |
| 4179 | AUROBINDO PHARM | 0.005% | 89.104% |
| 4180 | HYAKUGO BANK(10 | 0.005% | 89.108% |
| 4181 | TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462 | 0.005% | 89.113% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4182 | TSUBAKIMOTO CHA | 0.005% | 89.118% |
| 4183 | SYSMEX CORP | 0.005% | 89.122% |
| 4184 | MARKETAXESS HOLDINGS INC COMMON STOCK USD.003 | 0.005% | 89.127% |
| 4185 | GLOBAL NET LEASE INC REIT USD.01 | 0.005% | 89.132% |
| 4186 | EMAMI LTD | 0.005% | 89.136% |
| 4187 | CHAROEN PKPD-FG | 0.005% | 89.141% |
| 4188 | ENERGIZER HOLDINGS INC COMMON STOCK | 0.005% | 89.146% |
| 4189 | COSTAR GROUP INC COMMON STOCK USD.01 | 0.005% | 89.150% |
| 4190 | HEALTHCARE SERV | 0.005% | 89.155% |
| 4191 | TENNANT CO | 0.005% | 89.160% |
| 4192 | MORINAGA & CO | 0.005% | 89.164% |
| 4193 | BK NED GEMEENTE | 0.005% | 89.169% |
| 4194 | ESSENTRA PLC | 0.005% | 89.174% |
| 4195 | EBRO FOODS SA | 0.005% | 89.178% |
| 4196 | DREAM UNLIMITED | 0.005% | 89.183% |
| 4197 | ENCORE WIRE CORP COMMON STOCK USD.01 | 0.005% | 89.188% |
| 4198 | UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6 | 0.005% | 89.192% |
| 4199 | DATATEC | 0.005% | 89.197% |
| 4200 | NEOPOST | 0.005% | 89.202% |
| 4201 | SERVICENOW INC COMMON STOCK USD.001 | 0.005% | 89.206% |
| 4202 | RELO HOLDINGS I | 0.005% | 89.211% |
| 4203 | AMERICAN ASSETS TRUST INC REIT USD.01 | 0.005% | 89.215% |
| 4204 | KELLY SERVICES | 0.005% | 89.220% |
| 4205 | HEALTHSCOPE LTD | 0.005% | 89.225% |
| 4206 | QANTAS AIRWAYS | 0.005% | 89.229% |
| 4207 | ASSECO POLAND S | 0.005% | 89.234% |
| 4208 | JINDAL STEEL & | 0.005% | 89.239% |
| 4209 | TUPRAS-TURKIYE | 0.005% | 89.243% |
| 4210 | EL PASO ELECTRIC CO COMMON STOCK | 0.005% | 89.248% |
| 4211 | TOYOTA BOSHOKU | 0.005% | 89.253% |
| 4212 | KOLON INDUSTRIE | 0.005% | 89.257% |
| 4213 | KOREAN REINSURA | 0.005% | 89.262% |
| 4214 | KWG PROPERTY HL | 0.005% | 89.266% |
| 4215 | JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625 | 0.005% | 89.271% |
| 4216 | BLUCORA INC COMMON STOCK USD.0001 | 0.005% | 89.276% |
| 4217 | CANNAE HOLDINGS INC COMMON STOCK | 0.005% | 89.280% |
| 4218 | MAPLETREE GREAT | 0.005% | 89.285% |
| 4219 | FORMFACTOR INC COMMON STOCK USD.001 | 0.005% | 89.289% |
| 4220 | KOMMUNINVEST I | 0.005% | 89.294% |
| 4221 | UNITED FIRE GROUP INC COMMON STOCK USD.001 | 0.005% | 89.299% |
| 4222 | COLOPLAST AS | 0.005% | 89.303% |
| 4223 | JACK IN THE BOX INC COMMON STOCK USD.01 | 0.005% | 89.308% |
| 4224 | KROGER CO SR UNSECURED 01/21 3.3 | 0.005% | 89.312% |
| 4225 | MORGAN STANLEY | 0.005% | 89.317% |
| 4226 | ALMOST FAMILY INC COMMON STOCK USD.1 | 0.005% | 89.322% |
| 4227 | BR MALLS PARTIC | 0.005% | 89.326% |
| 4228 | FISSION URANIUM | 0.005% | 89.331% |
| 4229 | GUARDIAN CAP GR | 0.005% | 89.335% |
| 4230 | SIBANYE GOLD LTD SPONS ADR ADR | 0.005% | 89.340% |
| 4231 | LARGAN PRECISIO | 0.005% | 89.345% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4232 | 3M CO 0.375% 15 | 0.005% | 89.349% |
| 4233 | ASAHI INTECC CO | 0.005% | 89.354% |
| 4234 | NRW BANK 0% 11N | 0.005% | 89.358% |
| 4235 | SINOPEC SHANGHA | 0.005% | 89.363% |
| 4236 | FP CORP | 0.005% | 89.368% |
| 4237 | BOLSAS Y MERCAD | 0.005% | 89.372% |
| 4238 | MONCLER SPA | 0.005% | 89.377% |
| 4239 | CHINA EVERBRIGH | 0.005% | 89.381% |
| 4240 | NIKON CORP | 0.005% | 89.386% |
| 4241 | MEIKO ELECTRONI | 0.005% | 89.390% |
| 4242 | SHIP HEALTHCARE | 0.005% | 89.395% |
| 4243 | MEDIFAST INC COMMON STOCK USD.001 | 0.005% | 89.400% |
| 4244 | TOMTOM NV | 0.005% | 89.404% |
| 4245 | TSOGO SUN HOLDI | 0.005% | 89.409% |
| 4246 | US CONCRETE INC COMMON STOCK USD.001 | 0.005% | 89.413% |
| 4247 | SANKYO CO LTD | 0.005% | 89.418% |
| 4248 | STANDARD MOTOR PRODS COMMON STOCK USD2.0 | 0.005% | 89.422% |
| 4249 | STRATASYS LTD | 0.005% | 89.427% |
| 4250 | SYNNEX TECH INT | 0.005% | 89.431% |
| 4251 | CSX CORP 3.7% 3 | 0.005% | 89.436% |
| 4252 | MONEYSUPERMARKE | 0.005% | 89.441% |
| 4253 | SHUI ON LAND LT | 0.005% | 89.445% |
| 4254 | HOKKOKU BANK | 0.005% | 89.450% |
| 4255 | GAMUDA BERHAD | 0.005% | 89.454% |
| 4256 | PNM RESOURCES I | 0.005% | 89.459% |
| 4257 | VEON LTD ADR | 0.005% | 89.463% |
| 4258 | VMWARE INC CLASS A COMMON STOCK USD.01 | 0.005% | 89.468% |
| 4259 | HORIZON NORTH L | 0.005% | 89.472% |
| 4260 | EVERTZ TECHNOLO | 0.005% | 89.477% |
| 4261 | NICHIAS CORP | 0.005% | 89.481% |
| 4262 | WEIS MARKETS IN | 0.005% | 89.486% |
| 4263 | A2 MILK CO LTD | 0.005% | 89.490% |
| 4264 | VIACOM INC SR UNSECURED 04/24 3.875 | 0.005% | 89.495% |
| 4265 | ASCOM HOLDING A | 0.005% | 89.500% |
| 4266 | KIYO BANK | 0.005% | 89.504% |
| 4267 | TOPRE CORPORATI | 0.005% | 89.509% |
| 4268 | LOWE S COS INC SR UNSECURED 09/25 3.375 | 0.005% | 89.513% |
| 4269 | NIPPON STEEL | 0.005% | 89.518% |
| 4270 | KANEMATSU CORP | 0.005% | 89.522% |
| 4271 | POLY HONG KONG | 0.005% | 89.527% |
| 4272 | AECI | 0.005% | 89.531% |
| 4273 | CHINA ZHONGWANG | 0.005% | 89.536% |
| 4274 | CHIYODA CORP | 0.005% | 89.540% |
| 4275 | CANON MARKETING | 0.005% | 89.545% |
| 4276 | SKYWORTH DIGITA | 0.005% | 89.549% |
| 4277 | LION CORP | 0.005% | 89.554% |
| 4278 | WHIRLPOOL CORP | 0.005% | 89.558% |
| 4279 | SHIMACHU CO | 0.005% | 89.563% |
| 4280 | MARSHALLS PLC | 0.005% | 89.567% |
| 4281 | REALTEK SEMICON | 0.005% | 89.572% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4282 | DURATEX SA | 0.005% | 89.576% |
| 4283 | P/F BAKKAFROST | 0.005% | 89.581% |
| 4284 | IWATANI INTL CO | 0.004% | 89.585% |
| 4285 | CERVED INFORMAT | 0.004% | 89.590% |
| 4286 | ORSTED A/S | 0.004% | 89.594% |
| 4287 | OSAKA GAS CO | 0.004% | 89.599% |
| 4288 | WIN SEMICONDUCT | 0.004% | 89.603% |
| 4289 | SUPERGROUP PLC | 0.004% | 89.608% |
| 4290 | RATOS AB-B SHS | 0.004% | 89.612% |
| 4291 | CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5 | 0.004% | 89.617% |
| 4292 | WEIGHT WATCHERS INTL INC COMMON STOCK | 0.004% | 89.621% |
| 4293 | LADBROKES PLC | 0.004% | 89.626% |
| 4294 | SCHNITZER STEEL | 0.004% | 89.630% |
| 4295 | CBIZ INC COMMON STOCK USD.01 | 0.004% | 89.635% |
| 4296 | BAJAJ AUTO LTD | 0.004% | 89.639% |
| 4297 | TRUEBLUE INC COMMON STOCK | 0.004% | 89.643% |
| 4298 | APOLLO HOSPITAL | 0.004% | 89.648% |
| 4299 | SMILES FIDELIDA | 0.004% | 89.652% |
| 4300 | CAI INTERNATIONAL INC COMMON STOCK USD.0001 | 0.004% | 89.657% |
| 4301 | NCC LTD/INDIA | 0.004% | 89.661% |
| 4302 | ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125 | 0.004% | 89.666% |
| 4303 | TYLER TECHNOLOGIES INC COMMON STOCK USD.01 | 0.004% | 89.670% |
| 4304 | INVESTEC LIMITE | 0.004% | 89.675% |
| 4305 | PORTUCEL EMPRES | 0.004% | 89.679% |
| 4306 | ALLIANCE FINANC | 0.004% | 89.684% |
| 4307 | JAPAN EXCELLENT | 0.004% | 89.688% |
| 4308 | SCORPIO TANKERS | 0.004% | 89.692% |
| 4309 | ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01 | 0.004% | 89.697% |
| 4310 | NORTH PACIFIC B | 0.004% | 89.701% |
| 4311 | OBARA CORP | 0.004% | 89.706% |
| 4312 | OAO ROSNEFT OIL | 0.004% | 89.710% |
| 4313 | XEROX CORP 2.75 | 0.004% | 89.715% |
| 4314 | COHU INC COMMON STOCK USD1.0 | 0.004% | 89.719% |
| 4315 | ABIOMED INC COMMON STOCK USD.01 | 0.004% | 89.724% |
| 4316 | ECONOCOM GROUP | 0.004% | 89.728% |
| 4317 | HEXPOL AB | 0.004% | 89.732% |
| 4318 | INDIA INFOLINE | 0.004% | 89.737% |
| 4319 | MILLENNIUM&COPT | 0.004% | 89.741% |
| 4320 | JOY CITY PROPER | 0.004% | 89.746% |
| 4321 | REPLIGEN CORP COMMON STOCK USD.01 | 0.004% | 89.750% |
| 4322 | MINDTREE LTD | 0.004% | 89.754% |
| 4323 | TFS FINANCIAL CORP COMMON STOCK USD.01 | 0.004% | 89.759% |
| 4324 | UNITED FINANCIAL BANCORP INC COMMON STOCK | 0.004% | 89.763% |
| 4325 | ESPRIT HOLDINGS | 0.004% | 89.768% |
| 4326 | SHANGHAI PHARMA | 0.004% | 89.772% |
| 4327 | MGP INGREDIENTS INC COMMON STOCK | 0.004% | 89.777% |
| 4328 | FIDESA | 0.004% | 89.781% |
| 4329 | CHUBU ELEC POWE | 0.004% | 89.785% |
| 4330 | GE CAPITAL EURO | 0.004% | 89.790% |
| 4331 | RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01 | 0.004% | 89.794% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4332 | BAJAJ AUTO | 0.004% | 89.799% |
| 4333 | MERITOR INC COMMON STOCK USD1.0 | 0.004% | 89.803% |
| 4334 | IMAX CORP | 0.004% | 89.807% |
| 4335 | FABRINET | 0.004% | 89.812% |
| 4336 | PARAGON GROUP O | 0.004% | 89.816% |
| 4337 | TURK SISE VE CA | 0.004% | 89.821% |
| 4338 | BLACKBAUD INC | 0.004% | 89.825% |
| 4339 | MARSTON'S PLC | 0.004% | 89.829% |
| 4340 | DIPLOMAT PHARMACY INC COMMON STOCK | 0.004% | 89.834% |
| 4341 | HURON CONSULTING GROUP INC COMMON STOCK USD.01 | 0.004% | 89.838% |
| 4342 | WPT INDUSTRIAL | 0.004% | 89.843% |
| 4343 | WEIR GROUP | 0.004% | 89.847% |
| 4344 | FIRST PACIFIC C | 0.004% | 89.851% |
| 4345 | SHINMAYWA INDS | 0.004% | 89.856% |
| 4346 | DIALOG SEMICOND | 0.004% | 89.860% |
| 4347 | FCC CO LTD | 0.004% | 89.865% |
| 4348 | FLIGHT CENTRE L | 0.004% | 89.869% |
| 4349 | KMG CHEMICALS INC COMMON STOCK USD.01 | 0.004% | 89.873% |
| 4350 | SIAM CEMENT PCL | 0.004% | 89.878% |
| 4351 | FIELMANN AG | 0.004% | 89.882% |
| 4352 | DAELIM INDUSTRI | 0.004% | 89.886% |
| 4353 | KADANT INC COMMON STOCK USD.01 | 0.004% | 89.891% |
| 4354 | MINMETALS RES | 0.004% | 89.895% |
| 4355 | SUMMIT HOTEL PROPERTIES INC REIT | 0.004% | 89.900% |
| 4356 | DAILY MAIL&GEN | 0.004% | 89.904% |
| 4357 | TOYO SUISAN KAI | 0.004% | 89.908% |
| 4358 | AVANGRID INC COMMON STOCK USD.01 | 0.004% | 89.913% |
| 4359 | WELBILT INC COMMON STOCK USD.01 | 0.004% | 89.917% |
| 4360 | DLF LIMITED | 0.004% | 89.921% |
| 4361 | BONDUELLE SCA | 0.004% | 89.926% |
| 4362 | U-BLOX AG | 0.004% | 89.930% |
| 4363 | MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875 | 0.004% | 89.934% |
| 4364 | ALIOR BANK SA | 0.004% | 89.939% |
| 4365 | OGAKI KYORITSU | 0.004% | 89.943% |
| 4366 | BPCE SA SR UNSECURED 02/21 2.65 | 0.004% | 89.948% |
| 4367 | TENAGA NASIONL | 0.004% | 89.952% |
| 4368 | ANIMA HOLDING S | 0.004% | 89.956% |
| 4369 | DUZONBIZON CO L | 0.004% | 89.961% |
| 4370 | EICHER MOTORS | 0.004% | 89.965% |
| 4371 | CLEARWATER PAPER CORP COMMON STOCK USD.0001 | 0.004% | 89.969% |
| 4372 | BOINGO WIRELESS INC COMMON STOCK | 0.004% | 89.974% |
| 4373 | FOXCONN INTERNA | 0.004% | 89.978% |
| 4374 | SHOPPING CENTRE | 0.004% | 89.982% |
| 4375 | IREN SPA | 0.004% | 89.987% |
| 4376 | PT TAMBANG BATU | 0.004% | 89.991% |
| 4377 | NIHON UNISYS | 0.004% | 89.995% |
| 4378 | FUFENG GROUP LT | 0.004% | 90.000% |
| 4379 | ABAXIS INC COMMON STOCK | 0.004% | 90.004% |
| 4380 | STORNOWAY DIAMO | 0.004% | 90.008% |
| 4381 | MAN WAH HOLDING | 0.004% | 90.012% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4382 | COCA COLA CO/THE SR UNSECURED 09/21 3.3 | 0.004% | 90.017% |
| 4383 | MEIJI HOLDINGS | 0.004% | 90.021% |
| 4384 | TADANO | 0.004% | 90.025% |
| 4385 | HILL & SMITH HL | 0.004% | 90.030% |
| 4386 | ASM PACIFIC TEC | 0.004% | 90.034% |
| 4387 | FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0 | 0.004% | 90.038% |
| 4388 | HANNSTAR DISPLA | 0.004% | 90.043% |
| 4389 | JG SUMMIT HLDGS | 0.004% | 90.047% |
| 4390 | TECAN AG | 0.004% | 90.051% |
| 4391 | REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001 | 0.004% | 90.056% |
| 4392 | BANG & OLUFSEN | 0.004% | 90.060% |
| 4393 | IMPLENIA AG | 0.004% | 90.064% |
| 4394 | ULTRAPAR PARTIC | 0.004% | 90.068% |
| 4395 | ALEXANDERS INC | 0.004% | 90.073% |
| 4396 | HEICO CORP | 0.004% | 90.077% |
| 4397 | AMOREPACIFIC GR | 0.004% | 90.081% |
| 4398 | GRUPO ELEKTRA(N | 0.004% | 90.086% |
| 4399 | SAMSUNG FINE CH | 0.004% | 90.090% |
| 4400 | C & C GROUP PLC | 0.004% | 90.094% |
| 4401 | NORTHWESTERN CORP COMMON STOCK USD.01 | 0.004% | 90.098% |
| 4402 | MO OCH DOMSJO A | 0.004% | 90.103% |
| 4403 | PENN NATIONAL GAMING INC COMMON STOCK USD.01 | 0.004% | 90.107% |
| 4404 | TAIWAN SEMICOND | 0.004% | 90.111% |
| 4405 | CHUGOKU ELEC PO | 0.004% | 90.116% |
| 4406 | BEMIS CO INC | 0.004% | 90.120% |
| 4407 | MERCER INTL INC | 0.004% | 90.124% |
| 4408 | COFACE SA | 0.004% | 90.128% |
| 4409 | Rocky Mountain | 0.004% | 90.133% |
| 4410 | KAP IND HLDG LT | 0.004% | 90.137% |
| 4411 | ARCA CONTINEN | 0.004% | 90.141% |
| 4412 | CHINA EVERBRIGH | 0.004% | 90.146% |
| 4413 | ATEA ASA | 0.004% | 90.150% |
| 4414 | KYORITSU MAINTE | 0.004% | 90.154% |
| 4415 | FOSUN INTERNATI | 0.004% | 90.158% |
| 4416 | CNP ASSURANCES | 0.004% | 90.163% |
| 4417 | BRF SA ADR ADR | 0.004% | 90.167% |
| 4418 | 21VIANET GROUP INC ADR ADR USD.00001 | 0.004% | 90.171% |
| 4419 | HOME PRODUCT CE | 0.004% | 90.175% |
| 4420 | ELECTA AB B SHS | 0.004% | 90.180% |
| 4421 | FAR EASTONE TEL | 0.004% | 90.184% |
| 4422 | COLGATE-PALM (I | 0.004% | 90.188% |
| 4423 | TOKYO DOME CORP | 0.004% | 90.192% |
| 4424 | HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3 | 0.004% | 90.197% |
| 4425 | STOCK YARDS BANCORP INC COMMON STOCK | 0.004% | 90.201% |
| 4426 | CARGOJET INC. | 0.004% | 90.205% |
| 4427 | STOREBRAND ASA | 0.004% | 90.209% |
| 4428 | SAN MIGUEL CORP | 0.004% | 90.214% |
| 4429 | FORD CREDIT CANADA CO COMPANY GUAR 06/22 2.766 | 0.004% | 90.218% |
| 4430 | SINO LAND CO | 0.004% | 90.222% |
| 4431 | AVEVA GROUP PLC | 0.004% | 90.226% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4432 | PATRIZIA IMMO A | 0.004% | 90.231% |
| 4433 | DR REDDYS LABS | 0.004% | 90.235% |
| 4434 | DAIMLER CANADA FINANCE COMPANY GUAR 12/21 2.23 | 0.004% | 90.239% |
| 4435 | INVERSIONES AGU | 0.004% | 90.243% |
| 4436 | THERMO FISHER S | 0.004% | 90.248% |
| 4437 | TERANGA GOLD CO | 0.004% | 90.252% |
| 4438 | KRONES AG | 0.004% | 90.256% |
| 4439 | AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1 | 0.004% | 90.260% |
| 4440 | PRESIDENT CHAIN | 0.004% | 90.265% |
| 4441 | BITAUTO HOLDINGS LTD ADR ADR USD.00004 | 0.004% | 90.269% |
| 4442 | INCYTE PHARMACE | 0.004% | 90.273% |
| 4443 | JUST ENERGY GROUP INC COMMON STOCK | 0.004% | 90.277% |
| 4444 | ENEL CHILE SA ADR ADR | 0.004% | 90.282% |
| 4445 | STARBUCKS CORP SR UNSECURED 02/21 2.1 | 0.004% | 90.286% |
| 4446 | HARGREAVES LANS | 0.004% | 90.290% |
| 4447 | HOMESTREET INC COMMON STOCK | 0.004% | 90.294% |
| 4448 | SPARTANNASH CO COMMON STOCK | 0.004% | 90.299% |
| 4449 | BJ S RESTAURANTS INC COMMON STOCK | 0.004% | 90.303% |
| 4450 | CORONATION FUND | 0.004% | 90.307% |
| 4451 | NIHON M&A CENTE | 0.004% | 90.311% |
| 4452 | TELEFONICA DEUT | 0.004% | 90.315% |
| 4453 | BARITO PAC TBK | 0.004% | 90.320% |
| 4454 | CONSOL ENERGY INC COMMON STOCK USD.01 | 0.004% | 90.324% |
| 4455 | NATIONAL HEALTHCARE CORP COMMON STOCK USD.01 | 0.004% | 90.328% |
| 4456 | HYUNDAI WIA COR | 0.004% | 90.332% |
| 4457 | CARDTRONICS PLC | 0.004% | 90.337% |
| 4458 | Meritz Fire & M | 0.004% | 90.341% |
| 4459 | MRF LTD | 0.004% | 90.345% |
| 4460 | HAW PAR CORP LT | 0.004% | 90.349% |
| 4461 | PROVIDENCE SERVICE CORP COMMON STOCK USD.001 | 0.004% | 90.353% |
| 4462 | MUSASHINO BANK | 0.004% | 90.358% |
| 4463 | MISUMI CORPORAT | 0.004% | 90.362% |
| 4464 | FIRST DATA CORP CLASS A COMMON STOCK USD.01 | 0.004% | 90.366% |
| 4465 | KELLER GROUP | 0.004% | 90.370% |
| 4466 | BANC OF CALIFORNIA INC COMMON STOCK USD.01 | 0.004% | 90.374% |
| 4467 | OSISKO MINING I | 0.004% | 90.379% |
| 4468 | COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01 | 0.004% | 90.383% |
| 4469 | EREGLI DEMIR CE | 0.004% | 90.387% |
| 4470 | DEXIA CREDIT LO | 0.004% | 90.391% |
| 4471 | KAISA GROUP HLD | 0.004% | 90.395% |
| 4472 | OKINAWA BANK | 0.004% | 90.400% |
| 4473 | MORI TRUST SOGO | 0.004% | 90.404% |
| 4474 | KUMAGAI GUMI CO | 0.004% | 90.408% |
| 4475 | POLARIS INFRAS | 0.004% | 90.412% |
| 4476 | CHINA REINSURAN | 0.004% | 90.416% |
| 4477 | JAIN IRRIGATION | 0.004% | 90.421% |
| 4478 | NIKE INC SR UNSECURED 11/26 2.375 | 0.004% | 90.425% |
| 4479 | AGFA GEVAERT NV | 0.004% | 90.429% |
| 4480 | PZ CUSSONS PLC | 0.004% | 90.433% |
| 4481 | CENTRAL PACIFIC FINANCIAL CO COMMON STOCK | 0.004% | 90.437% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4482 | BANRISUL | 0.004% | 90.441% |
| 4483 | TELENET GROUP H | 0.004% | 90.446% |
| 4484 | FULLSHARE HOLDI | 0.004% | 90.450% |
| 4485 | PERRIGO FIN UNL | 0.004% | 90.454% |
| 4486 | DAH SING FINANC | 0.004% | 90.458% |
| 4487 | THAI MILITARY B | 0.004% | 90.462% |
| 4488 | TIM PARTICIPA | 0.004% | 90.466% |
| 4489 | SEIBU HOLDINGS | 0.004% | 90.471% |
| 4490 | WT MICROELECTRO | 0.004% | 90.475% |
| 4491 | CHINA SYNTH RUB | 0.004% | 90.479% |
| 4492 | AIRPORTS OF THA | 0.004% | 90.483% |
| 4493 | CAPCOM CO | 0.004% | 90.487% |
| 4494 | BRICKWORKS | 0.004% | 90.491% |
| 4495 | MERRY ELECTRONI | 0.004% | 90.496% |
| 4496 | GRIFFON CORP COMMON STOCK USD.25 | 0.004% | 90.500% |
| 4497 | TIANNENG POWER | 0.004% | 90.504% |
| 4498 | STARTS CORP INC | 0.004% | 90.508% |
| 4499 | ENCE ENERGIA | 0.004% | 90.512% |
| 4500 | COMPUTACENTER P | 0.004% | 90.516% |
| 4501 | GERDAU SA SIDER | 0.004% | 90.520% |
| 4502 | TATA POWER CO L | 0.004% | 90.525% |
| 4503 | AFLAC INC SR UNSECURED 06/23 3.625 | 0.004% | 90.529% |
| 4504 | AXFOOD AB | 0.004% | 90.533% |
| 4505 | TOMONY HOLDINGS | 0.004% | 90.537% |
| 4506 | VTB BANK(JSC) | 0.004% | 90.541% |
| 4507 | SEABRIDGE GOLD | 0.004% | 90.545% |
| 4508 | YAMADA DENKI CO | 0.004% | 90.549% |
| 4509 | DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01 | 0.004% | 90.553% |
| 4510 | MITIE GROUP | 0.004% | 90.558% |
| 4511 | KANDENKO CO | 0.004% | 90.562% |
| 4512 | ALIBABA PICTURE | 0.004% | 90.566% |
| 4513 | CHINA RESOURCES | 0.004% | 90.570% |
| 4514 | ITOHAM YONEKYU | 0.004% | 90.574% |
| 4515 | CIMPRESS NV | 0.004% | 90.578% |
| 4516 | UTD ENGINEERS | 0.004% | 90.582% |
| 4517 | YUZHOU PROPERTI | 0.004% | 90.586% |
| 4518 | DIAMOND HILL INVESTMENT GRP COMMON STOCK | 0.004% | 90.591% |
| 4519 | FRESNILLO PLC | 0.004% | 90.595% |
| 4520 | NET ONE SYSTEMS | 0.004% | 90.599% |
| 4521 | TOKYU REIT INC | 0.004% | 90.603% |
| 4522 | KINTETSU CORP | 0.004% | 90.607% |
| 4523 | TARKETT SA | 0.004% | 90.611% |
| 4524 | CHINA OILFIELD | 0.004% | 90.615% |
| 4525 | COSMAX INC | 0.004% | 90.619% |
| 4526 | SERIA CO LTD | 0.004% | 90.623% |
| 4527 | SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001 | 0.004% | 90.628% |
| 4528 | LAKELAND BANCORP INC COMMON STOCK | 0.004% | 90.632% |
| 4529 | SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95 | 0.004% | 90.636% |
| 4530 | INNOPHOS HOLDINGS INC COMMON STOCK USD.001 | 0.004% | 90.640% |
| 4531 | XINYI SOLAR HOL | 0.004% | 90.644% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4532 | KIMBALL INTERNATIONAL B COMMON STOCK USD.05 | 0.004% | 90.648% |
| 4533 | TOKYO SEIMITSU | 0.004% | 90.652% |
| 4534 | GIMV NV | 0.004% | 90.656% |
| 4535 | PANALPINA WELT | 0.004% | 90.660% |
| 4536 | ITAU CORPBANCA | 0.004% | 90.664% |
| 4537 | ITAU UNIBANCO H | 0.004% | 90.668% |
| 4538 | RAMSAY HEALTH C | 0.004% | 90.673% |
| 4539 | SPAR NORD BANK | 0.004% | 90.677% |
| 4540 | TELECOM ITALIA | 0.004% | 90.681% |
| 4541 | JB HI-FI | 0.004% | 90.685% |
| 4542 | BCO CREDITO INV | 0.004% | 90.689% |
| 4543 | SUNCOKE ENERGY INC COMMON STOCK USD.01 | 0.004% | 90.693% |
| 4544 | ASSORE | 0.004% | 90.697% |
| 4545 | HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85 | 0.004% | 90.701% |
| 4546 | CORCEPT THERAPEUTICS INC COMMON STOCK USD.001 | 0.004% | 90.705% |
| 4547 | MUTHOOT FINANCE | 0.004% | 90.709% |
| 4548 | TF ADNUBUSTRADO | 0.004% | 90.713% |
| 4549 | G8 EDUCATION LT | 0.004% | 90.717% |
| 4550 | UNI-CHARM CORP | 0.004% | 90.722% |
| 4551 | MAXLINEAR INC COMMON STOCK | 0.004% | 90.726% |
| 4552 | TSUMURA & CO | 0.004% | 90.730% |
| 4553 | TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01 | 0.004% | 90.734% |
| 4554 | KIMBERLY CLARK | 0.004% | 90.738% |
| 4555 | INDUSTRIAL & IN | 0.004% | 90.742% |
| 4556 | FUJI SEAL INC | 0.004% | 90.746% |
| 4557 | ITC LTD | 0.004% | 90.750% |
| 4558 | IOCHPE-MAXION | 0.004% | 90.754% |
| 4559 | CHINA TRAVEL IN | 0.004% | 90.758% |
| 4560 | KARDEMIR KARABU | 0.004% | 90.762% |
| 4561 | TOKYO TY FINANC | 0.004% | 90.766% |
| 4562 | WESTAMERICA BANCORPORATION COMMON STOCK | 0.004% | 90.770% |
| 4563 | BIGLARI HOLDINGS INC COMMON STOCK USD.5 | 0.004% | 90.774% |
| 4564 | HALCON RESOURCES CORP COMMON STOCK USD.0001 | 0.004% | 90.778% |
| 4565 | EXIDE INDUSTRIE | 0.004% | 90.782% |
| 4566 | PARADE TECHNOLO | 0.004% | 90.786% |
| 4567 | PICK'N PAY STOR | 0.004% | 90.791% |
| 4568 | CHINA LIFE INSU | 0.004% | 90.795% |
| 4569 | LISI | 0.004% | 90.799% |
| 4570 | INDO TAMBANGRAY | 0.004% | 90.803% |
| 4571 | RIETER HLDGS AG | 0.004% | 90.807% |
| 4572 | IPSEN | 0.004% | 90.811% |
| 4573 | SANDS CHINA LTD | 0.004% | 90.815% |
| 4574 | BIC CAMERA INC. | 0.004% | 90.819% |
| 4575 | DAIHEN CORP | 0.004% | 90.823% |
| 4576 | GEO CO LTD | 0.004% | 90.827% |
| 4577 | COPPER MTN MNG | 0.004% | 90.831% |
| 4578 | H20 RETAILING C | 0.004% | 90.835% |
| 4579 | ANSALDO STS SPA | 0.004% | 90.839% |
| 4580 | ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01 | 0.004% | 90.843% |
| 4581 | PRIMAX ELECTRON | 0.004% | 90.847% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4582 | GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01 | 0.004% | 90.851% |
| 4583 | SEKISUI HOUSE R | 0.004% | 90.855% |
| 4584 | CKD CORP | 0.004% | 90.859% |
| 4585 | NATIONAL BANK HOLD CL A COMMON STOCK | 0.004% | 90.863% |
| 4586 | BIOCON | 0.004% | 90.867% |
| 4587 | ODAKYU ELEC RLW | 0.004% | 90.871% |
| 4588 | FARO TECHNOLOGIES INC COMMON STOCK USD.001 | 0.004% | 90.875% |
| 4589 | NINE ENTERTAINM | 0.004% | 90.879% |
| 4590 | STATE STREET CORP SR UNSECURED 05/21 1.95 | 0.004% | 90.883% |
| 4591 | CHINA GEN PLAST | 0.004% | 90.887% |
| 4592 | DIEBOLD INC | 0.004% | 90.891% |
| 4593 | WR GRACE + CO COMMON STOCK USD.01 | 0.004% | 90.895% |
| 4594 | SANDY SPRING BANCORP INC COMMON STOCK USD1.0 | 0.004% | 90.899% |
| 4595 | HAITONG SECURIT | 0.004% | 90.903% |
| 4596 | FIRST INTER BK | 0.004% | 90.907% |
| 4597 | KONINKLIJKE BAM | 0.004% | 90.911% |
| 4598 | ILIAD | 0.004% | 90.915% |
| 4599 | PETROCHINA COMP | 0.004% | 90.919% |
| 4600 | HERITAGE FINANCIAL CORP COMMON STOCK | 0.004% | 90.923% |
| 4601 | MALLINCKRODT PL | 0.004% | 90.927% |
| 4602 | SYNTEL INC COMMON STOCK | 0.004% | 90.931% |
| 4603 | REUNERT | 0.004% | 90.935% |
| 4604 | TEC CORPORATION | 0.004% | 90.939% |
| 4605 | CHINA COAL ENER | 0.004% | 90.943% |
| 4606 | SEIKO CORPORATI | 0.004% | 90.947% |
| 4607 | SQUARE ENIX HOL | 0.004% | 90.951% |
| 4608 | AZIMUT HOLDOING | 0.004% | 90.955% |
| 4609 | GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01 | 0.004% | 90.959% |
| 4610 | BEIERSDORF AG | 0.004% | 90.963% |
| 4611 | MAKALOT INDUSTR | 0.004% | 90.967% |
| 4612 | INOGEN INC COMMON STOCK USD.001 | 0.004% | 90.970% |
| 4613 | ESCORTS LTD | 0.004% | 90.974% |
| 4614 | NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01 | 0.004% | 90.978% |
| 4615 | BK OF EAST ASIA | 0.004% | 90.982% |
| 4616 | INFINERA CORP | 0.004% | 90.986% |
| 4617 | ENCORE CAPITAL GROUP INC COMMON STOCK USD.01 | 0.004% | 90.990% |
| 4618 | ACEA SPA | 0.004% | 90.994% |
| 4619 | HANMI FINANCIAL CORPORATION COMMON STOCK USD.001 | 0.004% | 90.998% |
| 4620 | CARETRUST REIT INC REIT USD.01 | 0.004% | 91.002% |
| 4621 | TRUSTCO BANK CORP NY COMMON STOCK USD1.0 | 0.004% | 91.006% |
| 4622 | CHINA RAILWAY G | 0.004% | 91.010% |
| 4623 | EMEMORY TECHNOL | 0.004% | 91.014% |
| 4624 | DCM JAPAN HOLDI | 0.004% | 91.018% |
| 4625 | FISKARS OYJ | 0.004% | 91.022% |
| 4626 | UPC TECHNOLOGY | 0.004% | 91.026% |
| 4627 | HINDUSTAN LEVER | 0.004% | 91.029% |
| 4628 | POSTNL | 0.004% | 91.033% |
| 4629 | TOHOKU ELEC POW | 0.004% | 91.037% |
| 4630 | TELEFONICA EMIS | 0.004% | 91.041% |
| 4631 | GS ENGINEERING | 0.004% | 91.045% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4632 | PROSEGUR CIA DE | 0.004% | 91.049% |
| 4633 | SANFIRE RESOURC | 0.004% | 91.053% |
| 4634 | OPUS BANK | 0.004% | 91.057% |
| 4635 | SIMPLO TECHNOLO | 0.004% | 91.061% |
| 4636 | NEWPARK RESOURCES INC COMMON STOCK USD.01 | 0.004% | 91.065% |
| 4637 | AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01 | 0.004% | 91.068% |
| 4638 | NISSHIN SEIFUN | 0.004% | 91.072% |
| 4639 | AMERIPRISE FINA | 0.004% | 91.076% |
| 4640 | CITIC SECURITIE | 0.004% | 91.080% |
| 4641 | DAVIDE CAMPARI- | 0.004% | 91.084% |
| 4642 | HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3 | 0.004% | 91.088% |
| 4643 | FAR EAST INTL B | 0.004% | 91.092% |
| 4644 | SSAB SVENSKT ST | 0.004% | 91.096% |
| 4645 | PIGEON CORP | 0.004% | 91.100% |
| 4646 | TRICO BANCSHARES COMMON STOCK | 0.004% | 91.104% |
| 4647 | REGIS RESOURCES | 0.004% | 91.107% |
| 4648 | KYORIN CO LTD. | 0.004% | 91.111% |
| 4649 | KRUNGTHAI CARD | 0.004% | 91.115% |
| 4650 | SARACEN MINERAL | 0.004% | 91.119% |
| 4651 | VOCUS COMMUN LT | 0.004% | 91.123% |
| 4652 | DAIRY CREST GRO | 0.004% | 91.127% |
| 4653 | INDUTRADE AB | 0.004% | 91.131% |
| 4654 | SHANGRI-LA ASIA | 0.004% | 91.135% |
| 4655 | SEIREN CO | 0.004% | 91.138% |
| 4656 | NN INC COMMON STOCK USD.01 | 0.004% | 91.142% |
| 4657 | FINCANTIERI SPA | 0.004% | 91.146% |
| 4658 | APPLUS SERVICES | 0.004% | 91.150% |
| 4659 | CHIN-POON INDL | 0.004% | 91.154% |
| 4660 | WESTERN GAS PARTNERS SR UNSECURED 07/22 4 | 0.004% | 91.158% |
| 4661 | VALOR CO LTD | 0.004% | 91.162% |
| 4662 | JUROKU BANK | 0.004% | 91.165% |
| 4663 | HEMFOSA FASTIGH | 0.004% | 91.169% |
| 4664 | KIWOOM SECURITI | 0.004% | 91.173% |
| 4665 | NEXON CO LTD | 0.004% | 91.177% |
| 4666 | INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75 | 0.004% | 91.181% |
| 4667 | LAIRD PLC | 0.004% | 91.185% |
| 4668 | FENG TAY ENTRPR | 0.004% | 91.189% |
| 4669 | OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01 | 0.004% | 91.192% |
| 4670 | MAINFREIGHT LTD | 0.004% | 91.196% |
| 4671 | HEIWA CORP | 0.004% | 91.200% |
| 4672 | KINDEN CORPORAT | 0.004% | 91.204% |
| 4673 | MERIDIAN BIOSCIENCE INC COMMON STOCK | 0.004% | 91.208% |
| 4674 | NOAH HOLDINGS LTD SPON ADS ADR USD.0005 | 0.004% | 91.212% |
| 4675 | ILLINOIS TOOL W | 0.004% | 91.216% |
| 4676 | PREMIER INVESTM | 0.004% | 91.219% |
| 4677 | TOYO INK MFG CO | 0.004% | 91.223% |
| 4678 | RAVEN INDUSTRIES INC COMMON STOCK USD1.0 | 0.004% | 91.227% |
| 4679 | ANDERSONS INC/THE COMMON STOCK | 0.004% | 91.231% |
| 4680 | SEOUL SEMICONDU | 0.004% | 91.235% |
| 4681 | TRUE CORP PCL | 0.004% | 91.238% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4682 | LEROY SEAFOOD G | 0.004% | 91.242% |
| 4683 | AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7 | 0.004% | 91.246% |
| 4684 | JUST RETIREMENT | 0.004% | 91.250% |
| 4685 | CIPUTRA DEVELOP | 0.004% | 91.254% |
| 4686 | ZAKLADY METALI | 0.004% | 91.258% |
| 4687 | MELEXIS | 0.004% | 91.261% |
| 4688 | DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8 | 0.004% | 91.265% |
| 4689 | SINOTRUK HONG K | 0.004% | 91.269% |
| 4690 | CNA FINANCIAL CORP SR UNSECURED 05/24 3.95 | 0.004% | 91.273% |
| 4691 | CUMMINS INDIA | 0.004% | 91.277% |
| 4692 | TOHO HOLDINGS C | 0.004% | 91.280% |
| 4693 | HUMANA INC SR UNSECURED 10/24 3.85 | 0.004% | 91.284% |
| 4694 | KOENIG & BAUER | 0.004% | 91.288% |
| 4695 | JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625 | 0.004% | 91.292% |
| 4696 | ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65 | 0.004% | 91.296% |
| 4697 | SAMSUNG C&T COR | 0.004% | 91.299% |
| 4698 | DELPHI ENERGY C | 0.004% | 91.303% |
| 4699 | MAINSOURCE FINANCIAL GROUP I COMMON STOCK | 0.004% | 91.307% |
| 4700 | TAIWAN COOPERAT | 0.004% | 91.311% |
| 4701 | DOMINO'S PIZZA | 0.004% | 91.315% |
| 4702 | CATERPILLAR INC SR UNSECURED 05/24 3.4 | 0.004% | 91.319% |
| 4703 | NEWRIVER REIT P | 0.004% | 91.322% |
| 4704 | BEAZER HOMES USA INC COMMON STOCK USD.001 | 0.004% | 91.326% |
| 4705 | LYDALL INC COMMON STOCK USD.1 | 0.004% | 91.330% |
| 4706 | DAETWYLER HOLDI | 0.004% | 91.334% |
| 4707 | YELLOW PAGES LT | 0.004% | 91.337% |
| 4708 | IMMOFINANZ IMMO | 0.004% | 91.341% |
| 4709 | INTL FCSTONE INC COMMON STOCK USD.01 | 0.004% | 91.345% |
| 4710 | AMERICAN STATES WATER CO COMMON STOCK | 0.004% | 91.349% |
| 4711 | CHORUS LIMITED | 0.004% | 91.353% |
| 4712 | UNDER ARMOUR IN | 0.004% | 91.356% |
| 4713 | DOMINION ENERGY INC SR UNSECURED 12/24 3.625 | 0.004% | 91.360% |
| 4714 | INTERTAIN GROUP | 0.004% | 91.364% |
| 4715 | DIGITAL CHINA H | 0.004% | 91.368% |
| 4716 | BARRATT DEVEL | 0.004% | 91.372% |
| 4717 | SENSHU IKEDA HL | 0.004% | 91.375% |
| 4718 | B2W-CIA GLOBAL | 0.004% | 91.379% |
| 4719 | BARCO(NEW) | 0.004% | 91.383% |
| 4720 | SUPERVALU INC COMMON STOCK USD.01 | 0.004% | 91.387% |
| 4721 | PLANET FITNESS INC CL A COMMON STOCK USD.0001 | 0.004% | 91.391% |
| 4722 | ARGAN INC COMMON STOCK USD.15 | 0.004% | 91.394% |
| 4723 | RYOBI | 0.004% | 91.398% |
| 4724 | MAGELLAN FINANC | 0.004% | 91.402% |
| 4725 | GOLD FIELDS LTD | 0.004% | 91.406% |
| 4726 | UNILEVER CAP CO | 0.004% | 91.409% |
| 4727 | SUMITOMO MITSUI | 0.004% | 91.413% |
| 4728 | DEUTSCHE EUROSH | 0.004% | 91.417% |
| 4729 | SAFESTORE HOLDI | 0.004% | 91.421% |
| 4730 | CVS HEALTH CORP SR UNSECURED 07/25 3.875 | 0.004% | 91.425% |
| 4731 | SPX CORP COMMON STOCK USD.01 | 0.004% | 91.428% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4732 | DAI-HCHI KOGYO | 0.004% | 91.432% |
| 4733 | SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5 | 0.004% | 91.436% |
| 4734 | SEINO TRANSPORT | 0.004% | 91.440% |
| 4735 | NIPPON FLOUR MI | 0.004% | 91.443% |
| 4736 | LUKOIL PJSC- SP | 0.004% | 91.447% |
| 4737 | MUFG AMERICAS H | 0.004% | 91.451% |
| 4738 | CHENG LOONG | 0.004% | 91.455% |
| 4739 | CHEVRON CORP SR UNSECURED 05/21 2.1 | 0.004% | 91.458% |
| 4740 | CGN POWER CO LT | 0.004% | 91.462% |
| 4741 | WILLIAMS COS INC SR UNSECURED 09/21 7.875 | 0.004% | 91.466% |
| 4742 | SK CHEMICALS | 0.004% | 91.470% |
| 4743 | COMPUGROUP HOLD | 0.004% | 91.473% |
| 4744 | CHINASOFT INTER | 0.004% | 91.477% |
| 4745 | SEMPRA ENERGY SR UNSECURED 06/24 3.55 | 0.004% | 91.481% |
| 4746 | TELECOM PLUS | 0.004% | 91.485% |
| 4747 | NH HOTELES | 0.004% | 91.488% |
| 4748 | SSY GROUP LTD | 0.004% | 91.492% |
| 4749 | ULTRA ELECTRONI | 0.004% | 91.496% |
| 4750 | ZIMMER HOLDINGS | 0.004% | 91.500% |
| 4751 | CORVEL CORP COMMON STOCK USD.0001 | 0.004% | 91.503% |
| 4752 | KEIHIN CORP | 0.004% | 91.507% |
| 4753 | RINGKJOEBING LA | 0.004% | 91.511% |
| 4754 | ALPINE ELECTRON | 0.004% | 91.515% |
| 4755 | VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001 | 0.004% | 91.518% |
| 4756 | ENTERPRISE PROD | 0.004% | 91.522% |
| 4757 | CIE AUTOMOTIVE | 0.004% | 91.526% |
| 4758 | JERONIMO MARTIN | 0.004% | 91.530% |
| 4759 | OBRASCON HUAR L | 0.004% | 91.533% |
| 4760 | HITACHI ZOSEN C | 0.004% | 91.537% |
| 4761 | VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5 | 0.004% | 91.541% |
| 4762 | UACJ CORP | 0.004% | 91.545% |
| 4763 | TOMRA SYSTEMS A | 0.004% | 91.548% |
| 4764 | SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9 | 0.004% | 91.552% |
| 4765 | JC DECAUX SA | 0.004% | 91.556% |
| 4766 | SOCIETE BIC SA | 0.004% | 91.559% |
| 4767 | USAA CAPITAL CORP SR UNSECURED 144A 06/21 2 | 0.004% | 91.563% |
| 4768 | EBAY INC 3.45% | 0.004% | 91.567% |
| 4769 | ROHTO PHARM | 0.004% | 91.571% |
| 4770 | CHINA HARMONY N | 0.004% | 91.574% |
| 4771 | SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01 | 0.004% | 91.578% |
| 4772 | GIGABYTE TECHNO | 0.004% | 91.582% |
| 4773 | HUA HONG SEMICO | 0.004% | 91.586% |
| 4774 | GT CAPITAL HOLD | 0.004% | 91.589% |
| 4775 | ALLSTATE CORP SR UNSECURED 06/23 3.15 | 0.004% | 91.593% |
| 4776 | TRADE ME LTD | 0.004% | 91.597% |
| 4777 | RYOHIN KEIKAKU | 0.004% | 91.600% |
| 4778 | Ayala Land Inc | 0.004% | 91.604% |
| 4779 | UNIMICRON TECHN | 0.004% | 91.608% |
| 4780 | ORTHOFOX INTL N | 0.004% | 91.611% |
| 4781 | GUNZE | 0.004% | 91.615% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4782 | SCANSOURCE INC COMMON STOCK | 0.004% | 91.619% |
| 4783 | ANGLOGOLD LTD | 0.004% | 91.623% |
| 4784 | COCOKARA FINE H | 0.004% | 91.626% |
| 4785 | LINDT & SPRUENG | 0.004% | 91.630% |
| 4786 | RINNAI CORP | 0.004% | 91.634% |
| 4787 | ENTERCOM COMMUN | 0.004% | 91.637% |
| 4788 | FUJI MACHINE MF | 0.004% | 91.641% |
| 4789 | INTERCONTINENTA | 0.004% | 91.645% |
| 4790 | CVS HEALTH CORP SR UNSECURED 06/21 2.125 | 0.004% | 91.649% |
| 4791 | BRASKEM SA | 0.004% | 91.652% |
| 4792 | ITO EN | 0.004% | 91.656% |
| 4793 | TULLETT PREBON | 0.004% | 91.660% |
| 4794 | K-BRO LINEN INC | 0.004% | 91.663% |
| 4795 | LG PHILIPS LCD | 0.004% | 91.667% |
| 4796 | DUSKIN CO LTD | 0.004% | 91.671% |
| 4797 | JM FINANCIAL | 0.004% | 91.674% |
| 4798 | WESTROCK RKT CO COMPANY GUAR 03/20 3.5 | 0.004% | 91.678% |
| 4799 | PIPER JAFFRAY COS COMMON STOCK USD.01 | 0.004% | 91.682% |
| 4800 | QUIDEL CORP COMMON STOCK USD.001 | 0.004% | 91.685% |
| 4801 | EXEDY CORP | 0.004% | 91.689% |
| 4802 | CAR INC | 0.004% | 91.693% |
| 4803 | AMGEN INC SR UNSECURED 05/25 3.125 | 0.004% | 91.696% |
| 4804 | NETAPP INC SR UNSECURED 12/22 3.25 | 0.004% | 91.700% |
| 4805 | UTD INTEGRATION | 0.004% | 91.704% |
| 4806 | SP PLUS CORP COMMON STOCK USD.001 | 0.004% | 91.707% |
| 4807 | MAANSHAN IRON & | 0.004% | 91.711% |
| 4808 | CANCOM SE | 0.004% | 91.715% |
| 4809 | AIN PHARMACIEZ | 0.004% | 91.718% |
| 4810 | STONERIDGE INC COMMON STOCK | 0.004% | 91.722% |
| 4811 | COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0 | 0.004% | 91.726% |
| 4812 | AFRICA OIL CORP | 0.004% | 91.729% |
| 4813 | BRAIT SA | 0.004% | 91.733% |
| 4814 | FORTINET INC | 0.004% | 91.737% |
| 4815 | ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55 | 0.004% | 91.740% |
| 4816 | SANYO DENKI CO | 0.004% | 91.744% |
| 4817 | JAPAN RENTAL HO | 0.004% | 91.748% |
| 4818 | AU OPTRONICS CORP SPON ADR ADR | 0.004% | 91.751% |
| 4819 | SHIP FINANCE IN | 0.004% | 91.755% |
| 4820 | BEFIMMO SCA | 0.004% | 91.759% |
| 4821 | LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9 | 0.004% | 91.762% |
| 4822 | SALFACORP SA | 0.004% | 91.766% |
| 4823 | SHANKS GROUP PL | 0.004% | 91.770% |
| 4824 | MATSUMOTOKIYOSH | 0.004% | 91.773% |
| 4825 | BRYN MAWR BANK CORP COMMON STOCK USD1.0 | 0.004% | 91.777% |
| 4826 | ADVANCED INFO S | 0.004% | 91.781% |
| 4827 | HOSHINO RESORTS | 0.004% | 91.784% |
| 4828 | CJ E&M CORPORAT | 0.004% | 91.788% |
| 4829 | SEACOR HOLDINGS INC COMMON STOCK USD.01 | 0.004% | 91.792% |
| 4830 | PANDOX AB | 0.004% | 91.795% |
| 4831 | ZZZPRIMA MEAT P | 0.004% | 91.799% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4832 | EXPRESS INC COMMON STOCK | 0.004% | 91.802% |
| 4833 | TJX COS INC SR UNSECURED 05/23 2.5 | 0.004% | 91.806% |
| 4834 | INFICON HOLDING | 0.004% | 91.810% |
| 4835 | SUPER RETAIL GR | 0.004% | 91.813% |
| 4836 | WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9 | 0.004% | 91.817% |
| 4837 | KINDRED HEALTHCARE INC COMMON STOCK USD.25 | 0.004% | 91.821% |
| 4838 | CHENG SHIN RUBB | 0.004% | 91.824% |
| 4839 | AAON INC COMMON STOCK USD.004 | 0.004% | 91.828% |
| 4840 | GS RETAIL CO LT | 0.004% | 91.831% |
| 4841 | SHANDONG WEIGAO | 0.004% | 91.835% |
| 4842 | GODADDY INC CLASS A COMMON STOCK USD.001 | 0.004% | 91.839% |
| 4843 | BANK OF AMERICA CORP SR UNSECURED 01/22 5.7 | 0.004% | 91.842% |
| 4844 | LIBERTY BROADBAND A COMMON STOCK USD.01 | 0.004% | 91.846% |
| 4845 | SONY FINANCIAL | 0.004% | 91.850% |
| 4846 | ABC-MART INC | 0.004% | 91.853% |
| 4847 | MY EG SERVICES | 0.004% | 91.857% |
| 4848 | KIWI PROPERTY G | 0.004% | 91.860% |
| 4849 | JSW ENERGY LTD | 0.004% | 91.864% |
| 4850 | SKYFAME REALTY | 0.004% | 91.868% |
| 4851 | VISTA OUTDOOR INC COMMON STOCK USD.01 | 0.004% | 91.871% |
| 4852 | ANIKA THERAPEUTICS INC COMMON STOCK USD.01 | 0.004% | 91.875% |
| 4853 | AUSTEVOLL SEAFO | 0.004% | 91.878% |
| 4854 | WESTPAC BANKING | 0.004% | 91.882% |
| 4855 | KAKEN PHARM | 0.004% | 91.886% |
| 4856 | OPKO HEALTH INC COMMON STOCK USD.01 | 0.004% | 91.889% |
| 4857 | FERROTEC CORP | 0.004% | 91.893% |
| 4858 | NORTHFIELD BANCORP INC COMMON STOCK USD.01 | 0.004% | 91.896% |
| 4859 | PACIFIC INDUSTR | 0.004% | 91.900% |
| 4860 | OCADO GROUP PLC | 0.004% | 91.904% |
| 4861 | M/I HOMES INC COMMON STOCK USD.01 | 0.004% | 91.907% |
| 4862 | UNITED ARROWS L | 0.004% | 91.911% |
| 4863 | EXACT SCIENCES | 0.004% | 91.914% |
| 4864 | LINDSAY CORP COMMON STOCK USD1.0 | 0.004% | 91.918% |
| 4865 | ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001 | 0.004% | 91.922% |
| 4866 | ABBOTT LABORATORIES SR UNSECURED 03/25 2.95 | 0.004% | 91.925% |
| 4867 | ENTERTAINMENT O | 0.004% | 91.929% |
| 4868 | WASHINGTON PRIME GROUP INC REIT USD.0001 | 0.004% | 91.932% |
| 4869 | KFORCE INC COMMON STOCK USD.01 | 0.004% | 91.936% |
| 4870 | COBIZ FINANCIAL INC COMMON STOCK USD.01 | 0.004% | 91.940% |
| 4871 | DAINIPPON PHARM | 0.004% | 91.943% |
| 4872 | IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001 | 0.004% | 91.947% |
| 4873 | IMPAX LABORATORIES INC COMMON STOCK USD.01 | 0.004% | 91.950% |
| 4874 | APACHE CORP SR UNSECURED 04/22 3.25 | 0.004% | 91.954% |
| 4875 | AEGION CORP COMMON STOCK USD.01 | 0.004% | 91.958% |
| 4876 | NICE SYSTEMS | 0.004% | 91.961% |
| 4877 | BROWN FORMAN CORP SR UNSECURED 01/23 2.25 | 0.004% | 91.965% |
| 4878 | SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01 | 0.004% | 91.968% |
| 4879 | ZILLOW GROUP INC A COMMON STOCK USD.0001 | 0.004% | 91.972% |
| 4880 | CROCS INC COMMON STOCK USD.001 | 0.004% | 91.975% |
| 4881 | TOD'S SPA | 0.004% | 91.979% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4882 | TOKYO ELEC POWE | 0.004% | 91.983% |
| 4883 | KOMORI CORPORAT | 0.004% | 91.986% |
| 4884 | SUMMERSET GROUP | 0.004% | 91.990% |
| 4885 | COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001 | 0.004% | 91.993% |
| 4886 | SAMSUNG TECHWIN | 0.004% | 91.997% |
| 4887 | INDUSTRIAS CH S | 0.004% | 92.000% |
| 4888 | GPO CARSO SA DE | 0.004% | 92.004% |
| 4889 | NICHIHA CORP | 0.004% | 92.008% |
| 4890 | PARMALAT S.P.A | 0.004% | 92.011% |
| 4891 | FUGRO NV-CVA | 0.004% | 92.015% |
| 4892 | AUSDRILL LIMITE | 0.004% | 92.018% |
| 4893 | PLDT INC | 0.004% | 92.022% |
| 4894 | EVRAZ PLC | 0.004% | 92.025% |
| 4895 | CHINA LONGYUAN | 0.004% | 92.029% |
| 4896 | VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01 | 0.004% | 92.032% |
| 4897 | ASTRAL FOODS | 0.004% | 92.036% |
| 4898 | AUTOGRILL SPA | 0.004% | 92.040% |
| 4899 | HOKUETSU KISHU | 0.004% | 92.043% |
| 4900 | NAN YA PRINTED | 0.004% | 92.047% |
| 4901 | ROBINSONS LAND | 0.004% | 92.050% |
| 4902 | CROMPTON GREAVE | 0.004% | 92.054% |
| 4903 | MORGUARD CORP | 0.004% | 92.057% |
| 4904 | PPC LTD | 0.004% | 92.061% |
| 4905 | KERRY LOGISTICS | 0.004% | 92.064% |
| 4906 | MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3 | 0.004% | 92.068% |
| 4907 | KENEDIX RETAIL | 0.004% | 92.071% |
| 4908 | RIB SOFTWARE AG | 0.004% | 92.075% |
| 4909 | ALLIED GROUP LT | 0.004% | 92.079% |
| 4910 | PACIFIC BASIN S | 0.004% | 92.082% |
| 4911 | MEDIPAL HOLDING | 0.004% | 92.086% |
| 4912 | GAZTRANSPORT ET | 0.004% | 92.089% |
| 4913 | HAMBORNER AG | 0.004% | 92.093% |
| 4914 | COCA-COLA AMATI | 0.004% | 92.096% |
| 4915 | RMR GROUP INC/THE A COMMON STOCK | 0.004% | 92.100% |
| 4916 | KRUNG THAI BNK | 0.004% | 92.103% |
| 4917 | BWP TRUST | 0.004% | 92.107% |
| 4918 | CIA SANEAMENTO | 0.004% | 92.110% |
| 4919 | TOBU RAILWAY CO | 0.004% | 92.114% |
| 4920 | GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001 | 0.004% | 92.117% |
| 4921 | DIME COMMUNITY BANCSHARES COMMON STOCK USD.01 | 0.004% | 92.121% |
| 4922 | MGE ENERGY INC COMMON STOCK USD1.0 | 0.004% | 92.124% |
| 4923 | ELIS SA | 0.004% | 92.128% |
| 4924 | BANGCHAK CORP P | 0.004% | 92.131% |
| 4925 | CHINA AOYUAN PR | 0.004% | 92.135% |
| 4926 | FISHER (JAMES) | 0.004% | 92.138% |
| 4927 | GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01 | 0.004% | 92.142% |
| 4928 | NAVIGANT CONSUL | 0.004% | 92.145% |
| 4929 | ESSO (THAILAND) | 0.003% | 92.149% |
| 4930 | KEMET CORP | 0.003% | 92.152% |
| 4931 | SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25 | 0.003% | 92.156% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4932 | HIBERNIA REIT P | 0.003% | 92.159% |
| 4933 | KOMAX HOLDING A | 0.003% | 92.163% |
| 4934 | CHARGEURS SA | 0.003% | 92.166% |
| 4935 | CONNECTONE BANCORP INC COMMON STOCK | 0.003% | 92.170% |
| 4936 | POONGSAN CORP(N | 0.003% | 92.173% |
| 4937 | STUART OLSON IN | 0.003% | 92.177% |
| 4938 | COSCO HOLDINGS | 0.003% | 92.180% |
| 4939 | VANGUARD INTL S | 0.003% | 92.184% |
| 4940 | DBS GROUP HLDGS | 0.003% | 92.187% |
| 4941 | ITALGAS SPA | 0.003% | 92.191% |
| 4942 | F E CONSORTM IN | 0.003% | 92.194% |
| 4943 | BURCKHARDT COMP | 0.003% | 92.198% |
| 4944 | HOTA INDUSTRIAL | 0.003% | 92.201% |
| 4945 | INVESTMENT TECH | 0.003% | 92.205% |
| 4946 | ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01 | 0.003% | 92.208% |
| 4947 | ALSO HOLDING-RE | 0.003% | 92.212% |
| 4948 | JUBLIANT FOODWO | 0.003% | 92.215% |
| 4949 | DAOU TECHNOLOGY | 0.003% | 92.219% |
| 4950 | RATHBONE BROTHE | 0.003% | 92.222% |
| 4951 | PERFICIENT INC COMMON STOCK USD.001 | 0.003% | 92.226% |
| 4952 | GJENSIDIGE FORS | 0.003% | 92.229% |
| 4953 | UTD DRUG | 0.003% | 92.232% |
| 4954 | MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001 | 0.003% | 92.236% |
| 4955 | ACADIAN TIMBER | 0.003% | 92.239% |
| 4956 | ATN INTERNATIONAL INC COMMON STOCK USD.01 | 0.003% | 92.243% |
| 4957 | ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2 | 0.003% | 92.246% |
| 4958 | BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734 | 0.003% | 92.250% |
| 4959 | SANFILIPPO(JOHN | 0.003% | 92.253% |
| 4960 | ELLIE MAE INC COMMON STOCK USD.0001 | 0.003% | 92.257% |
| 4961 | JUST EAT PLC | 0.003% | 92.260% |
| 4962 | TELSTRA CORP | 0.003% | 92.264% |
| 4963 | MOVADO GROUP INC COMMON STOCK USD.01 | 0.003% | 92.267% |
| 4964 | M3 INC | 0.003% | 92.271% |
| 4965 | TOKEN CORP | 0.003% | 92.274% |
| 4966 | GOLDEN STAR RES | 0.003% | 92.278% |
| 4967 | TRULY INTL HLDG | 0.003% | 92.281% |
| 4968 | GREEN REIT PLC | 0.003% | 92.284% |
| 4969 | MERCIALYS | 0.003% | 92.288% |
| 4970 | CRAMO OYJ B SHS | 0.003% | 92.291% |
| 4971 | JAPAN AVIATN EL | 0.003% | 92.295% |
| 4972 | HP INC SR UNSECURED 12/21 4.65 | 0.003% | 92.298% |
| 4973 | METROPOLE TV-(M | 0.003% | 92.302% |
| 4974 | SERCOMM CORP | 0.003% | 92.305% |
| 4975 | SWATCH GROUP AG | 0.003% | 92.309% |
| 4976 | EXACTECH INC COMMON STOCK USD.01 | 0.003% | 92.312% |
| 4977 | AEON DELIGHT | 0.003% | 92.316% |
| 4978 | CHINA BLUECHEMI | 0.003% | 92.319% |
| 4979 | AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001 | 0.003% | 92.322% |
| 4980 | CHINA EASTERN A | 0.003% | 92.326% |
| 4981 | MARUICHI STL TU | 0.003% | 92.329% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4982 | KOTAK MAHINDRA | 0.003% | 92.333% |
| 4983 | DULUXGROUP LTD | 0.003% | 92.336% |
| 4984 | KATO SANGYO CO | 0.003% | 92.340% |
| 4985 | MACQUARIE LEISU | 0.003% | 92.343% |
| 4986 | WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01 | 0.003% | 92.346% |
| 4987 | SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45 | 0.003% | 92.350% |
| 4988 | MYR GROUP INC/DELAWARE COMMON STOCK USD.01 | 0.003% | 92.353% |
| 4989 | POLYPIPE GROUP | 0.003% | 92.357% |
| 4990 | RESOLUTE FOREST | 0.003% | 92.360% |
| 4991 | MERITAGE HOMES | 0.003% | 92.364% |
| 4992 | HAREL INSURANCE | 0.003% | 92.367% |
| 4993 | SINBON ELECTRON | 0.003% | 92.370% |
| 4994 | DAIWABO CO LTD | 0.003% | 92.374% |
| 4995 | INDS BACHOCO SA | 0.003% | 92.377% |
| 4996 | TRANSPORT INTL | 0.003% | 92.381% |
| 4997 | GUDANG GARAM(PE | 0.003% | 92.384% |
| 4998 | THANACHART CAPI | 0.003% | 92.388% |
| 4999 | ACER INC | 0.003% | 92.391% |
| 5000 | SAMSUNG CARD | 0.003% | 92.394% |
| 5001 | COCA-COLA FEMSA | 0.003% | 92.398% |
| 5002 | SUDAMERICANA VA | 0.003% | 92.401% |
| 5003 | CHOW SANG SANG | 0.003% | 92.405% |
| 5004 | VTECH HLDGS | 0.003% | 92.408% |
| 5005 | OUTSOURCING INC | 0.003% | 92.412% |
| 5006 | NAMPAK LTD. | 0.003% | 92.415% |
| 5007 | ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5 | 0.003% | 92.418% |
| 5008 | QUALITY SYSTEMS INC COMMON STOCK USD.01 | 0.003% | 92.422% |
| 5009 | UNI-PRESIDENT C | 0.003% | 92.425% |
| 5010 | LIBERBANK SA | 0.003% | 92.429% |
| 5011 | CUSTOMERS BANCORP INC COMMON STOCK USD1.0 | 0.003% | 92.432% |
| 5012 | RESORTTRUST INC | 0.003% | 92.435% |
| 5013 | IINO KAIUN KAIS | 0.003% | 92.439% |
| 5014 | PITNEY BOWES INC COMMON STOCK USD1.0 | 0.003% | 92.442% |
| 5015 | FARMER BROS CO COMMON STOCK USD1.0 | 0.003% | 92.446% |
| 5016 | ORGANIZACI SORI | 0.003% | 92.449% |
| 5017 | PARTY CITY HOLDCO INC COMMON STOCK USD.01 | 0.003% | 92.452% |
| 5018 | VEECO INSTRUMENTS INC COMMON STOCK USD.01 | 0.003% | 92.456% |
| 5019 | SCANA CORP COMMON STOCK | 0.003% | 92.459% |
| 5020 | BB SEGURIDADE P | 0.003% | 92.463% |
| 5021 | SUGI HOLDINGS C | 0.003% | 92.466% |
| 5022 | USS CO. LTD. | 0.003% | 92.469% |
| 5023 | GROUPON INC COMMON STOCK USD.0001 | 0.003% | 92.473% |
| 5024 | CSR CORP | 0.003% | 92.476% |
| 5025 | GUARANTY BANCORP COMMON STOCK USD.001 | 0.003% | 92.480% |
| 5026 | AXCELIS TECHNOL | 0.003% | 92.483% |
| 5027 | GETAC TECHNOLOG | 0.003% | 92.486% |
| 5028 | MONMOUTH REAL E | 0.003% | 92.490% |
| 5029 | LAREDO PETROLEUM INC COMMON STOCK USD.01 | 0.003% | 92.493% |
| 5030 | WASHINGTON TRUST BANCORP COMMON STOCK USD.0625 | 0.003% | 92.496% |
| 5031 | CHINA DONGXIANG | 0.003% | 92.500% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5032 | DOOSAN HEAVY IN | 0.003% | 92.503% |
| 5033 | JOWA HLDGS CO L | 0.003% | 92.507% |
| 5034 | GLOVIS | 0.003% | 92.510% |
| 5035 | ZZZSAN-AI OIL C | 0.003% | 92.513% |
| 5036 | COMTECH TELE CO | 0.003% | 92.517% |
| 5037 | MBANK | 0.003% | 92.520% |
| 5038 | META FINANCIAL GROUP INC COMMON STOCK USD.01 | 0.003% | 92.523% |
| 5039 | C.P. ALL PCL-FG | 0.003% | 92.527% |
| 5040 | ELIA SYS OPERAT | 0.003% | 92.530% |
| 5041 | MONOTARO CO.LTD | 0.003% | 92.534% |
| 5042 | KINPO ELECTRONI | 0.003% | 92.537% |
| 5043 | BERNER KTBK | 0.003% | 92.540% |
| 5044 | ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001 | 0.003% | 92.544% |
| 5045 | NHN ENTERTAINME | 0.003% | 92.547% |
| 5046 | SAIZERIYA COMPA | 0.003% | 92.550% |
| 5047 | HULIC CO LTD | 0.003% | 92.554% |
| 5048 | YUHAN CORP | 0.003% | 92.557% |
| 5049 | CHEUNG KONG INF | 0.003% | 92.560% |
| 5050 | NAN YA PLASTIC | 0.003% | 92.564% |
| 5051 | PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01 | 0.003% | 92.567% |
| 5052 | AUTOMOTIVE HOLD | 0.003% | 92.571% |
| 5053 | CIA HERING | 0.003% | 92.574% |
| 5054 | CHARTER HALL | 0.003% | 92.577% |
| 5055 | SEMBCORP MARINE | 0.003% | 92.581% |
| 5056 | TOHO BANK | 0.003% | 92.584% |
| 5057 | HONG KONG LAND | 0.003% | 92.587% |
| 5058 | LEIDOS HOLDINGS | 0.003% | 92.591% |
| 5059 | CHINA SHIPPING | 0.003% | 92.594% |
| 5060 | SHIMANO INC | 0.003% | 92.597% |
| 5061 | GERMAN AMERICAN BANCORP COMMON STOCK | 0.003% | 92.601% |
| 5062 | NATIONAL BEVERAGE CORP COMMON STOCK USD.01 | 0.003% | 92.604% |
| 5063 | CRED SUIS GP FU | 0.003% | 92.607% |
| 5064 | WALGREEN BOOTS | 0.003% | 92.611% |
| 5065 | TONG YANG INDUS | 0.003% | 92.614% |
| 5066 | TAKEUCHI MANUFA | 0.003% | 92.617% |
| 5067 | SEMAPA SOC INVE | 0.003% | 92.621% |
| 5068 | REGIS CORP COMMON STOCK USD.05 | 0.003% | 92.624% |
| 5069 | FLUSHING FINANCIAL CORP COMMON STOCK USD.01 | 0.003% | 92.627% |
| 5070 | TOWER INTL INC | 0.003% | 92.631% |
| 5071 | PC CONNECTION | 0.003% | 92.634% |
| 5072 | SOMFY SA | 0.003% | 92.638% |
| 5073 | HYAKUJUSHI BANK | 0.003% | 92.641% |
| 5074 | TACHI-S CO | 0.003% | 92.644% |
| 5075 | JAPAN LIFELINE | 0.003% | 92.648% |
| 5076 | HOUSE FOODS COR | 0.003% | 92.651% |
| 5077 | THAI UNION GROU | 0.003% | 92.654% |
| 5078 | AIRASIA BHD | 0.003% | 92.657% |
| 5079 | SAO MARTINHO SA | 0.003% | 92.661% |
| 5080 | TRUSCO NAKAYAMA | 0.003% | 92.664% |
| 5081 | SENKO CO | 0.003% | 92.667% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5082 | GRAINGER TRUST | 0.003% | 92.671% |
| 5083 | SLATE RETAIL RE | 0.003% | 92.674% |
| 5084 | SEVERSTAL GDR REG S GDR | 0.003% | 92.677% |
| 5085 | GPO DE INVERSIO | 0.003% | 92.681% |
| 5086 | LATECOERE | 0.003% | 92.684% |
| 5087 | RYMAN HEALTHCAR | 0.003% | 92.687% |
| 5088 | LENNAR CORP COMPANY GUAR 01/22 4.125 | 0.003% | 92.691% |
| 5089 | JINRO LTD | 0.003% | 92.694% |
| 5090 | HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4 | 0.003% | 92.697% |
| 5091 | FAES FARMA SA | 0.003% | 92.701% |
| 5092 | ANGIODYNAMICS INC COMMON STOCK USD.01 | 0.003% | 92.704% |
| 5093 | SWIRE PACIFIC | 0.003% | 92.707% |
| 5094 | CHINA TRADITION | 0.003% | 92.711% |
| 5095 | INVACARE CORP | 0.003% | 92.714% |
| 5096 | ARCHROCK INC COMMON STOCK USD.01 | 0.003% | 92.717% |
| 5097 | ANHEUSER BUSCH INBEV SPN ADR ADR | 0.003% | 92.721% |
| 5098 | LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2 | 0.003% | 92.724% |
| 5099 | NIKKISO CO | 0.003% | 92.727% |
| 5100 | BONAVA AB - B S | 0.003% | 92.730% |
| 5101 | TOKYO OHKA KOGY | 0.003% | 92.734% |
| 5102 | SANKEN ELECTRIC | 0.003% | 92.737% |
| 5103 | BANCA GENERALI | 0.003% | 92.740% |
| 5104 | GMP CAPITAL COR | 0.003% | 92.744% |
| 5105 | ENGINEERS INDIA | 0.003% | 92.747% |
| 5106 | KEIHIN ELEC EXP | 0.003% | 92.750% |
| 5107 | NANTO BANK | 0.003% | 92.754% |
| 5108 | PRIMARY HEALTH | 0.003% | 92.757% |
| 5109 | AUTODESK INC | 0.003% | 92.760% |
| 5110 | LINK ADMINISTRA | 0.003% | 92.764% |
| 5111 | FUJITEC CO | 0.003% | 92.767% |
| 5112 | QUALITY CARE PROPERTIES REIT USD.01 | 0.003% | 92.770% |
| 5113 | PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01 | 0.003% | 92.773% |
| 5114 | ECLIPX GROUP LT | 0.003% | 92.777% |
| 5115 | SYDNEY AIRPORT | 0.003% | 92.780% |
| 5116 | DONGYUE GROUP | 0.003% | 92.783% |
| 5117 | TRAVELSKY TECHN | 0.003% | 92.787% |
| 5118 | ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001 | 0.003% | 92.790% |
| 5119 | TVS MOTOR CO | 0.003% | 92.793% |
| 5120 | PZU GR | 0.003% | 92.796% |
| 5121 | VASTNED RETAIL | 0.003% | 92.800% |
| 5122 | KENDRION NV | 0.003% | 92.803% |
| 5123 | GRANGES AB | 0.003% | 92.806% |
| 5124 | MIRAIT HLDG COR | 0.003% | 92.810% |
| 5125 | KEYCORP | 0.003% | 92.813% |
| 5126 | GPO IND BIMBO | 0.003% | 92.816% |
| 5127 | ABACUS PROPERTY | 0.003% | 92.819% |
| 5128 | OCLARO INC COMMON STOCK USD.01 | 0.003% | 92.823% |
| 5129 | KRATOS DEFENSE + SECURITY COMMON STOCK USD.001 | 0.003% | 92.826% |
| 5130 | FOXCONN TECHNOL | 0.003% | 92.829% |
| 5131 | FRANKLIN STREET PROPERTIES C REIT USD.0001 | 0.003% | 92.832% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5132 | NS SOLUTIONS CO | 0.003% | 92.836% |
| 5133 | QUALYS INC COMMON STOCK USD.001 | 0.003% | 92.839% |
| 5134 | IRISO ELECTRONI | 0.003% | 92.842% |
| 5135 | CLOETTA AB B SH | 0.003% | 92.845% |
| 5136 | HARMONY GOLD MN | 0.003% | 92.849% |
| 5137 | SCHULMAN (A.) INC COMMON STOCK USD1.0 | 0.003% | 92.852% |
| 5138 | COMFORIA RESIDE | 0.003% | 92.855% |
| 5139 | WORLDPAY GRP PL | 0.003% | 92.859% |
| 5140 | ENBRIDGE ENERGY | 0.003% | 92.862% |
| 5141 | BORREGAARD ASA | 0.003% | 92.865% |
| 5142 | LASALLE LOGIPOR | 0.003% | 92.868% |
| 5143 | INTERROLL HOLDI | 0.003% | 92.872% |
| 5144 | EZCORP INC CL A COMMON STOCK USD.01 | 0.003% | 92.875% |
| 5145 | HUMANA INC SR UNSECURED 10/19 2.625 | 0.003% | 92.878% |
| 5146 | DREAM INDUSTRIA | 0.003% | 92.881% |
| 5147 | HAITONG INTL SE | 0.003% | 92.885% |
| 5148 | KOC HOLDING AS | 0.003% | 92.888% |
| 5149 | CENTRAL GLASS C | 0.003% | 92.891% |
| 5150 | FOMENTO ECON ME | 0.003% | 92.894% |
| 5151 | ISHIHARA SANGYO | 0.003% | 92.898% |
| 5152 | SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01 | 0.003% | 92.901% |
| 5153 | AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01 | 0.003% | 92.904% |
| 5154 | VST HLDGS | 0.003% | 92.907% |
| 5155 | SHIMADZU CORP | 0.003% | 92.911% |
| 5156 | TEMP HOLDINGS C | 0.003% | 92.914% |
| 5157 | Alliance Global | 0.003% | 92.917% |
| 5158 | AK STEEL HOLDIN | 0.003% | 92.920% |
| 5159 | ANRITSU CORP | 0.003% | 92.924% |
| 5160 | SYSTEMAX INC COMMON STOCK USD.01 | 0.003% | 92.927% |
| 5161 | RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001 | 0.003% | 92.930% |
| 5162 | BBMG CORPORATIO | 0.003% | 92.933% |
| 5163 | PIONEER CORP JP | 0.003% | 92.937% |
| 5164 | WING TAI HOLDIN | 0.003% | 92.940% |
| 5165 | CTS CORP COMMON STOCK | 0.003% | 92.943% |
| 5166 | DR PEPPER SNAPP | 0.003% | 92.946% |
| 5167 | HYUNDAI HEAVY I | 0.003% | 92.949% |
| 5168 | IS DONGSEO CO L | 0.003% | 92.953% |
| 5169 | INDORAMA VENTUR | 0.003% | 92.956% |
| 5170 | CJ O SHOPPING C | 0.003% | 92.959% |
| 5171 | MANHATTAN ASSOC | 0.003% | 92.962% |
| 5172 | PALTAC CORP | 0.003% | 92.966% |
| 5173 | UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0 | 0.003% | 92.969% |
| 5174 | TAKKT AG | 0.003% | 92.972% |
| 5175 | INV LA CONSTRUC | 0.003% | 92.975% |
| 5176 | ZARDOYA-OTIS | 0.003% | 92.979% |
| 5177 | RELIANCE POWER | 0.003% | 92.982% |
| 5178 | STRIDES ARCOLAB | 0.003% | 92.985% |
| 5179 | ECHO GLOBAL LOG | 0.003% | 92.988% |
| 5180 | JARDINE CYCLE | 0.003% | 92.991% |
| 5181 | ROCHE HOLDING A | 0.003% | 92.995% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5182 | CHINA GALAXY SE | 0.003% | 92.998% |
| 5183 | PREFERRED BANK/LOS ANGELES COMMON STOCK | 0.003% | 93.001% |
| 5184 | EVERGREEN MARIN | 0.003% | 93.004% |
| 5185 | FUKUOKA REIT CO | 0.003% | 93.007% |
| 5186 | RAMCO-GERSHENSO | 0.003% | 93.011% |
| 5187 | ALS LTD | 0.003% | 93.014% |
| 5188 | NANKAI ELEC RAI | 0.003% | 93.017% |
| 5189 | TOKAI HOLDINGS | 0.003% | 93.020% |
| 5190 | HIWIN TECH CORP | 0.003% | 93.023% |
| 5191 | NISSHIN STEEL H | 0.003% | 93.027% |
| 5192 | NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01 | 0.003% | 93.030% |
| 5193 | KERNEL HOLDING | 0.003% | 93.033% |
| 5194 | Mobistar SA | 0.003% | 93.036% |
| 5195 | AOMORI BANK | 0.003% | 93.039% |
| 5196 | BECHTLE AG | 0.003% | 93.043% |
| 5197 | CHAMPION REAL E | 0.003% | 93.046% |
| 5198 | NWS HOLDINGS LT | 0.003% | 93.049% |
| 5199 | NESTLE FINANCE | 0.003% | 93.052% |
| 5200 | CHINA LESSO GRO | 0.003% | 93.055% |
| 5201 | KOSE | 0.003% | 93.059% |
| 5202 | CVR ENERGY INC | 0.003% | 93.062% |
| 5203 | DAEWOO INTERNAT | 0.003% | 93.065% |
| 5204 | IOOF HOLDINGS L | 0.003% | 93.068% |
| 5205 | KYOKUTO KAIHATS | 0.003% | 93.071% |
| 5206 | DE'LONGHI SPA | 0.003% | 93.075% |
| 5207 | EI TOWERS SPA | 0.003% | 93.078% |
| 5208 | ELECTRO SCIENTIFIC INDS INC COMMON STOCK | 0.003% | 93.081% |
| 5209 | UTD STATES CELL | 0.003% | 93.084% |
| 5210 | GUOTAI JUNAN IN | 0.003% | 93.087% |
| 5211 | BARR(A.G.) | 0.003% | 93.090% |
| 5212 | OPHIR ENERGY PL | 0.003% | 93.094% |
| 5213 | LASERTEC CORP | 0.003% | 93.097% |
| 5214 | WILLIAM LYON HOMES CL A COMMON STOCK USD.01 | 0.003% | 93.100% |
| 5215 | MORGUARD REAL E | 0.003% | 93.103% |
| 5216 | NOBIA AB NEW | 0.003% | 93.106% |
| 5217 | TONGDA GROUP HL | 0.003% | 93.109% |
| 5218 | SHIKOKU ELEC PO | 0.003% | 93.113% |
| 5219 | NIPPON DENSETSU | 0.003% | 93.116% |
| 5220 | TOHO GAS CO | 0.003% | 93.119% |
| 5221 | GRAPHITE INDIA | 0.003% | 93.122% |
| 5222 | WESTERN AREAS N | 0.003% | 93.125% |
| 5223 | DIGI.COM BHD | 0.003% | 93.128% |
| 5224 | UNIFI INC | 0.003% | 93.132% |
| 5225 | SITC INTERNATIO | 0.003% | 93.135% |
| 5226 | ADANI POWER LTD | 0.003% | 93.138% |
| 5227 | YODOGAWA STEEL | 0.003% | 93.141% |
| 5228 | LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01 | 0.003% | 93.144% |
| 5229 | RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001 | 0.003% | 93.147% |
| 5230 | ACTUA CORP COMMON STOCK USD.001 | 0.003% | 93.151% |
| 5231 | JIANGSU EXPRESS | 0.003% | 93.154% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5232 | GREEN PLAINS INC COMMON STOCK USD.001 | 0.003% | 93.157% |
| 5233 | BOMBARDIER INC | 0.003% | 93.160% |
| 5234 | TOAGOSEI CO LTD | 0.003% | 93.163% |
| 5235 | SM PRIME HLDGS | 0.003% | 93.166% |
| 5236 | ORION CORP | 0.003% | 93.170% |
| 5237 | MYERS INDUSTRIES INC COMMON STOCK | 0.003% | 93.173% |
| 5238 | ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01 | 0.003% | 93.176% |
| 5239 | FIBRIA CELULOSE | 0.003% | 93.179% |
| 5240 | MPHASIS LTD | 0.003% | 93.182% |
| 5241 | IMP DEL DES Y E | 0.003% | 93.185% |
| 5242 | RAJESH EXPORTS | 0.003% | 93.189% |
| 5243 | LG INDL SYSTEMS | 0.003% | 93.192% |
| 5244 | GPO CATALANA OC | 0.003% | 93.195% |
| 5245 | BURE INVESTMENT | 0.003% | 93.198% |
| 5246 | ACCELL GROUP | 0.003% | 93.201% |
| 5247 | VITASOY INTL | 0.003% | 93.204% |
| 5248 | ORITANI FINANCIAL CORP COMMON STOCK USD.01 | 0.003% | 93.207% |
| 5249 | FUTABA CORP | 0.003% | 93.211% |
| 5250 | AEON MALL CO LT | 0.003% | 93.214% |
| 5251 | QUANEX BUILDING PRODUCTS COMMON STOCK USD.01 | 0.003% | 93.217% |
| 5252 | HIGHWEALTH CONS | 0.003% | 93.220% |
| 5253 | GENTERA SAB DE | 0.003% | 93.223% |
| 5254 | OKI ELECTRIC IN | 0.003% | 93.226% |
| 5255 | MOCHIDA PHARM C | 0.003% | 93.229% |
| 5256 | KADOKAWA DWANGO | 0.003% | 93.232% |
| 5257 | ESURE GROUP PLC | 0.003% | 93.236% |
| 5258 | TONG REN TANG T | 0.003% | 93.239% |
| 5259 | CALATLANTIC GROUP INC COMPANY GUAR 01/21 8.375 | 0.003% | 93.242% |
| 5260 | BELLUNA CO.LTD | 0.003% | 93.245% |
| 5261 | MYCRONIC AB | 0.003% | 93.248% |
| 5262 | REITMANS (CANADA) LTD A COMMON STOCK | 0.003% | 93.251% |
| 5263 | YUEN FOONG YU M | 0.003% | 93.254% |
| 5264 | FLEURY SA | 0.003% | 93.257% |
| 5265 | RED STAR MACALL | 0.003% | 93.261% |
| 5266 | AOZORA BANK | 0.003% | 93.264% |
| 5267 | FASTIGHETS AB B | 0.003% | 93.267% |
| 5268 | SAMPO OYJ | 0.003% | 93.270% |
| 5269 | BW OFFSHORE LTD | 0.003% | 93.273% |
| 5270 | LG INTL CORP | 0.003% | 93.276% |
| 5271 | E-MART CO. LTD. | 0.003% | 93.279% |
| 5272 | AOKI INTL | 0.003% | 93.282% |
| 5273 | LIECHTENSTEINIS | 0.003% | 93.285% |
| 5274 | TOKYU CONST | 0.003% | 93.289% |
| 5275 | EBOS GROUP LTD | 0.003% | 93.292% |
| 5276 | PARK 24 CO | 0.003% | 93.295% |
| 5277 | KEPPEL DC REIT | 0.003% | 93.298% |
| 5278 | RAIN INDUSTRIES | 0.003% | 93.301% |
| 5279 | EMBOTELLA ANDIN | 0.003% | 93.304% |
| 5280 | CHINA SOUTH CIT | 0.003% | 93.307% |
| 5281 | MEIDENSHA CORP | 0.003% | 93.310% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5282 | SAUL CENTERS INC REIT USD.01 | 0.003% | 93.313% |
| 5283 | FUKUYAMA TRANSP | 0.003% | 93.316% |
| 5284 | SALINI IMPREGIL | 0.003% | 93.320% |
| 5285 | HUTCHISON TEL-H | 0.003% | 93.323% |
| 5286 | RED ROBIN GOURMET BURGERS COMMON STOCK USD.001 | 0.003% | 93.326% |
| 5287 | ARCS CO LTD | 0.003% | 93.329% |
| 5288 | SHOWA CORP | 0.003% | 93.332% |
| 5289 | CENTRL PLAZA HO | 0.003% | 93.335% |
| 5290 | BAYWA AG (BAYER) | 0.003% | 93.338% |
| 5291 | MTS SYSTEMS CORP COMMON STOCK USD.25 | 0.003% | 93.341% |
| 5292 | RAMIRENT OYJ | 0.003% | 93.344% |
| 5293 | CHINA SCE PROPE | 0.003% | 93.347% |
| 5294 | NATURA COSMETIC | 0.003% | 93.350% |
| 5295 | SHINKO ELEC IND | 0.003% | 93.353% |
| 5296 | IZUMI CO | 0.003% | 93.357% |
| 5297 | LOTTE SHOPPING | 0.003% | 93.360% |
| 5298 | BT INVESTMENT M | 0.003% | 93.363% |
| 5299 | CHATHAM LODGING | 0.003% | 93.366% |
| 5300 | DAINICHISEIKA C | 0.003% | 93.369% |
| 5301 | NISSAN SHATAI C | 0.003% | 93.372% |
| 5302 | CAMDEN NATIONAL CORP COMMON STOCK | 0.003% | 93.375% |
| 5303 | LOJAS AMERICANA | 0.003% | 93.378% |
| 5304 | NKT HOLDING A/S | 0.003% | 93.381% |
| 5305 | ALL NIPPON AIRW | 0.003% | 93.384% |
| 5306 | TOPCO SCIENTIFI | 0.003% | 93.387% |
| 5307 | CyberAgent, Inc | 0.003% | 93.390% |
| 5308 | KIATNAKIN FIN&S | 0.003% | 93.393% |
| 5309 | IRPC PUBLIC CO | 0.003% | 93.396% |
| 5310 | DIALOG GROUP BH | 0.003% | 93.399% |
| 5311 | AMERICA MOVIL SPN ADR CL L ADR | 0.003% | 93.402% |
| 5312 | NIB HOLDINGS LT | 0.003% | 93.405% |
| 5313 | IBJ LEASING CO | 0.003% | 93.409% |
| 5314 | CIRCOR INTERNATIONAL INC COMMON STOCK USD.01 | 0.003% | 93.412% |
| 5315 | SUMITOMO METAL | 0.003% | 93.415% |
| 5316 | KRUK SA | 0.003% | 93.418% |
| 5317 | CHENG UEI PRECI | 0.003% | 93.421% |
| 5318 | LANDING INTL DE | 0.003% | 93.424% |
| 5319 | JUMBO SA | 0.003% | 93.427% |
| 5320 | BARRACUDA NETWORKS INC COMMON STOCK USD.001 | 0.003% | 93.430% |
| 5321 | NEW WAVE GROUP | 0.003% | 93.433% |
| 5322 | WIHLBORGS FASTI | 0.003% | 93.436% |
| 5323 | DAH SING BANKIN | 0.003% | 93.439% |
| 5324 | CONTACT ENERGY | 0.003% | 93.442% |
| 5325 | RPS GROUP PLC | 0.003% | 93.445% |
| 5326 | WHIRLPOOL CORP SR UNSECURED 06/21 4.85 | 0.003% | 93.448% |
| 5327 | GPO TELEVISA | 0.003% | 93.451% |
| 5328 | APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001 | 0.003% | 93.454% |
| 5329 | NISSIN ELECTRIC | 0.003% | 93.457% |
| 5330 | CHINA FOOD LTD | 0.003% | 93.460% |
| 5331 | WESTERN GAS PAR | 0.003% | 93.463% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5332 | BROWN FORMAN CORP CLASS A COMMON STOCK USD.15 | 0.003% | 93.466% |
| 5333 | TLG IMMOBILIEN | 0.003% | 93.469% |
| 5334 | KINGDEE INTERNA | 0.003% | 93.472% |
| 5335 | PAPA JOHN'S INT | 0.003% | 93.475% |
| 5336 | AMBEV SA ADR ADR | 0.003% | 93.478% |
| 5337 | AURICO METALS INC COMMON STOCK | 0.003% | 93.481% |
| 5338 | WUESTENROT & WU | 0.003% | 93.484% |
| 5339 | S FOODS INC | 0.003% | 93.487% |
| 5340 | SINGAPORE POST | 0.003% | 93.490% |
| 5341 | YANG MING MARIN | 0.003% | 93.493% |
| 5342 | TELEVISION BROA | 0.003% | 93.496% |
| 5343 | GREAT WALL ENTE | 0.003% | 93.500% |
| 5344 | KEISEI ELEC RY | 0.003% | 93.503% |
| 5345 | GLOBAL LOGISTIC | 0.003% | 93.506% |
| 5346 | NIPPON CHEMI-CO | 0.003% | 93.509% |
| 5347 | WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001 | 0.003% | 93.512% |
| 5348 | NATIONAL STORAGE AFFILIATES REIT USD.01 | 0.003% | 93.515% |
| 5349 | KANAMOTO CO LTD | 0.003% | 93.518% |
| 5350 | CHIPBOND TECHNO | 0.003% | 93.521% |
| 5351 | K WAH INTL HLDG | 0.003% | 93.524% |
| 5352 | AKER SOLUTIONS | 0.003% | 93.527% |
| 5353 | CENTURY COMMUNITIES INC COMMON STOCK USD.01 | 0.003% | 93.530% |
| 5354 | FURUKAWA CO | 0.003% | 93.533% |
| 5355 | NORTHGATE | 0.003% | 93.536% |
| 5356 | VISUAL PHOTONIC | 0.003% | 93.539% |
| 5357 | STEEL AUTHORITY | 0.003% | 93.542% |
| 5358 | NUTRISYSTEM INC COMMON STOCK USD.001 | 0.003% | 93.545% |
| 5359 | KEIO CORP | 0.003% | 93.548% |
| 5360 | CHINA TELECOM CORP LTD ADR ADR | 0.003% | 93.551% |
| 5361 | COMMONWEALTH BA | 0.003% | 93.554% |
| 5362 | COMMONWEALTH BA | 0.003% | 93.557% |
| 5363 | TITAN INTERNATIONAL INC COMMON STOCK | 0.003% | 93.560% |
| 5364 | INTL BK RECON & | 0.003% | 93.563% |
| 5365 | TEXTAINER GROUP | 0.003% | 93.565% |
| 5366 | JCU CORP | 0.003% | 93.568% |
| 5367 | EPISTAR CORP | 0.003% | 93.571% |
| 5368 | ANADOLU EFES BI | 0.003% | 93.574% |
| 5369 | CATERPILLAR INC SR UNSECURED 05/21 3.9 | 0.003% | 93.577% |
| 5370 | PETMED EXPRESS INC COMMON STOCK USD.001 | 0.003% | 93.580% |
| 5371 | ALKERMES PLC | 0.003% | 93.583% |
| 5372 | SUZUKEN CO LTD | 0.003% | 93.586% |
| 5373 | FIBROGEN INC COMMON STOCK USD.01 | 0.003% | 93.589% |
| 5374 | MGM GROWTH PROPERTIES LLC A REIT | 0.003% | 93.592% |
| 5375 | CA IMMOBILIEN A | 0.003% | 93.595% |
| 5376 | ASIAN DEVELOPME | 0.003% | 93.598% |
| 5377 | LUNDIN PERTOLEU | 0.003% | 93.601% |
| 5378 | ELRINGKLINGER | 0.003% | 93.604% |
| 5379 | TAIWAN FERTILIZ | 0.003% | 93.607% |
| 5380 | PREMIER INVESTM | 0.003% | 93.610% |
| 5381 | KUNGSLEDEN AB N | 0.003% | 93.613% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5382 | FIVE PRIME THER | 0.003% | 93.616% |
| 5383 | GREEN BANCORP INC COMMON STOCK USD.01 | 0.003% | 93.619% |
| 5384 | INABATA & CO | 0.003% | 93.622% |
| 5385 | NICHI-IKO PHARM | 0.003% | 93.625% |
| 5386 | SAN-A CO LTD | 0.003% | 93.628% |
| 5387 | SOHU.COM INC | 0.003% | 93.631% |
| 5388 | BANK OF BARODA | 0.003% | 93.634% |
| 5389 | JAPAN DISPLAY I | 0.003% | 93.637% |
| 5390 | JB FINANCIAL GR | 0.003% | 93.640% |
| 5391 | ASIA OPTICAL CO | 0.003% | 93.643% |
| 5392 | DONGBU HITEK CO | 0.003% | 93.646% |
| 5393 | MANTRA GROUP LT | 0.003% | 93.649% |
| 5394 | TAICHUNG | 0.003% | 93.652% |
| 5395 | TRAKYA CAM SANA | 0.003% | 93.655% |
| 5396 | RUENTEX DEVELOP | 0.003% | 93.658% |
| 5397 | ATRION CORPORATION COMMON STOCK USD.1 | 0.003% | 93.661% |
| 5398 | CORBY SPIRIT AN | 0.003% | 93.664% |
| 5399 | TUNG HO STEEL E | 0.003% | 93.667% |
| 5400 | MARCUS CORP | 0.003% | 93.669% |
| 5401 | VEDANTA RESOURC | 0.003% | 93.672% |
| 5402 | ODONTOPREV SA | 0.003% | 93.675% |
| 5403 | NITTO BOSEKI CO | 0.003% | 93.678% |
| 5404 | KITZ CORPORATIO | 0.003% | 93.681% |
| 5405 | TITAN INDUSTRIE | 0.003% | 93.684% |
| 5406 | SPEEDWAY MOTORS | 0.003% | 93.687% |
| 5407 | MACQUARIE MEXIC | 0.003% | 93.690% |
| 5408 | RPX CORP COMMON STOCK USD.0001 | 0.003% | 93.693% |
| 5409 | RIPLEY CORP SA | 0.003% | 93.696% |
| 5410 | DAIBIRU CORP | 0.003% | 93.699% |
| 5411 | IRESS MARKET TE | 0.003% | 93.702% |
| 5412 | ELEC POWER DEV | 0.003% | 93.705% |
| 5413 | RENEWABLE ENERG | 0.003% | 93.708% |
| 5414 | FIDELITY SOUTHERN CORP COMMON STOCK | 0.003% | 93.711% |
| 5415 | DIGNITY PLC | 0.003% | 93.714% |
| 5416 | AIRBOSS OF AMER | 0.003% | 93.716% |
| 5417 | K12 INC COMMON STOCK USD.0001 | 0.003% | 93.719% |
| 5418 | AUTOZONE INC SR UNSECURED 04/22 3.7 | 0.003% | 93.722% |
| 5419 | LUXOTTICA GROUP | 0.003% | 93.725% |
| 5420 | ENGIE BRASIL SA | 0.003% | 93.728% |
| 5421 | INDIABULL REAL | 0.003% | 93.731% |
| 5422 | DOOSAN CORP | 0.003% | 93.734% |
| 5423 | AIA ENGINEERING | 0.003% | 93.737% |
| 5424 | GENWORTH MORTGA | 0.003% | 93.740% |
| 5425 | OMNIA HOLDINGS | 0.003% | 93.743% |
| 5426 | SKY PERFECT JSA | 0.003% | 93.746% |
| 5427 | NIPPON REIT INV | 0.003% | 93.749% |
| 5428 | HOPSON DEVELOPM | 0.003% | 93.752% |
| 5429 | CEBU AIR INC | 0.003% | 93.754% |
| 5430 | EXTREME NETWORKS INC COMMON STOCK USD.001 | 0.003% | 93.757% |
| 5431 | ELITE MATERIAL | 0.003% | 93.760% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5432 | ADVANCED MICRO | 0.003% | 93.763% |
| 5433 | TATSUTA ELEC WI | 0.003% | 93.766% |
| 5434 | OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125 | 0.003% | 93.769% |
| 5435 | NISSIN KOGYO | 0.003% | 93.772% |
| 5436 | PAN OCEAN CO | 0.003% | 93.775% |
| 5437 | AUSTRIA TECHNOL | 0.003% | 93.778% |
| 5438 | ALTRIA GROUP INC COMPANY GUAR 05/21 4.75 | 0.003% | 93.781% |
| 5439 | PREMIER OIL | 0.003% | 93.783% |
| 5440 | BHARAT PETROL C | 0.003% | 93.786% |
| 5441 | ETERNAL CHEMICA | 0.003% | 93.789% |
| 5442 | CONSORT MEDICAL | 0.003% | 93.792% |
| 5443 | ATLANTICA YIELD | 0.003% | 93.795% |
| 5444 | PUNJAB NATIONAL | 0.003% | 93.798% |
| 5445 | CBL & ASSOC PRO | 0.003% | 93.801% |
| 5446 | BANCORP INC/THE COMMON STOCK USD1.0 | 0.003% | 93.804% |
| 5447 | CHINA HIGH SPEE | 0.003% | 93.807% |
| 5448 | PROVIDENT FINAN | 0.003% | 93.810% |
| 5449 | ITOCHU TECHNO S | 0.003% | 93.812% |
| 5450 | EMP NAC ELECTRI | 0.003% | 93.815% |
| 5451 | KENDA RUBBER IN | 0.003% | 93.818% |
| 5452 | WD 40 CO COMMON STOCK USD.001 | 0.003% | 93.821% |
| 5453 | SHUTTERSTOCK INC COMMON STOCK USD.01 | 0.003% | 93.824% |
| 5454 | GUNGHO ONLINE E | 0.003% | 93.827% |
| 5455 | PACIFIC TEXTILE | 0.003% | 93.830% |
| 5456 | SEMICONDUCTOR M | 0.003% | 93.833% |
| 5457 | CROMWELL PROPER | 0.003% | 93.835% |
| 5458 | KANSAI PAINT CO | 0.003% | 93.838% |
| 5459 | PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85 | 0.003% | 93.841% |
| 5460 | THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5 | 0.003% | 93.844% |
| 5461 | PERPETUAL TST A | 0.003% | 93.847% |
| 5462 | HITACHI MAXELL | 0.003% | 93.850% |
| 5463 | KOMBASSAN HOLDI | 0.003% | 93.853% |
| 5464 | GRUPO AEROPORTU | 0.003% | 93.856% |
| 5465 | FIRST OF LONG ISLAND CORP COMMON STOCK USD.1 | 0.003% | 93.858% |
| 5466 | CHINA RAILWAY S | 0.003% | 93.861% |
| 5467 | HEIWADO CO LTD | 0.003% | 93.864% |
| 5468 | NEW ORIENTAL ED | 0.003% | 93.867% |
| 5469 | PARAMOUNT BED H | 0.003% | 93.870% |
| 5470 | JACCS CO | 0.003% | 93.873% |
| 5471 | POLSKIE GORNICT | 0.003% | 93.876% |
| 5472 | AXIA REAL ESTAT | 0.003% | 93.878% |
| 5473 | EMC INS GROUP INC COMMON STOCK USD1.0 | 0.003% | 93.881% |
| 5474 | GORMAN-RUPP CO | 0.003% | 93.884% |
| 5475 | DELPHI TECHNOLO | 0.003% | 93.887% |
| 5476 | ZUGER KANTONALB | 0.003% | 93.890% |
| 5477 | PARADISE CO | 0.003% | 93.893% |
| 5478 | TOHO ZINC CO LT | 0.003% | 93.896% |
| 5479 | FENNER | 0.003% | 93.899% |
| 5480 | TAIWAN GLASS | 0.003% | 93.901% |
| 5481 | BASIC ENERGY SERVICES INC COMMON STOCK USD.01 | 0.003% | 93.904% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5482 | ENNIS INC COMMON STOCK USD2.5 | 0.003% | 93.907% |
| 5483 | JAPAN SECS FINA | 0.003% | 93.910% |
| 5484 | POWERLONG REAL | 0.003% | 93.913% |
| 5485 | FB FINANCIAL CORP COMMON STOCK USD1.0 | 0.003% | 93.916% |
| 5486 | LAM RESEARCH CO | 0.003% | 93.919% |
| 5487 | INARI AMERTRON | 0.003% | 93.921% |
| 5488 | SAMSUNG SDS CO | 0.003% | 93.924% |
| 5489 | TRAVELPORT WORL | 0.003% | 93.927% |
| 5490 | TAISHO PHARMACE | 0.003% | 93.930% |
| 5491 | METALL ZUG AG | 0.003% | 93.933% |
| 5492 | BCO ABC BRASIL | 0.003% | 93.936% |
| 5493 | FENG HSIN IRON& | 0.003% | 93.938% |
| 5494 | ALBIOMA | 0.003% | 93.941% |
| 5495 | CJ CGV | 0.003% | 93.944% |
| 5496 | SUNDRUG CO LTD | 0.003% | 93.947% |
| 5497 | KENEDIX RESIDEN | 0.003% | 93.950% |
| 5498 | CHOICE PROPERTI | 0.003% | 93.953% |
| 5499 | J.C. PENNEY CO INC COMMON STOCK USD.5 | 0.003% | 93.956% |
| 5500 | EXELON GENERATI | 0.003% | 93.958% |
| 5501 | KYUSHU ELEC POW | 0.003% | 93.961% |
| 5502 | GRAMMER AG | 0.003% | 93.964% |
| 5503 | CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01 | 0.003% | 93.967% |
| 5504 | MORGUARD NORTH | 0.003% | 93.970% |
| 5505 | CEVA INC COMMON STOCK USD.001 | 0.003% | 93.973% |
| 5506 | ASCOTT RESIDENC | 0.003% | 93.975% |
| 5507 | CHICONY ELECTRO | 0.003% | 93.978% |
| 5508 | CHINA OVERASEA | 0.003% | 93.981% |
| 5509 | LAWSON | 0.003% | 93.984% |
| 5510 | ENDEAVOUR SILVE | 0.003% | 93.987% |
| 5511 | TSI HOLDINGS CO | 0.003% | 93.990% |
| 5512 | TV18 BROADCAST | 0.003% | 93.992% |
| 5513 | AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001 | 0.003% | 93.995% |
| 5514 | HELICAL BAR PLC | 0.003% | 93.998% |
| 5515 | LG HAUSYS LTD | 0.003% | 94.001% |
| 5516 | PTC INC COMMON STOCK USD.01 | 0.003% | 94.004% |
| 5517 | TRANSM ALIANCA | 0.003% | 94.007% |
| 5518 | KINTETSU WORLD | 0.003% | 94.009% |
| 5519 | REPUBLIC BANCORP INC CLASS A COMMON STOCK | 0.003% | 94.012% |
| 5520 | HANSTEEN HOLDIN | 0.003% | 94.015% |
| 5521 | OLAM INTERNATIO | 0.003% | 94.018% |
| 5522 | NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167 | 0.003% | 94.021% |
| 5523 | ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8 | 0.003% | 94.023% |
| 5524 | STURM RUGER + CO INC COMMON STOCK USD1.0 | 0.003% | 94.026% |
| 5525 | TATA CHEMICALS | 0.003% | 94.029% |
| 5526 | LAR ESPANA REAL | 0.003% | 94.032% |
| 5527 | VTG AG | 0.003% | 94.035% |
| 5528 | INVESCO OFFICE | 0.003% | 94.038% |
| 5529 | SUMMIT INDUSTRI | 0.003% | 94.040% |
| 5530 | ZENSHO CO LTD | 0.003% | 94.043% |
| 5531 | GETTY PETROLEUM | 0.003% | 94.046% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5532 | HUFVUDSTADEN AB | 0.003% | 94.049% |
| 5533 | YIRENDAI LTD AD | 0.003% | 94.052% |
| 5534 | EZAKI GLICO CO | 0.003% | 94.054% |
| 5535 | SKYLARK CO LTD | 0.003% | 94.057% |
| 5536 | ANDEAVOR LOGIS LP/CORP COMPANY GUAR 10/19 5.5 | 0.003% | 94.060% |
| 5537 | TAKARA LEBEN CO | 0.003% | 94.063% |
| 5538 | ENOVA INTERNATIONAL INC COMMON STOCK USD.00001 | 0.003% | 94.066% |
| 5539 | LATAM AIRLINES | 0.003% | 94.068% |
| 5540 | NYRSTAR NV | 0.003% | 94.071% |
| 5541 | TUPPERWARE BRANDS CORP COMMON STOCK USD.01 | 0.003% | 94.074% |
| 5542 | JGC CORP | 0.003% | 94.077% |
| 5543 | NIC INC COMMON STOCK | 0.003% | 94.080% |
| 5544 | SANTAM | 0.003% | 94.082% |
| 5545 | INTREPID POTASH INC COMMON STOCK USD.001 | 0.003% | 94.085% |
| 5546 | NORDSTROM INC | 0.003% | 94.088% |
| 5547 | HEIWA REAL ESTA | 0.003% | 94.091% |
| 5548 | METLIFECARE LTD | 0.003% | 94.094% |
| 5549 | ST SHINE OPTICA | 0.003% | 94.096% |
| 5550 | ALCONIX CORPORA | 0.003% | 94.099% |
| 5551 | GOODMAN PROPERT | 0.003% | 94.102% |
| 5552 | TASSAL GROUP | 0.003% | 94.105% |
| 5553 | DOMINOS PIZZA E | 0.003% | 94.108% |
| 5554 | PETS AT HOME GR | 0.003% | 94.110% |
| 5555 | CONN S INC COMMON STOCK USD.01 | 0.003% | 94.113% |
| 5556 | ORIENTAL UNION | 0.003% | 94.116% |
| 5557 | VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5 | 0.003% | 94.119% |
| 5558 | CYFROWY POLSAT | 0.003% | 94.122% |
| 5559 | TAIWAN STYRENE | 0.003% | 94.124% |
| 5560 | SA CORP REAL ES | 0.003% | 94.127% |
| 5561 | SANGAMO THERAPEUTICS INC COMMON STOCK USD.01 | 0.003% | 94.130% |
| 5562 | AMERICAN VANGUARD CORP COMMON STOCK USD.1 | 0.003% | 94.133% |
| 5563 | LUMINEX CORP COMMON STOCK USD.001 | 0.003% | 94.135% |
| 5564 | LASSILA & TIKAN | 0.003% | 94.138% |
| 5565 | JAPAN AIRPORT T | 0.003% | 94.141% |
| 5566 | WALSIN LIHWA CO | 0.003% | 94.144% |
| 5567 | ANI PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.003% | 94.147% |
| 5568 | TOOTSIE ROLL IN | 0.003% | 94.149% |
| 5569 | SAGAMI RAILWAY | 0.003% | 94.152% |
| 5570 | MEITEC CORPORAT | 0.003% | 94.155% |
| 5571 | DAIFUKU CO | 0.003% | 94.158% |
| 5572 | SQUARE INC A COMMON STOCK USD.000001 | 0.003% | 94.160% |
| 5573 | STEADFAST GROUP | 0.003% | 94.163% |
| 5574 | ZEE ENTERTAIN E | 0.003% | 94.166% |
| 5575 | FINISH LINE INC | 0.003% | 94.169% |
| 5576 | NEMETSCHEK AG | 0.003% | 94.172% |
| 5577 | VOLKSWAGEN LEAS | 0.003% | 94.174% |
| 5578 | PEAPACK GLADSTONE FINL CORP COMMON STOCK | 0.003% | 94.177% |
| 5579 | MARICO LTD | 0.003% | 94.180% |
| 5580 | NOJIMA CORP | 0.003% | 94.183% |
| 5581 | HEXAWARE TECHNO | 0.003% | 94.185% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5582 | CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5 | 0.003% | 94.188% |
| 5583 | BRINKER INTL IN | 0.003% | 94.191% |
| 5584 | AMERICAN RAILCA | 0.003% | 94.194% |
| 5585 | TSRC CORP | 0.003% | 94.196% |
| 5586 | PI INDUSTRIES L | 0.003% | 94.199% |
| 5587 | SAPURAKENCANA P | 0.003% | 94.202% |
| 5588 | KAKAKU.COM INC | 0.003% | 94.205% |
| 5589 | ARC LAND SAKAMO | 0.003% | 94.208% |
| 5590 | ARCADYAN TECHNO | 0.003% | 94.210% |
| 5591 | HONG LEONG CRED | 0.003% | 94.213% |
| 5592 | UNISEM (M) BHD | 0.003% | 94.216% |
| 5593 | NEWMONT MINING CORP COMPANY GUAR 03/22 3.5 | 0.003% | 94.219% |
| 5594 | FORHOUSE CORP | 0.003% | 94.221% |
| 5595 | MIGDAL INSURAN | 0.003% | 94.224% |
| 5596 | MENICON CO LTD | 0.003% | 94.227% |
| 5597 | NISHI NIPPON RR | 0.003% | 94.230% |
| 5598 | KARDEX | 0.003% | 94.232% |
| 5599 | MID REIT INC | 0.003% | 94.235% |
| 5600 | HUAKU DEVELOPME | 0.003% | 94.238% |
| 5601 | JINKOSOLAR HOLDING CO ADR ADR USD.00002 | 0.003% | 94.241% |
| 5602 | YAMAGATA BANK | 0.003% | 94.243% |
| 5603 | LUYE PHARMA GRO | 0.003% | 94.246% |
| 5604 | TRISTATE CAPITAL HLDGS INC COMMON STOCK | 0.003% | 94.249% |
| 5605 | NIPPON SHEET GL | 0.003% | 94.252% |
| 5606 | BENI STABILI IT | 0.003% | 94.254% |
| 5607 | PAZ CORP SA | 0.003% | 94.257% |
| 5608 | INDRA SISTEMAS | 0.003% | 94.260% |
| 5609 | HERITAGE COMMERCE CORP COMMON STOCK | 0.003% | 94.263% |
| 5610 | EXPRESS SCRIPTS | 0.003% | 94.265% |
| 5611 | NEW CHINA LIFE | 0.003% | 94.268% |
| 5612 | BILIA AB | 0.003% | 94.271% |
| 5613 | LINDAB INTL AB | 0.003% | 94.274% |
| 5614 | SINGAPORE EXCHA | 0.003% | 94.276% |
| 5615 | DAIKYO INC | 0.003% | 94.279% |
| 5616 | YAOKO CO | 0.003% | 94.282% |
| 5617 | BECTON DICKINSON | 0.003% | 94.285% |
| 5618 | OTSUKA CORP | 0.003% | 94.287% |
| 5619 | FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2 | 0.003% | 94.290% |
| 5620 | GRUMA SA DE CV | 0.003% | 94.293% |
| 5621 | PARKWAY LIFE RE | 0.003% | 94.296% |
| 5622 | GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01 | 0.003% | 94.298% |
| 5623 | SHUN TAK HLDGS | 0.003% | 94.301% |
| 5624 | HSN INC COMMON STOCK USD.01 | 0.003% | 94.304% |
| 5625 | CANARA BANK | 0.003% | 94.307% |
| 5626 | MCDONALD S CORP SR UNSECURED 12/20 2.75 | 0.003% | 94.309% |
| 5627 | ALTICE NV CLAS | 0.003% | 94.312% |
| 5628 | BARCLAYS PLC SR UNSECURED 01/21 3.25 | 0.003% | 94.315% |
| 5629 | RESOLUTE MINING | 0.003% | 94.317% |
| 5630 | CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2 | 0.003% | 94.320% |
| 5631 | FUYAO GLASS IND | 0.003% | 94.323% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5632 | BCO BILBAO VIZC | 0.003% | 94.326% |
| 5633 | CEWE COLOR HLDG | 0.003% | 94.328% |
| 5634 | YOOX NET-A-PORT | 0.003% | 94.331% |
| 5635 | SHANGHAI ELECTR | 0.003% | 94.334% |
| 5636 | CASHBUILD LTD | 0.003% | 94.337% |
| 5637 | SUMITOMO DENSET | 0.003% | 94.339% |
| 5638 | GRIEG SEAFOOD A | 0.003% | 94.342% |
| 5639 | GLOBE TELECOM I | 0.003% | 94.345% |
| 5640 | OVERSTOCK.COM INC COMMON STOCK USD.0001 | 0.003% | 94.347% |
| 5641 | EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95 | 0.003% | 94.350% |
| 5642 | DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7 | 0.003% | 94.353% |
| 5643 | AT+T INC SR UNSECURED 02/21 2.8 | 0.003% | 94.356% |
| 5644 | PRINCE HOUSING | 0.003% | 94.358% |
| 5645 | FERREXPO PLC | 0.003% | 94.361% |
| 5646 | IWATE(BANK OF) | 0.003% | 94.364% |
| 5647 | CAHYA MATA SARA | 0.003% | 94.366% |
| 5648 | AMOREPACIFIC-NE | 0.003% | 94.369% |
| 5649 | SRF LTD | 0.003% | 94.372% |
| 5650 | TXC CORPN | 0.003% | 94.375% |
| 5651 | ZENKOKU HOSHO C | 0.003% | 94.377% |
| 5652 | PILOT CORP (NEW | 0.003% | 94.380% |
| 5653 | SUMITOMO WAREHO | 0.003% | 94.383% |
| 5654 | MYOB GROUP LTD | 0.003% | 94.385% |
| 5655 | DEVELOPMENT CRE | 0.003% | 94.388% |
| 5656 | EVERLIGHT ELECT | 0.003% | 94.391% |
| 5657 | REDINGTON INDIA | 0.003% | 94.394% |
| 5658 | AXON ENTERPRISE INC COMMON STOCK USD.00001 | 0.003% | 94.396% |
| 5659 | SANYO SPEC STEE | 0.003% | 94.399% |
| 5660 | RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001 | 0.003% | 94.402% |
| 5661 | GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625 | 0.003% | 94.404% |
| 5662 | GATX CORP | 0.003% | 94.407% |
| 5663 | INTERCONEXION E | 0.003% | 94.410% |
| 5664 | ZCL COMPOSITES | 0.003% | 94.412% |
| 5665 | KOREA PETROCHEM | 0.003% | 94.415% |
| 5666 | BIZLINK HOLDING | 0.003% | 94.418% |
| 5667 | FUTUREFUEL CORP COMMON STOCK USD.0001 | 0.003% | 94.421% |
| 5668 | BLUE HILLS BANCORP INC COMMON STOCK USD.01 | 0.003% | 94.423% |
| 5669 | GO-AHEAD GROUP | 0.003% | 94.426% |
| 5670 | PACIFIC METALS | 0.003% | 94.429% |
| 5671 | SPARKASSEN IMMO | 0.003% | 94.431% |
| 5672 | HORIZON BANCORP INDIANA COMMON STOCK | 0.003% | 94.434% |
| 5673 | EMS-CHEMIE HLDG | 0.003% | 94.437% |
| 5674 | FRASERS CENTREP | 0.003% | 94.439% |
| 5675 | MORGAN STANLEY SR UNSECURED 11/21 2.625 | 0.003% | 94.442% |
| 5676 | SATO CORP | 0.003% | 94.445% |
| 5677 | KEYBANK NA/CLEV | 0.003% | 94.448% |
| 5678 | CASTROL INDIA L | 0.003% | 94.450% |
| 5679 | D/S NORDEN | 0.003% | 94.453% |
| 5680 | ALGOMA CENTRAL | 0.003% | 94.456% |
| 5681 | XINJIANG GOLDWI | 0.003% | 94.458% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5682 | WOCKHARDT LIMIT | 0.003% | 94.461% |
| 5683 | MISC BERHAD | 0.003% | 94.464% |
| 5684 | EVERSOURCE ENER | 0.003% | 94.466% |
| 5685 | ASIA PACIFIC TE | 0.003% | 94.469% |
| 5686 | SIGMA PHARMACEU | 0.003% | 94.472% |
| 5687 | HALLA HOLDINGS | 0.003% | 94.474% |
| 5688 | FRESENIUS MEDIC | 0.003% | 94.477% |
| 5689 | KANTO DENKA KOG | 0.003% | 94.480% |
| 5690 | SINOPEC KANTONS | 0.003% | 94.482% |
| 5691 | RHB Capital | 0.003% | 94.485% |
| 5692 | KLAB INC | 0.003% | 94.488% |
| 5693 | SAINT MARC HLDG | 0.003% | 94.490% |
| 5694 | TOP GLOVE CORP | 0.003% | 94.493% |
| 5695 | PIOLAX CO | 0.003% | 94.496% |
| 5696 | TAV HAVALIMANLA | 0.003% | 94.499% |
| 5697 | CDL HOSPITALITY | 0.003% | 94.501% |
| 5698 | TAKUMA CO | 0.003% | 94.504% |
| 5699 | TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001 | 0.003% | 94.507% |
| 5700 | OIL REFINERIES | 0.003% | 94.509% |
| 5701 | PEOPLES BANCORP INC COMMON STOCK | 0.003% | 94.512% |
| 5702 | MOTOR OIL SA | 0.003% | 94.515% |
| 5703 | SEKISUI HOUSE | 0.003% | 94.517% |
| 5704 | ULTIMATE | 0.003% | 94.520% |
| 5705 | FIRST FOUNDATION INC COMMON STOCK USD.001 | 0.003% | 94.523% |
| 5706 | EVENT HOSPITALI | 0.003% | 94.525% |
| 5707 | INDUSTR L FIN(IF | 0.003% | 94.528% |
| 5708 | MAYORA INDAH | 0.003% | 94.531% |
| 5709 | PAGE INDUSTRIES | 0.003% | 94.533% |
| 5710 | MERCANTILE BANK CORP COMMON STOCK | 0.003% | 94.536% |
| 5711 | UNITED LABORATO | 0.003% | 94.539% |
| 5712 | CHINA MOTOR CO | 0.003% | 94.541% |
| 5713 | ZHEN DING TECHN | 0.003% | 94.544% |
| 5714 | HUBER & SUHNER | 0.003% | 94.547% |
| 5715 | OKINAWA ELEC PO | 0.003% | 94.549% |
| 5716 | TELEKOM AUSTRIA | 0.003% | 94.552% |
| 5717 | BIM BIRLESIK MA | 0.003% | 94.554% |
| 5718 | GENESCO INC COMMON STOCK USD1.0 | 0.003% | 94.557% |
| 5719 | BARNES & NOBLE | 0.003% | 94.560% |
| 5720 | CHINA SHIPPING | 0.003% | 94.562% |
| 5721 | G&L BEIJER AB B | 0.003% | 94.565% |
| 5722 | PHOTRONICS INC COMMON STOCK USD.01 | 0.003% | 94.568% |
| 5723 | ITE GROUP | 0.003% | 94.570% |
| 5724 | HAMBURGER HAFEN | 0.003% | 94.573% |
| 5725 | ORIFLAME HOLDIN | 0.003% | 94.576% |
| 5726 | SINGAPORE TECH | 0.003% | 94.578% |
| 5727 | SCHOUW & CO | 0.003% | 94.581% |
| 5728 | TIMKENSTEEL CORP COMMON STOCK | 0.003% | 94.584% |
| 5729 | TOKYO STEEL MFG | 0.003% | 94.586% |
| 5730 | ASANKO GOLD INC | 0.003% | 94.589% |
| 5731 | TAKARA STANDARD | 0.003% | 94.592% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5732 | JOLLIBEE FOODS | 0.003% | 94.594% |
| 5733 | START TODAY CO | 0.003% | 94.597% |
| 5734 | BAVARIAN NORDIC | 0.003% | 94.599% |
| 5735 | FRASERS LOGISTI | 0.003% | 94.602% |
| 5736 | PUREGOLD PRICE | 0.003% | 94.605% |
| 5737 | WAKITA & CO | 0.003% | 94.607% |
| 5738 | ROYAL CO | 0.003% | 94.610% |
| 5739 | SYRAH RESOURCES | 0.003% | 94.613% |
| 5740 | INABA DENKISANG | 0.003% | 94.615% |
| 5741 | FELDA GLOBAL VE | 0.003% | 94.618% |
| 5742 | TIER REIT INC REIT USD.0001 | 0.003% | 94.620% |
| 5743 | CHANGSHA ZOOMLI | 0.003% | 94.623% |
| 5744 | PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0 | 0.003% | 94.626% |
| 5745 | BIOTELEMETRY INC COMMON STOCK USD.001 | 0.003% | 94.628% |
| 5746 | PETROLEUM GEO-S | 0.003% | 94.631% |
| 5747 | MENZIES(JOHN) | 0.003% | 94.634% |
| 5748 | JUKI CORP | 0.003% | 94.636% |
| 5749 | JVC KENWOOD HLD | 0.003% | 94.639% |
| 5750 | ADVANTEST | 0.003% | 94.641% |
| 5751 | IDBI BANK LTD | 0.003% | 94.644% |
| 5752 | NORITZ CORP | 0.003% | 94.647% |
| 5753 | GREIF INC CL B COMMON STOCK | 0.003% | 94.649% |
| 5754 | MONEX GROUP INC | 0.003% | 94.652% |
| 5755 | KCE ELECTRONICS | 0.003% | 94.654% |
| 5756 | GRINDROD LIMITE | 0.003% | 94.657% |
| 5757 | TOPPAN FORMS | 0.003% | 94.660% |
| 5758 | HERO HONDA | 0.003% | 94.662% |
| 5759 | YAMANASHI CHUO | 0.003% | 94.665% |
| 5760 | REX AMERICAN RESOURCES CORP COMMON STOCK USD.01 | 0.003% | 94.667% |
| 5761 | GIORDANO INTL L | 0.003% | 94.670% |
| 5762 | BOLSA MEXICANA | 0.003% | 94.673% |
| 5763 | COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01 | 0.003% | 94.675% |
| 5764 | BERTRANDT AG | 0.003% | 94.678% |
| 5765 | LG HOME SHOPPIN | 0.003% | 94.680% |
| 5766 | ANGANG NEW STEE | 0.003% | 94.683% |
| 5767 | CARD FACTORY PL | 0.003% | 94.686% |
| 5768 | RESOURCES CONNECTION INC COMMON STOCK USD.01 | 0.003% | 94.688% |
| 5769 | EASTERLY GOVERNMENT PROPERTI REIT USD.01 | 0.003% | 94.691% |
| 5770 | RUTH'S HOSPITAL | 0.003% | 94.693% |
| 5771 | TOEI CO | 0.003% | 94.696% |
| 5772 | NORDEA BANK AB | 0.003% | 94.698% |
| 5773 | MCKESSON CORP SR UNSECURED 03/21 4.75 | 0.003% | 94.701% |
| 5774 | CHOW TAI FOOK J | 0.003% | 94.704% |
| 5775 | FU SHOU YUAN IN | 0.003% | 94.706% |
| 5776 | KIMBALL ELECTRONICS INC COMMON STOCK | 0.003% | 94.709% |
| 5777 | OTTER TAIL CORP COMMON STOCK USD5.0 | 0.003% | 94.711% |
| 5778 | KONINKLIJKE WES | 0.003% | 94.714% |
| 5779 | FUSHAN INTL ENE | 0.003% | 94.717% |
| 5780 | CHINA POWER INT | 0.003% | 94.719% |
| 5781 | UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01 | 0.003% | 94.722% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5782 | LUXOFT HOLDING | 0.003% | 94.724% |
| 5783 | SP SETIA | 0.003% | 94.727% |
| 5784 | SOUTH INDIA BAN | 0.003% | 94.729% |
| 5785 | CHINA NATIONAL | 0.003% | 94.732% |
| 5786 | ELITE ADVANCED | 0.003% | 94.735% |
| 5787 | PHH CORP COMMON STOCK USD.01 | 0.003% | 94.737% |
| 5788 | NAVITAS LTD | 0.003% | 94.740% |
| 5789 | AMOTECH CO LTD | 0.003% | 94.742% |
| 5790 | PATTERN ENERGY GROUP INC COMMON STOCK USD.01 | 0.003% | 94.745% |
| 5791 | MORGAN STANLEY | 0.003% | 94.747% |
| 5792 | CYBG PLC | 0.003% | 94.750% |
| 5793 | TRENCOR | 0.003% | 94.752% |
| 5794 | NIHON KOHDEN CO | 0.003% | 94.755% |
| 5795 | REDES ENERGETIC | 0.003% | 94.758% |
| 5796 | CORETRONICS COR | 0.003% | 94.760% |
| 5797 | PT BUMI SERPONG | 0.003% | 94.763% |
| 5798 | REFRESCO GROUP | 0.003% | 94.765% |
| 5799 | U-MING MARINE | 0.003% | 94.768% |
| 5800 | CROMPTON GREAVE | 0.003% | 94.770% |
| 5801 | KANGWON LAND IN | 0.003% | 94.773% |
| 5802 | TAG TEGERNSEE I | 0.003% | 94.775% |
| 5803 | PRADA SPA | 0.003% | 94.778% |
| 5804 | NSD CO LTD | 0.003% | 94.781% |
| 5805 | CAMPBELL SOUP CO SR UNSECURED 04/21 4.25 | 0.003% | 94.783% |
| 5806 | INGLES MARKETS INC CLASS A COMMON STOCK USD.05 | 0.003% | 94.786% |
| 5807 | MUSASHI SEIMITS | 0.003% | 94.788% |
| 5808 | AFG ARBONIA-FOR | 0.003% | 94.791% |
| 5809 | FUTABA INDUSTRI | 0.003% | 94.793% |
| 5810 | UNIVERSAL HEALTH RLTY INCOME REIT USD.01 | 0.003% | 94.796% |
| 5811 | HANSSEM CO | 0.003% | 94.798% |
| 5812 | RTL GROUP SA | 0.003% | 94.801% |
| 5813 | HAKUHODO DY HLD | 0.003% | 94.804% |
| 5814 | RENT A CENTER INC COMMON STOCK USD.01 | 0.003% | 94.806% |
| 5815 | CIMIC GROUP LTD | 0.003% | 94.809% |
| 5816 | RECTICEL | 0.003% | 94.811% |
| 5817 | NATIONAL PRESTO INDS INC COMMON STOCK USD1.0 | 0.003% | 94.814% |
| 5818 | KABU.COM SECURI | 0.003% | 94.816% |
| 5819 | INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0 | 0.003% | 94.819% |
| 5820 | RETROPHIN INC COMMON STOCK USD.0001 | 0.003% | 94.821% |
| 5821 | ENQUEST PLC | 0.003% | 94.824% |
| 5822 | PEREGRINE HLDGS | 0.003% | 94.826% |
| 5823 | TTY BIPHARM CO | 0.003% | 94.829% |
| 5824 | TEIKOKU PISTON | 0.003% | 94.831% |
| 5825 | FORMOSA TAFFETA | 0.003% | 94.834% |
| 5826 | OESTERREICHISCH | 0.003% | 94.837% |
| 5827 | BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561 | 0.003% | 94.839% |
| 5828 | FORTUNE R/EST I | 0.003% | 94.842% |
| 5829 | ASR NEDERLAND N | 0.003% | 94.844% |
| 5830 | THERMON GROUP HOLDINGS INC COMMON STOCK USD.001 | 0.003% | 94.847% |
| 5831 | SAO PAU ALPARGA | 0.003% | 94.849% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5832 | VS INDUSTRY BHD | 0.003% | 94.852% |
| 5833 | GLAXOSMITHKLINE | 0.003% | 94.854% |
| 5834 | BUMI ARMADA BER | 0.003% | 94.857% |
| 5835 | SELECT HARVESTS | 0.003% | 94.859% |
| 5836 | PEGASYSTEMS INC COMMON STOCK USD.01 | 0.003% | 94.862% |
| 5837 | SVENSKA HANDELS | 0.003% | 94.864% |
| 5838 | DAISEKI CO LTD | 0.003% | 94.867% |
| 5839 | RESTAURANT GROU | 0.003% | 94.869% |
| 5840 | KOREA EXPRESS C | 0.003% | 94.872% |
| 5841 | CHINA INTL MARI | 0.003% | 94.874% |
| 5842 | SEMEN GRESIK | 0.003% | 94.877% |
| 5843 | MIZUHO FINL GP | 0.003% | 94.879% |
| 5844 | SK NETWORKS CO | 0.003% | 94.882% |
| 5845 | MAIDEN HLDGS LT | 0.003% | 94.884% |
| 5846 | FORMOSA PETROCH | 0.003% | 94.887% |
| 5847 | ALTAREA SCA | 0.003% | 94.889% |
| 5848 | BETSSON AB | 0.003% | 94.892% |
| 5849 | WALSIN TECHNOLO | 0.003% | 94.894% |
| 5850 | STELLA INTERNAT | 0.003% | 94.897% |
| 5851 | DEUTSCHE BETEI | 0.003% | 94.899% |
| 5852 | BANPU PUBLIC CO | 0.003% | 94.902% |
| 5853 | REALESTATE.COM. | 0.003% | 94.904% |
| 5854 | OVS SPA | 0.003% | 94.907% |
| 5855 | CAROLINA FINANCIAL CORP COMMON STOCK | 0.003% | 94.909% |
| 5856 | TAYCA CORP | 0.003% | 94.912% |
| 5857 | HUATAI SECURITI | 0.003% | 94.914% |
| 5858 | WISTRON NEWEB C | 0.002% | 94.917% |
| 5859 | KOREA ELEC POWE | 0.002% | 94.919% |
| 5860 | YANGTZE OPT FIB | 0.002% | 94.922% |
| 5861 | PETRONAS CHEMIC | 0.002% | 94.924% |
| 5862 | ADVANCED SEMICONDUCTOR E ADR ADR | 0.002% | 94.927% |
| 5863 | MIYAZAKI BANK | 0.002% | 94.929% |
| 5864 | DOMETIC GROUP A | 0.002% | 94.932% |
| 5865 | SANYO CHEMICAL | 0.002% | 94.934% |
| 5866 | ADANI ENTERPRIS | 0.002% | 94.937% |
| 5867 | ZAGG INC COMMON STOCK USD.001 | 0.002% | 94.939% |
| 5868 | UNITIKA | 0.002% | 94.942% |
| 5869 | ONESAVINGS BANK | 0.002% | 94.944% |
| 5870 | POWER GRID CORP | 0.002% | 94.947% |
| 5871 | DEBENHAMS | 0.002% | 94.949% |
| 5872 | PALO ALTO NETWORKS INC COMMON STOCK USD.0001 | 0.002% | 94.952% |
| 5873 | TELEFONICA BRASIL ADR ADR | 0.002% | 94.954% |
| 5874 | BANGKOK AIRWAYS | 0.002% | 94.957% |
| 5875 | DONGKUK STEEL M | 0.002% | 94.959% |
| 5876 | SLATE OFFICE RE | 0.002% | 94.962% |
| 5877 | DNO INTERNATION | 0.002% | 94.964% |
| 5878 | VSE CORP COMMON STOCK USD.05 | 0.002% | 94.967% |
| 5879 | ORIOR AG | 0.002% | 94.969% |
| 5880 | IOI PROPERTIES | 0.002% | 94.972% |
| 5881 | PORTO SEGURO SA | 0.002% | 94.974% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5882 | YULON MOTOR | 0.002% | 94.977% |
| 5883 | CONCENTRIC AB | 0.002% | 94.979% |
| 5884 | HP INC SR UNSECURED 06/21 4.3 | 0.002% | 94.982% |
| 5885 | IMA(IND MACC AU | 0.002% | 94.984% |
| 5886 | TSUKUI CORP | 0.002% | 94.987% |
| 5887 | PLATINUM ASSET | 0.002% | 94.989% |
| 5888 | BEZEQ ISRAEL TE | 0.002% | 94.992% |
| 5889 | TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0 | 0.002% | 94.994% |
| 5890 | GLOBAL INDEMNIT | 0.002% | 94.996% |
| 5891 | DEL TACO RESTAURANTS INC COMMON STOCK | 0.002% | 94.999% |
| 5892 | QUIMICA Y MINER | 0.002% | 95.001% |
| 5893 | HOCHSCHILD MINI | 0.002% | 95.004% |
| 5894 | MICRO-STAR INTL | 0.002% | 95.006% |
| 5895 | 888 HOLDINGS | 0.002% | 95.009% |
| 5896 | HANJIN KAL CORP | 0.002% | 95.011% |
| 5897 | CITI TRENDS INC COMMON STOCK USD.01 | 0.002% | 95.014% |
| 5898 | MAINSTREET HEAL | 0.002% | 95.016% |
| 5899 | GURIT HOLDING A | 0.002% | 95.019% |
| 5900 | HOGY MEDICAL CO | 0.002% | 95.021% |
| 5901 | CAPITARETAIL CH | 0.002% | 95.023% |
| 5902 | CHINA MOLYBDENU | 0.002% | 95.026% |
| 5903 | EOH HOLDINGS LT | 0.002% | 95.028% |
| 5904 | NANYA TECHNOLOG | 0.002% | 95.031% |
| 5905 | RAMCO CEMENTS | 0.002% | 95.033% |
| 5906 | SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01 | 0.002% | 95.036% |
| 5907 | MARCOPOLO SA | 0.002% | 95.038% |
| 5908 | SONDA S.A. | 0.002% | 95.041% |
| 5909 | IMPERIAL METALS | 0.002% | 95.043% |
| 5910 | ARDENTEC CORP | 0.002% | 95.046% |
| 5911 | BEIJING CAP LAN | 0.002% | 95.048% |
| 5912 | HIKARI TSUSHIN | 0.002% | 95.050% |
| 5913 | CRA INTERNATIONAL INC COMMON STOCK | 0.002% | 95.053% |
| 5914 | SOULBRAIN CO LT | 0.002% | 95.055% |
| 5915 | KINGSTON COMM(H | 0.002% | 95.058% |
| 5916 | ITOCHU FUEL COR | 0.002% | 95.060% |
| 5917 | ORBCOMM INC COMMON STOCK USD.001 | 0.002% | 95.063% |
| 5918 | BENETEAU | 0.002% | 95.065% |
| 5919 | ELDORADO RESORTS INC COMMON STOCK | 0.002% | 95.068% |
| 5920 | CIECH SA | 0.002% | 95.070% |
| 5921 | SJW GROUP COMMON STOCK USD.001 | 0.002% | 95.072% |
| 5922 | XL AXIATA TBK P | 0.002% | 95.075% |
| 5923 | HYSAN DEVELOPME | 0.002% | 95.077% |
| 5924 | DALMIA BHARAT L | 0.002% | 95.080% |
| 5925 | TAEYOUNG ENGINE | 0.002% | 95.082% |
| 5926 | GUERBET | 0.002% | 95.085% |
| 5927 | GMO INTERNET IN | 0.002% | 95.087% |
| 5928 | CHANGYOU.COM LTD ADR ADR | 0.002% | 95.089% |
| 5929 | YOKOGAWA BRIDGE | 0.002% | 95.092% |
| 5930 | MITSUBA CORP | 0.002% | 95.094% |
| 5931 | GROUP COMERCIAL | 0.002% | 95.097% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5932 | CHUNGHWA TELECO | 0.002% | 95.099% |
| 5933 | PAO DE ACUCAR C | 0.002% | 95.102% |
| 5934 | NISHIO RENT ALL | 0.002% | 95.104% |
| 5935 | FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0 | 0.002% | 95.106% |
| 5936 | RICARDO | 0.002% | 95.109% |
| 5937 | HANA TOUR SERVI | 0.002% | 95.111% |
| 5938 | ZUMIEZ INC COMMON STOCK | 0.002% | 95.114% |
| 5939 | BOC AVIATION LT | 0.002% | 95.116% |
| 5940 | MISTRAS GROUP INC COMMON STOCK USD.01 | 0.002% | 95.119% |
| 5941 | KINSUS INTERCON | 0.002% | 95.121% |
| 5942 | JOSHIN DENKI CO | 0.002% | 95.123% |
| 5943 | MONADELPHOUS GR | 0.002% | 95.126% |
| 5944 | JOEL-JERUSALEM | 0.002% | 95.128% |
| 5945 | SOUTHERN CROSS | 0.002% | 95.131% |
| 5946 | HANIL CEMENT MF | 0.002% | 95.133% |
| 5947 | WATERSTONE FINANCIAL INC COMMON STOCK USD.01 | 0.002% | 95.136% |
| 5948 | RITEK INC | 0.002% | 95.138% |
| 5949 | XCERRA CORP COMMON STOCK USD.05 | 0.002% | 95.140% |
| 5950 | FIRST DEFIANCE FINL CORP COMMON STOCK USD.01 | 0.002% | 95.143% |
| 5951 | HOSHIZAKI ELECT | 0.002% | 95.145% |
| 5952 | BTG PLC | 0.002% | 95.148% |
| 5953 | INSTEEL INDUSTRIES INC COMMON STOCK | 0.002% | 95.150% |
| 5954 | RICOH LEASING | 0.002% | 95.153% |
| 5955 | VILMORIN CLAUSE | 0.002% | 95.155% |
| 5956 | DE LA RUE | 0.002% | 95.157% |
| 5957 | FIRST RESOURCES | 0.002% | 95.160% |
| 5958 | SIIX CORPORATIO | 0.002% | 95.162% |
| 5959 | INTERNATIONAL P | 0.002% | 95.165% |
| 5960 | EN-JAPAN INC. | 0.002% | 95.167% |
| 5961 | ROXGOLD INC | 0.002% | 95.169% |
| 5962 | TENARIS S.A. | 0.002% | 95.172% |
| 5963 | KENKO MAYONNAIS | 0.002% | 95.174% |
| 5964 | UPONOR OYJ | 0.002% | 95.177% |
| 5965 | CHINA MACHINERY | 0.002% | 95.179% |
| 5966 | PER AARSLEFF A/ | 0.002% | 95.181% |
| 5967 | ADVTECH LTD | 0.002% | 95.184% |
| 5968 | FRONTERA ENERGY | 0.002% | 95.186% |
| 5969 | CHUNGHWA TELECOM LT SPON ADR ADR | 0.002% | 95.189% |
| 5970 | HAVERTY FURNITURE COMMON STOCK USD1.0 | 0.002% | 95.191% |
| 5971 | TURKCELL ILETISIM HIZMET ADR ADR TRY1.0 | 0.002% | 95.193% |
| 5972 | LUPIN LTD | 0.002% | 95.196% |
| 5973 | SHOWA SANGYO CO | 0.002% | 95.198% |
| 5974 | SOL MELIA SA | 0.002% | 95.201% |
| 5975 | INTERNET INITIA | 0.002% | 95.203% |
| 5976 | VECTURA GROUP | 0.002% | 95.205% |
| 5977 | TAIWAN BUSINESS | 0.002% | 95.208% |
| 5978 | GAMESA CORP TEC | 0.002% | 95.210% |
| 5979 | CLAL INSURANCE | 0.002% | 95.213% |
| 5980 | SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4 | 0.002% | 95.215% |
| 5981 | SKS MICROFINANC | 0.002% | 95.217% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5982 | SONIC CORP | 0.002% | 95.220% |
| 5983 | MARFRIG GLOBAL | 0.002% | 95.222% |
| 5984 | FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01 | 0.002% | 95.225% |
| 5985 | GREENCROSS LTD | 0.002% | 95.227% |
| 5986 | GLOBAL ONE REAL | 0.002% | 95.229% |
| 5987 | 3SBIO INC | 0.002% | 95.232% |
| 5988 | TOKYOTOKEIBA CO | 0.002% | 95.234% |
| 5989 | COLOPL INC | 0.002% | 95.236% |
| 5990 | ADASTRIA HOLDI | 0.002% | 95.239% |
| 5991 | MARINEMAX INC COMMON STOCK USD.001 | 0.002% | 95.241% |
| 5992 | INVOCARE LTD | 0.002% | 95.244% |
| 5993 | PP LONDON SUMAT | 0.002% | 95.246% |
| 5994 | MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.002% | 95.248% |
| 5995 | UNITED ENERGY G | 0.002% | 95.251% |
| 5996 | NIPPON KOEI CO | 0.002% | 95.253% |
| 5997 | OSSTEM IMPLANT | 0.002% | 95.256% |
| 5998 | ALK-ABELLO A/S | 0.002% | 95.258% |
| 5999 | ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.002% | 95.260% |
| 6000 | ILUKA RESOURCES | 0.002% | 95.263% |
| 6001 | SCHAEFFLER AG P | 0.002% | 95.265% |
| 6002 | ASAHI DIAMOND I | 0.002% | 95.267% |
| 6003 | KYUSHU RAILWAY | 0.002% | 95.270% |
| 6004 | OCI MATERIALS C | 0.002% | 95.272% |
| 6005 | VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001 | 0.002% | 95.275% |
| 6006 | DAIHO CONSTRUCT | 0.002% | 95.277% |
| 6007 | UNITED SUPER MA | 0.002% | 95.279% |
| 6008 | INTL METAL SERV | 0.002% | 95.282% |
| 6009 | CREDITO EMILIAN | 0.002% | 95.284% |
| 6010 | KISSEI PHARM CO | 0.002% | 95.286% |
| 6011 | ZAKL AZOT W | 0.002% | 95.289% |
| 6012 | JAIPRAKASH ASSO | 0.002% | 95.291% |
| 6013 | ZHAOJIN MINING | 0.002% | 95.293% |
| 6014 | HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125 | 0.002% | 95.296% |
| 6015 | CT REAL ESTATE | 0.002% | 95.298% |
| 6016 | BK ZACHODNI WBK | 0.002% | 95.301% |
| 6017 | 1ST PHILIPPINE | 0.002% | 95.303% |
| 6018 | MERCURIES LIFE | 0.002% | 95.305% |
| 6019 | EVN AG | 0.002% | 95.308% |
| 6020 | EZ TEC EMPREEND | 0.002% | 95.310% |
| 6021 | BORAL LIMITED | 0.002% | 95.312% |
| 6022 | FUCHS PETRO AG | 0.002% | 95.315% |
| 6023 | MSG NETWORKS INC A COMMON STOCK USD.01 | 0.002% | 95.317% |
| 6024 | DESCENTE LTD. | 0.002% | 95.319% |
| 6025 | WORLD ACCEPTANCE CORP COMMON STOCK | 0.002% | 95.322% |
| 6026 | ECOLAB INC SR UNSECURED 12/21 4.35 | 0.002% | 95.324% |
| 6027 | FIESTA RESTAURANT GROUP COMMON STOCK USD.01 | 0.002% | 95.326% |
| 6028 | ARMSTRONG FLOORING INC COMMON STOCK USD.0001 | 0.002% | 95.329% |
| 6029 | DAISHIN SECURIT | 0.002% | 95.331% |
| 6030 | MERSEN SA | 0.002% | 95.333% |
| 6031 | CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867 | 0.002% | 95.336% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6032 | CONSTRUCCIONES | 0.002% | 95.338% |
| 6033 | GF SECURITIES C | 0.002% | 95.341% |
| 6034 | CHUY S HOLDINGS INC COMMON STOCK USD.01 | 0.002% | 95.343% |
| 6035 | NESTLE FINANCE | 0.002% | 95.345% |
| 6036 | GUANGZHOU AUTOM | 0.002% | 95.348% |
| 6037 | COSTAIN GROUP P | 0.002% | 95.350% |
| 6038 | ENDURANCE INTERNATIONAL GROU COMMON STOCK USD.0001 | 0.002% | 95.352% |
| 6039 | NEPI ROCKCASTLE | 0.002% | 95.355% |
| 6040 | NORTH AMERICAN ENERGY PARTNE COMMON STOCK | 0.002% | 95.357% |
| 6041 | SCHWEITER TECH | 0.002% | 95.359% |
| 6042 | CALATLANTIC GRO | 0.002% | 95.362% |
| 6043 | CIR-COMPAGNIE I | 0.002% | 95.364% |
| 6044 | CMK CORP | 0.002% | 95.366% |
| 6045 | DXP ENTERPRISES | 0.002% | 95.369% |
| 6046 | JAPFA COMFEED I | 0.002% | 95.371% |
| 6047 | YAPI VE KREDI B | 0.002% | 95.373% |
| 6048 | PLAZA RETAIL RE | 0.002% | 95.375% |
| 6049 | AK HOLDINGS INC | 0.002% | 95.378% |
| 6050 | CHEIL WORLDWIDE | 0.002% | 95.380% |
| 6051 | SANOFI INDIA LT | 0.002% | 95.382% |
| 6052 | WAN HAI LINES | 0.002% | 95.385% |
| 6053 | KOHNAN SHOJI | 0.002% | 95.387% |
| 6054 | O/SEAS UNION EN | 0.002% | 95.389% |
| 6055 | PRECINT PRO | 0.002% | 95.392% |
| 6056 | KONGSBERG AUTOM | 0.002% | 95.394% |
| 6057 | TIBET WATER RES | 0.002% | 95.396% |
| 6058 | YAHOO JAPAN COR | 0.002% | 95.399% |
| 6059 | TAMURA CORP | 0.002% | 95.401% |
| 6060 | MIZUNO CORP | 0.002% | 95.403% |
| 6061 | UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK | 0.002% | 95.406% |
| 6062 | BRIGHTOIL PETRO | 0.002% | 95.408% |
| 6063 | DRAEGERWERK AG | 0.002% | 95.410% |
| 6064 | QCR HOLDINGS INC COMMON STOCK USD1.0 | 0.002% | 95.412% |
| 6065 | SUPALAI PUBLIC | 0.002% | 95.415% |
| 6066 | TOHO CO | 0.002% | 95.417% |
| 6067 | ARN MONDADORI E | 0.002% | 95.419% |
| 6068 | AKITA BANK | 0.002% | 95.422% |
| 6069 | O'REILLY AUTOMO | 0.002% | 95.424% |
| 6070 | GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75 | 0.002% | 95.426% |
| 6071 | SODA SANAYII | 0.002% | 95.429% |
| 6072 | PORT OF TAURANG | 0.002% | 95.431% |
| 6073 | CRYOLIFE INC | 0.002% | 95.433% |
| 6074 | BANK MUTUAL CORP COMMON STOCK USD.01 | 0.002% | 95.435% |
| 6075 | FIBRIA CELULOSE SA SPON ADR ADR | 0.002% | 95.438% |
| 6076 | DEVRO | 0.002% | 95.440% |
| 6077 | BML INC | 0.002% | 95.442% |
| 6078 | VESUVIUS PLC | 0.002% | 95.445% |
| 6079 | YUEXIU REAL ES | 0.002% | 95.447% |
| 6080 | RENHE COMMERCIA | 0.002% | 95.449% |
| 6081 | MALIBU BOATS INC A COMMON STOCK USD.01 | 0.002% | 95.451% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6082 | CALLIDUS CAPITA | 0.002% | 95.454% |
| 6083 | BRIDGE BANCORP INC COMMON STOCK USD.01 | 0.002% | 95.456% |
| 6084 | BLUE LABEL TELE | 0.002% | 95.458% |
| 6085 | FARADAY TECHNOL | 0.002% | 95.461% |
| 6086 | PT ANEKA TAMBAN | 0.002% | 95.463% |
| 6087 | HACKETT GROUP INC/THE COMMON STOCK USD.001 | 0.002% | 95.465% |
| 6088 | FLEXIGROUP LIM1 | 0.002% | 95.467% |
| 6089 | SHIKOKU BANK | 0.002% | 95.470% |
| 6090 | IMAX CHINA HOLD | 0.002% | 95.472% |
| 6091 | AT+T INC SR UNSECURED 02/21 4.6 | 0.002% | 95.474% |
| 6092 | SODICK CO | 0.002% | 95.477% |
| 6093 | TAIWAN ACCEPTAN | 0.002% | 95.479% |
| 6094 | ALPEN CO LTD | 0.002% | 95.481% |
| 6095 | KIKUCHI CO LTD | 0.002% | 95.483% |
| 6096 | WATERLAND FIN H | 0.002% | 95.486% |
| 6097 | DOMAIN HOLDINGS | 0.002% | 95.488% |
| 6098 | CONEXIO CORP | 0.002% | 95.490% |
| 6099 | PRESS METAL ALU | 0.002% | 95.493% |
| 6100 | PROGRESS ENERGY | 0.002% | 95.495% |
| 6101 | ANGLO AMERICAN | 0.002% | 95.497% |
| 6102 | FULLTECH FIBER | 0.002% | 95.499% |
| 6103 | YOROZU CORP | 0.002% | 95.502% |
| 6104 | YUNG TAY ENGINE | 0.002% | 95.504% |
| 6105 | J-OIL MILLS INC | 0.002% | 95.506% |
| 6106 | GREENLAND HONG | 0.002% | 95.508% |
| 6107 | CP POKPHAND CO | 0.002% | 95.511% |
| 6108 | ENZO BIOCHEM INC COMMON STOCK USD.01 | 0.002% | 95.513% |
| 6109 | CRH MEDICAL COR | 0.002% | 95.515% |
| 6110 | SRA HOLDINGS IN | 0.002% | 95.517% |
| 6111 | SINOTRANS SHIPP | 0.002% | 95.520% |
| 6112 | HAVELLS INDIA L | 0.002% | 95.522% |
| 6113 | D.A. CONSORTIUM | 0.002% | 95.524% |
| 6114 | SITRONIX TECHNO | 0.002% | 95.526% |
| 6115 | FUKUSHIMA IND C | 0.002% | 95.529% |
| 6116 | SUPREME INDUSTR | 0.002% | 95.531% |
| 6117 | LENNAR CORP 4.7 | 0.002% | 95.533% |
| 6118 | MARR SPA | 0.002% | 95.535% |
| 6119 | WORKDAY INC CLASS A COMMON STOCK USD.001 | 0.002% | 95.538% |
| 6120 | REED ELSEVIER P | 0.002% | 95.540% |
| 6121 | SPARTAN MOTORS INC COMMON STOCK USD.01 | 0.002% | 95.542% |
| 6122 | HERSHA HOSPITALITY TRUST REIT USD.01 | 0.002% | 95.545% |
| 6123 | TEXWINCA HLDGS | 0.002% | 95.547% |
| 6124 | HONG LEONG BANK | 0.002% | 95.549% |
| 6125 | BRISTOW GROUP INC COMMON STOCK USD.01 | 0.002% | 95.551% |
| 6126 | POSTE ITALIANE | 0.002% | 95.554% |
| 6127 | VAUDOISE ASSURA | 0.002% | 95.556% |
| 6128 | BUKIT SEMBAWNG | 0.002% | 95.558% |
| 6129 | SALVATORE FERRA | 0.002% | 95.560% |
| 6130 | KOSSAN RUBBER I | 0.002% | 95.562% |
| 6131 | TOYO ENG CORP | 0.002% | 95.565% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6132 | PRESS KOGYO CO | 0.002% | 95.567% |
| 6133 | SIEGFRIED HOLDI | 0.002% | 95.569% |
| 6134 | PAX GLOBAL TECH | 0.002% | 95.571% |
| 6135 | PEMBANGUNAN P | 0.002% | 95.574% |
| 6136 | ARROW ELECTRONI | 0.002% | 95.576% |
| 6137 | TANSEISHA CO | 0.002% | 95.578% |
| 6138 | VUKILE PROPERTY | 0.002% | 95.580% |
| 6139 | CHUGOKU MAR PAI | 0.002% | 95.583% |
| 6140 | FUJIMORI KOGYO | 0.002% | 95.585% |
| 6141 | VEDANTA LTD ADR ADR | 0.002% | 95.587% |
| 6142 | ST BARBARA MINE | 0.002% | 95.589% |
| 6143 | NIPPON VALQUA I | 0.002% | 95.592% |
| 6144 | HEADLAM GROUP | 0.002% | 95.594% |
| 6145 | EARTH CHEMICAL | 0.002% | 95.596% |
| 6146 | SCHINDLER-HDLG | 0.002% | 95.598% |
| 6147 | LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 05/22 4.95 | 0.002% | 95.601% |
| 6148 | GPO FIN INTERAC | 0.002% | 95.603% |
| 6149 | LIPPO KARAWACI | 0.002% | 95.605% |
| 6150 | BLOOMBERRY RESO | 0.002% | 95.607% |
| 6151 | DAESANG CORP | 0.002% | 95.609% |
| 6152 | CITYCON OYJ | 0.002% | 95.612% |
| 6153 | TED BAKER PLC | 0.002% | 95.614% |
| 6154 | CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.002% | 95.616% |
| 6155 | LEAGOLD MINING | 0.002% | 95.618% |
| 6156 | BEGA CHEESE LTD | 0.002% | 95.621% |
| 6157 | HEALTHSTREAM INC COMMON STOCK | 0.002% | 95.623% |
| 6158 | ENERGIAS DO BRA | 0.002% | 95.625% |
| 6159 | COLONY NORTHSTAR INC CLASS A REIT USD.01 | 0.002% | 95.627% |
| 6160 | WILSON BAYLY HO | 0.002% | 95.629% |
| 6161 | CONTAINER CORP | 0.002% | 95.632% |
| 6162 | STRABAG SE | 0.002% | 95.634% |
| 6163 | SEATTLE GENETICS INC COMMON STOCK USD.001 | 0.002% | 95.636% |
| 6164 | CLARKSON(HORACE | 0.002% | 95.638% |
| 6165 | PROTECTOR FORSI | 0.002% | 95.641% |
| 6166 | INDEPENDENCE REALTY TRUST IN REIT USD.01 | 0.002% | 95.643% |
| 6167 | RELIANCE CAPITA | 0.002% | 95.645% |
| 6168 | SMART + FINAL STORES INC COMMON STOCK USD.001 | 0.002% | 95.647% |
| 6169 | SEVEN WEST MEDI | 0.002% | 95.649% |
| 6170 | PUBLICIS GROUPE | 0.002% | 95.652% |
| 6171 | PLAYA HOTELS & | 0.002% | 95.654% |
| 6172 | WEST CHINA CEME | 0.002% | 95.656% |
| 6173 | HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15 | 0.002% | 95.658% |
| 6174 | SUNWAY BHD | 0.002% | 95.660% |
| 6175 | GRUPO HERDEZ SA | 0.002% | 95.663% |
| 6176 | FUJI MEDIA HOLD | 0.002% | 95.665% |
| 6177 | HOSOKAWA MICRON | 0.002% | 95.667% |
| 6178 | FOSTER ELECTRIC | 0.002% | 95.669% |
| 6179 | TALK TALK TELEC | 0.002% | 95.671% |
| 6180 | ARCELIK AS | 0.002% | 95.673% |
| 6181 | JASTRZEBSKA SPO | 0.002% | 95.676% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6182 | RALLYE | 0.002% | 95.678% |
| 6183 | TAIWAN TEA CORP | 0.002% | 95.680% |
| 6184 | NSI NV | 0.002% | 95.682% |
| 6185 | SUPREME ELECTRO | 0.002% | 95.684% |
| 6186 | SANDEN CORP | 0.002% | 95.687% |
| 6187 | CHEMRING GROUP | 0.002% | 95.689% |
| 6188 | EPSILON ENERGY | 0.002% | 95.691% |
| 6189 | SUNTRUST BANKS INC SR UNSECURED 03/21 2.9 | 0.002% | 95.693% |
| 6190 | BILL BARRETT CORP COMMON STOCK USD.001 | 0.002% | 95.695% |
| 6191 | BREVILLE GROUP | 0.002% | 95.698% |
| 6192 | MATRIX SERVICE CO COMMON STOCK USD.01 | 0.002% | 95.700% |
| 6193 | MAGNESITA REFRA | 0.002% | 95.702% |
| 6194 | SINOFERT HOLDIN | 0.002% | 95.704% |
| 6195 | SHIBUYA KOGYO C | 0.002% | 95.706% |
| 6196 | JIAYUAN INTERNA | 0.002% | 95.709% |
| 6197 | ABSOLUTE SOFTWA | 0.002% | 95.711% |
| 6198 | HESKA CORP | 0.002% | 95.713% |
| 6199 | BROWN (N) GROUP | 0.002% | 95.715% |
| 6200 | THULE GROUP AB/ | 0.002% | 95.717% |
| 6201 | PENN REAL ESTATE INVEST TST REIT USD1.0 | 0.002% | 95.719% |
| 6202 | MOTA ENGIL SGPS | 0.002% | 95.722% |
| 6203 | MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01 | 0.002% | 95.724% |
| 6204 | ZENRIN CO LTD | 0.002% | 95.726% |
| 6205 | LE NOBLE AGE | 0.002% | 95.728% |
| 6206 | HEIWA REAL ESTA | 0.002% | 95.730% |
| 6207 | CERVUS EQUIPMEN | 0.002% | 95.732% |
| 6208 | SLC AGRICOLA SA | 0.002% | 95.735% |
| 6209 | CACHE LOGISTICS | 0.002% | 95.737% |
| 6210 | SAMYANG HOLDING | 0.002% | 95.739% |
| 6211 | BQE NATL BELGIQ | 0.002% | 95.741% |
| 6212 | CIA TRANSM ENER | 0.002% | 95.743% |
| 6213 | BACHEM HLD AG-B | 0.002% | 95.745% |
| 6214 | GLOBAL BRANDS G | 0.002% | 95.748% |
| 6215 | RYDER SYSTEM INC SR UNSECURED 11/21 3.45 | 0.002% | 95.750% |
| 6216 | VISTA LAND & LI | 0.002% | 95.752% |
| 6217 | TOYO CONSTRUCTI | 0.002% | 95.754% |
| 6218 | MALAYSIAN RES C | 0.002% | 95.756% |
| 6219 | SIME DARBY PLAN | 0.002% | 95.758% |
| 6220 | ARAKAWA CHEMICA | 0.002% | 95.761% |
| 6221 | ICHIGO REAL EST | 0.002% | 95.763% |
| 6222 | DAEWOO ENGINEER | 0.002% | 95.765% |
| 6223 | TOSHIBA MACHINE | 0.002% | 95.767% |
| 6224 | TOPY INDUSTRIES | 0.002% | 95.769% |
| 6225 | STARHILL GLOBAL | 0.002% | 95.771% |
| 6226 | PETRA DIAMONDS | 0.002% | 95.774% |
| 6227 | BK OF RYUKYUS | 0.002% | 95.776% |
| 6228 | AMPLIFON SPA NE | 0.002% | 95.778% |
| 6229 | IP GROUP | 0.002% | 95.780% |
| 6230 | SHIMA SEIKI MFG | 0.002% | 95.782% |
| 6231 | NANOMETRICS | 0.002% | 95.784% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6232 | INDIGO BOOKS + MUSIC INC COMMON STOCK | 0.002% | 95.786% |
| 6233 | RUENTEXIndustr | 0.002% | 95.789% |
| 6234 | UKC HOLDINGS CO | 0.002% | 95.791% |
| 6235 | SCHRODERS(NEW) | 0.002% | 95.793% |
| 6236 | CAPITAL SECURIT | 0.002% | 95.795% |
| 6237 | DIVERS RES BHD | 0.002% | 95.797% |
| 6238 | INTL CONTAINER | 0.002% | 95.799% |
| 6239 | MAGYAR TELEKOM | 0.002% | 95.801% |
| 6240 | MATAS AS | 0.002% | 95.804% |
| 6241 | DABUR INDIA LTD | 0.002% | 95.806% |
| 6242 | NAKANISHI INC | 0.002% | 95.808% |
| 6243 | FORRESTER RESEARCH INC COMMON STOCK USD.01 | 0.002% | 95.810% |
| 6244 | CENTRAL GARDEN& | 0.002% | 95.812% |
| 6245 | CITIC 1616 HLDG | 0.002% | 95.814% |
| 6246 | HUONS CO LTD | 0.002% | 95.816% |
| 6247 | S&T MOTIV CO LT | 0.002% | 95.818% |
| 6248 | GWA GROUP LTD | 0.002% | 95.821% |
| 6249 | MOTHERSON SUMI | 0.002% | 95.823% |
| 6250 | VINA CONCHA Y T | 0.002% | 95.825% |
| 6251 | CELLEX THERAPEUTICS INC COMMON STOCK USD.001 | 0.002% | 95.827% |
| 6252 | INNERWORKINGS INC COMMON STOCK USD.0001 | 0.002% | 95.829% |
| 6253 | BINCK NV | 0.002% | 95.831% |
| 6254 | SPLUNK INC COMMON STOCK USD.001 | 0.002% | 95.833% |
| 6255 | AV HOMES INC COMMON STOCK USD1.0 | 0.002% | 95.835% |
| 6256 | INWIDO AB | 0.002% | 95.838% |
| 6257 | NOBINA AB | 0.002% | 95.840% |
| 6258 | CHESSWOOD GROUP | 0.002% | 95.842% |
| 6259 | EPS CO LTD | 0.002% | 95.844% |
| 6260 | TOX FREE SOLUTI | 0.002% | 95.846% |
| 6261 | NISSEI BUILD KO | 0.002% | 95.848% |
| 6262 | QINGDAO PORT IN | 0.002% | 95.850% |
| 6263 | PSEG POWER | 0.002% | 95.852% |
| 6264 | KONOIKE TRANSP | 0.002% | 95.855% |
| 6265 | PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01 | 0.002% | 95.857% |
| 6266 | SUNLIGHT REAL E | 0.002% | 95.859% |
| 6267 | CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01 | 0.002% | 95.861% |
| 6268 | CORP MOCTEZUMA | 0.002% | 95.863% |
| 6269 | DAIKI ALUMINIUM | 0.002% | 95.865% |
| 6270 | SKANSKA AB | 0.002% | 95.867% |
| 6271 | TRANSGLOBE ENERGY CORP COMMON STOCK | 0.002% | 95.869% |
| 6272 | MITSUBOSHI BELT | 0.002% | 95.871% |
| 6273 | GENMAB A/S | 0.002% | 95.874% |
| 6274 | ACACIA MINING | 0.002% | 95.876% |
| 6275 | CIA ENERGETICA | 0.002% | 95.878% |
| 6276 | YOKOHAMA REITO | 0.002% | 95.880% |
| 6277 | DIAGEO PLC | 0.002% | 95.882% |
| 6278 | USI CORPORATION | 0.002% | 95.884% |
| 6279 | INFRASTRUCTURE | 0.002% | 95.886% |
| 6280 | IRISH RESIDENTI | 0.002% | 95.888% |
| 6281 | COVENANT TRANSP | 0.002% | 95.890% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6282 | HU LANE ASSOCIA | 0.002% | 95.892% |
| 6283 | IOI CORPORATION | 0.002% | 95.895% |
| 6284 | MEDY-TOX INC | 0.002% | 95.897% |
| 6285 | PRESTIGE ESTATE | 0.002% | 95.899% |
| 6286 | TAIWAN MOBILE | 0.002% | 95.901% |
| 6287 | RAISIO YHTYMA O | 0.002% | 95.903% |
| 6288 | AUSTRALIAN PHAR | 0.002% | 95.905% |
| 6289 | BOJANGLES INC COMMON STOCK USD.01 | 0.002% | 95.907% |
| 6290 | PURE TECHNOLOGI | 0.002% | 95.909% |
| 6291 | SHOE CARNIVAL INC COMMON STOCK USD.01 | 0.002% | 95.911% |
| 6292 | BRF SA | 0.002% | 95.913% |
| 6293 | PLY GEM HOLDINGS INC COMMON STOCK USD.01 | 0.002% | 95.915% |
| 6294 | REDEFINE INTERN | 0.002% | 95.918% |
| 6295 | CALIFORNIA AMPL | 0.002% | 95.920% |
| 6296 | IGG INC | 0.002% | 95.922% |
| 6297 | DIRTT ENVIRONME | 0.002% | 95.924% |
| 6298 | BANGKOK LAND PC | 0.002% | 95.926% |
| 6299 | ADITYA BIRLA FA | 0.002% | 95.928% |
| 6300 | UMS HLDGS LTD | 0.002% | 95.930% |
| 6301 | S&T AG | 0.002% | 95.932% |
| 6302 | FUKUI BANK | 0.002% | 95.934% |
| 6303 | MORITA HOLDINGS | 0.002% | 95.936% |
| 6304 | TSURUHA HOLDING | 0.002% | 95.938% |
| 6305 | GRANITE OIL COR | 0.002% | 95.941% |
| 6306 | CHUBU SHIRYO CO | 0.002% | 95.943% |
| 6307 | QOL CO LTD | 0.002% | 95.945% |
| 6308 | TAINAN SPINNING | 0.002% | 95.947% |
| 6309 | MGM CHINA HLDGS | 0.002% | 95.949% |
| 6310 | YAMAICHI ELECTR | 0.002% | 95.951% |
| 6311 | AMAG PHARMACEUTICALS INC COMMON STOCK USD.01 | 0.002% | 95.953% |
| 6312 | SAF-HOLLAND SA | 0.002% | 95.955% |
| 6313 | DUCOMMUN INC COMMON STOCK USD.01 | 0.002% | 95.957% |
| 6314 | ASX LTD | 0.002% | 95.959% |
| 6315 | PERUSAHAAN GAS | 0.002% | 95.961% |
| 6316 | XENCOR INC COMMON STOCK USD.01 | 0.002% | 95.963% |
| 6317 | DYDO DRINCO INC | 0.002% | 95.965% |
| 6318 | GLENMARK PHARM | 0.002% | 95.968% |
| 6319 | COLOWIDE CO LTD | 0.002% | 95.970% |
| 6320 | RONSHINE CHINA | 0.002% | 95.972% |
| 6321 | SSANGYONG CEMEN | 0.002% | 95.974% |
| 6322 | CHESNARA PLC | 0.002% | 95.976% |
| 6323 | TELEFONICA DE E | 0.002% | 95.978% |
| 6324 | TEKKEN CORP | 0.002% | 95.980% |
| 6325 | URSTADT BIDDLE | 0.002% | 95.982% |
| 6326 | BELLAMY'S AUSTR | 0.002% | 95.984% |
| 6327 | TON YI CORP | 0.002% | 95.986% |
| 6328 | DIVI'S LABORATO | 0.002% | 95.988% |
| 6329 | IRB INFRASTRUCT | 0.002% | 95.990% |
| 6330 | BK OF NAGOYA | 0.002% | 95.992% |
| 6331 | AGRANA BETEILIG | 0.002% | 95.994% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6332 | BANCO SANTANDER | 0.002% | 95.996% |
| 6333 | Goldcrest Co., | 0.002% | 95.998% |
| 6334 | SALA CORPORATIO | 0.002% | 96.001% |
| 6335 | CARL ZEISS MEDI | 0.002% | 96.003% |
| 6336 | KUALA LUMPUR KE | 0.002% | 96.005% |
| 6337 | HANWA CO | 0.002% | 96.007% |
| 6338 | KOREA ELEC POWER CORP SP ADR ADR | 0.002% | 96.009% |
| 6339 | OP CORPORATE BA | 0.002% | 96.011% |
| 6340 | DOUTOR NICHIRE | 0.002% | 96.013% |
| 6341 | METROPOLITAN BA | 0.002% | 96.015% |
| 6342 | MULTIPLAN EMPRE | 0.002% | 96.017% |
| 6343 | DEXERIALS CORP | 0.002% | 96.019% |
| 6344 | SKY NETWORK TEL | 0.002% | 96.021% |
| 6345 | CHOFU SEISAKUSH | 0.002% | 96.023% |
| 6346 | EUROPAC PAPELES | 0.002% | 96.025% |
| 6347 | HUNG SHENG CONS | 0.002% | 96.027% |
| 6348 | CHROMA ATE INC | 0.002% | 96.029% |
| 6349 | XEBIO CO | 0.002% | 96.031% |
| 6350 | J TRUST CO. LTD | 0.002% | 96.033% |
| 6351 | INDIAN OIL CORP | 0.002% | 96.035% |
| 6352 | WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01 | 0.002% | 96.037% |
| 6353 | JOHNSON OUTDOORS INC A COMMON STOCK USD.05 | 0.002% | 96.039% |
| 6354 | BLACKMORES LTD | 0.002% | 96.041% |
| 6355 | CHINA MAPLE LEA | 0.002% | 96.044% |
| 6356 | BEIJING ENTERPR | 0.002% | 96.046% |
| 6357 | CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01 | 0.002% | 96.048% |
| 6358 | TRANSCEND INFOR | 0.002% | 96.050% |
| 6359 | SINFONIA TECHNO | 0.002% | 96.052% |
| 6360 | RING ENERGY INC COMMON STOCK USD.001 | 0.002% | 96.054% |
| 6361 | VEIDEKKE ASA | 0.002% | 96.056% |
| 6362 | INVESTORS REAL ESTATE TRUST REIT | 0.002% | 96.058% |
| 6363 | STABILUS SA | 0.002% | 96.060% |
| 6364 | DMCI HLDGS INC | 0.002% | 96.062% |
| 6365 | INOVALON HOLDINGS INC A COMMON STOCK USD.000005 | 0.002% | 96.064% |
| 6366 | UTD COMMUNITY F | 0.002% | 96.066% |
| 6367 | TREDEGAR CORP COMMON STOCK | 0.002% | 96.068% |
| 6368 | HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01 | 0.002% | 96.070% |
| 6369 | CARNIVAL PLC | 0.002% | 96.072% |
| 6370 | EMPEROR INTL HL | 0.002% | 96.074% |
| 6371 | SANOMA OYJ | 0.002% | 96.076% |
| 6372 | ERCROS SA | 0.002% | 96.078% |
| 6373 | STOBART GROUP L | 0.002% | 96.080% |
| 6374 | CHAROEN POKPHAN | 0.002% | 96.082% |
| 6375 | BMW FINANCE NV | 0.002% | 96.084% |
| 6376 | BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375 | 0.002% | 96.086% |
| 6377 | WARABEYA NICHIIY | 0.002% | 96.088% |
| 6378 | CITIGROUP INC | 0.002% | 96.090% |
| 6379 | NOEVIR HOLDINGS | 0.002% | 96.092% |
| 6380 | BOOT BARN HOLDINGS INC COMMON STOCK | 0.002% | 96.094% |
| 6381 | AUST WORLDWIDE | 0.002% | 96.096% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6382 | BARRETT BUSINESS SVCS INC COMMON STOCK USD.01 | 0.002% | 96.098% |
| 6383 | OTE(HELLENIC TL | 0.002% | 96.100% |
| 6384 | SAS AB | 0.002% | 96.102% |
| 6385 | ISEKI & CO | 0.002% | 96.105% |
| 6386 | SHINOKEN GROUP | 0.002% | 96.107% |
| 6387 | ENERGY FUELS INC COMMON STOCK | 0.002% | 96.109% |
| 6388 | BANK OF MARIN BANCORP/CA COMMON STOCK | 0.002% | 96.111% |
| 6389 | TORRENT PHARM | 0.002% | 96.113% |
| 6390 | STELLA CHEMIFA | 0.002% | 96.115% |
| 6391 | SMARTONE TELECO | 0.002% | 96.117% |
| 6392 | ITALMOBILIARE S | 0.002% | 96.119% |
| 6393 | INDAH KIAT PULP | 0.002% | 96.121% |
| 6394 | BANK PEKAO | 0.002% | 96.123% |
| 6395 | TORII PHARM CO | 0.002% | 96.125% |
| 6396 | STERLING CONSTRUCTION CO COMMON STOCK USD.01 | 0.002% | 96.127% |
| 6397 | LT GROUP INC | 0.002% | 96.129% |
| 6398 | METRO AG | 0.002% | 96.131% |
| 6399 | NISSHINBO IND I | 0.002% | 96.133% |
| 6400 | THERATECHNOLOGI | 0.002% | 96.135% |
| 6401 | SUNPLUS TECHNOL | 0.002% | 96.137% |
| 6402 | CEMENTIR S.p.A. | 0.002% | 96.139% |
| 6403 | SWIRE PROPERTIE | 0.002% | 96.141% |
| 6404 | DENNY S CORP COMMON STOCK USD.01 | 0.002% | 96.143% |
| 6405 | GENOMMA LAB INT | 0.002% | 96.145% |
| 6406 | CHINA WATER AFF | 0.002% | 96.147% |
| 6407 | NEO-CHINA GROUP | 0.002% | 96.149% |
| 6408 | DALI FOODS GROU | 0.002% | 96.151% |
| 6409 | EDISON INTERNAT | 0.002% | 96.153% |
| 6410 | NEKTAR THERAPEUTICS COMMON STOCK USD.0001 | 0.002% | 96.155% |
| 6411 | MITANI CORP | 0.002% | 96.157% |
| 6412 | ACCORDIA GOLF T | 0.002% | 96.159% |
| 6413 | PRESTIGE INTERN | 0.002% | 96.161% |
| 6414 | WOWPRIME CORP | 0.002% | 96.163% |
| 6415 | CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01 | 0.002% | 96.165% |
| 6416 | CONSUN PHARMACE | 0.002% | 96.167% |
| 6417 | SUN BANCORP INC NJ COMMON STOCK USD5.0 | 0.002% | 96.169% |
| 6418 | INTL NICKEL IND | 0.002% | 96.171% |
| 6419 | NITTO ELECTRIC | 0.002% | 96.173% |
| 6420 | YAMABIKO CORP | 0.002% | 96.175% |
| 6421 | MACQUARIE KOREA | 0.002% | 96.177% |
| 6422 | FUKUDA DENSHI C | 0.002% | 96.179% |
| 6423 | ADVANTECH CO LT | 0.002% | 96.181% |
| 6424 | TI FINANCIAL HO | 0.002% | 96.183% |
| 6425 | SHANGHAI JIN JI | 0.002% | 96.185% |
| 6426 | KOTOBUKI SPIRIT | 0.002% | 96.187% |
| 6427 | HOKURIKU ELEC P | 0.002% | 96.189% |
| 6428 | S.A.C.I. FALABE | 0.002% | 96.191% |
| 6429 | BANCO DE CHILE ADR ADR | 0.002% | 96.193% |
| 6430 | DAIKYONISHIKAWA | 0.002% | 96.195% |
| 6431 | LSC COMMUNICATIONS INC COMMON STOCK USD.01 | 0.002% | 96.197% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6432 | HARMONIC DRIVE | 0.002% | 96.199% |
| 6433 | GLOBANT SA | 0.002% | 96.201% |
| 6434 | JAMES HARDIE IND PLC SP ADR ADR EUR.59 | 0.002% | 96.203% |
| 6435 | PRUKSA HOLDING | 0.002% | 96.205% |
| 6436 | TAIHEI DENGYO | 0.002% | 96.207% |
| 6437 | NORTHSTAR REALTY EUROPE CORP REIT USD.01 | 0.002% | 96.209% |
| 6438 | VP BANK AG | 0.002% | 96.211% |
| 6439 | LENDINGTREE INC COMMON STOCK USD.01 | 0.002% | 96.213% |
| 6440 | CLAIRVEST GROUP INC COMMON STOCK | 0.002% | 96.215% |
| 6441 | MANULIFE US REA | 0.002% | 96.216% |
| 6442 | GREENTOWN SERVI | 0.002% | 96.218% |
| 6443 | QL RESOURCES BH | 0.002% | 96.220% |
| 6444 | TIKKURILA OY | 0.002% | 96.222% |
| 6445 | TAILORED BRANDS INC COMMON STOCK USD.01 | 0.002% | 96.224% |
| 6446 | OSAKI ELECTRIC | 0.002% | 96.226% |
| 6447 | SAVENCIA SA | 0.002% | 96.228% |
| 6448 | LEXTAR ELECTRON | 0.002% | 96.230% |
| 6449 | AGELLAN COMMERC | 0.002% | 96.232% |
| 6450 | SWISSQUOTE GP H | 0.002% | 96.234% |
| 6451 | AVEX GROUP HOLD | 0.002% | 96.236% |
| 6452 | EVOLENT HEALTH INC A COMMON STOCK USD.01 | 0.002% | 96.238% |
| 6453 | MINOR INTERNATI | 0.002% | 96.240% |
| 6454 | JIH SUN FINANCI | 0.002% | 96.242% |
| 6455 | FUJI KYUKO CO L | 0.002% | 96.244% |
| 6456 | INDIAN BANK | 0.002% | 96.246% |
| 6457 | DELTA ELECTRONI | 0.002% | 96.248% |
| 6458 | MAYR-MELNHOF KA | 0.002% | 96.250% |
| 6459 | SK GAS | 0.002% | 96.252% |
| 6460 | ASIAN PAINTS LT | 0.002% | 96.254% |
| 6461 | SIAMGAS AND PET | 0.002% | 96.256% |
| 6462 | SUN FRONTIER FU | 0.002% | 96.258% |
| 6463 | SHUTTLE INC | 0.002% | 96.260% |
| 6464 | CITIC RESOURCES | 0.002% | 96.262% |
| 6465 | CULP INC COMMON STOCK USD.05 | 0.002% | 96.264% |
| 6466 | BELC CO LTD | 0.002% | 96.266% |
| 6467 | GEMDALE PROPERT | 0.002% | 96.268% |
| 6468 | H&R GMBH & CO K | 0.002% | 96.269% |
| 6469 | SPIRENT COMMUNI | 0.002% | 96.271% |
| 6470 | CLIFTON BANCORP INC COMMON STOCK USD.01 | 0.002% | 96.273% |
| 6471 | COROMANDEL INTL | 0.002% | 96.275% |
| 6472 | KYOKUYO CO LTD | 0.002% | 96.277% |
| 6473 | ARATA CORP | 0.002% | 96.279% |
| 6474 | HC INTERNATIONAL | 0.002% | 96.281% |
| 6475 | C C LAND HOLDIN | 0.002% | 96.283% |
| 6476 | SK SECURITIES C | 0.002% | 96.285% |
| 6477 | INDOCEMENT TUNG | 0.002% | 96.287% |
| 6478 | DEL FRISCOS RES | 0.002% | 96.289% |
| 6479 | RECHI PRECISION | 0.002% | 96.291% |
| 6480 | HUANENG POWER I | 0.002% | 96.293% |
| 6481 | PSK INC | 0.002% | 96.295% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6482 | ONO PHARMACEUTI | 0.002% | 96.297% |
| 6483 | ALLY FINANCIAL INC SR UNSECURED 02/22 4.125 | 0.002% | 96.299% |
| 6484 | KOREA LINE CORP | 0.002% | 96.301% |
| 6485 | DONEGAL GROUP INC CL A COMMON STOCK USD.01 | 0.002% | 96.303% |
| 6486 | HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0 | 0.002% | 96.304% |
| 6487 | SCHMOLZ+BICKENB | 0.002% | 96.306% |
| 6488 | KINEPOLIS GROUP | 0.002% | 96.308% |
| 6489 | BANCOLOMBIA SA | 0.002% | 96.310% |
| 6490 | SUMMARECON AGUN | 0.002% | 96.312% |
| 6491 | ELMOS SEMICONDU | 0.002% | 96.314% |
| 6492 | NV5 GLOBAL INC COMMON STOCK USD.01 | 0.002% | 96.316% |
| 6493 | SHIKOKU CHEMICA | 0.002% | 96.318% |
| 6494 | ABOITIZ EQUITY | 0.002% | 96.320% |
| 6495 | HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01 | 0.002% | 96.322% |
| 6496 | SPEEDCAST INTL | 0.002% | 96.324% |
| 6497 | HEALTH EQUITY INC COMMON STOCK USD.0001 | 0.002% | 96.326% |
| 6498 | MASTERLINK SECS | 0.002% | 96.328% |
| 6499 | SHIBAURA ELECTR | 0.002% | 96.330% |
| 6500 | TRIUMPH BANCORP INC COMMON STOCK USD.01 | 0.002% | 96.332% |
| 6501 | SYNCMOLD ENTERP | 0.002% | 96.334% |
| 6502 | KT CORPORATION | 0.002% | 96.335% |
| 6503 | AOI ELECTRONICS | 0.002% | 96.337% |
| 6504 | HOOKER FURNITURE CORP COMMON STOCK | 0.002% | 96.339% |
| 6505 | SUN PHARMACEUTI | 0.002% | 96.341% |
| 6506 | SUESS MICRO TEC | 0.002% | 96.343% |
| 6507 | EUROPCAR GROUPE | 0.002% | 96.345% |
| 6508 | LIVZON PHARMACE | 0.002% | 96.347% |
| 6509 | CONSTRUTORA TEN | 0.002% | 96.349% |
| 6510 | COMMUNITY HEALT | 0.002% | 96.351% |
| 6511 | NATURAL GAS SERVICES GROUP COMMON STOCK USD.01 | 0.002% | 96.353% |
| 6512 | V TECHNOLOGY | 0.002% | 96.355% |
| 6513 | INVESTEC PROP F | 0.002% | 96.357% |
| 6514 | CARBONITE INC COMMON STOCK USD.01 | 0.002% | 96.359% |
| 6515 | NEW SENIOR INVESTMENT GROUP REIT | 0.002% | 96.360% |
| 6516 | GDI PROPERTY GR | 0.002% | 96.362% |
| 6517 | BRITISH AMERICA | 0.002% | 96.364% |
| 6518 | MATAHARI DEPART | 0.002% | 96.366% |
| 6519 | PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001 | 0.002% | 96.368% |
| 6520 | NISSIN CORP | 0.002% | 96.370% |
| 6521 | TV ASAHI CORP | 0.002% | 96.372% |
| 6522 | DR.CHILABO CO L | 0.002% | 96.374% |
| 6523 | MARUDAI FOOD CO | 0.002% | 96.376% |
| 6524 | MELCOR DEVS LTD | 0.002% | 96.378% |
| 6525 | POLA ORBIS HLDG | 0.002% | 96.380% |
| 6526 | HIBISCUS PETROL | 0.002% | 96.382% |
| 6527 | EAGLE INDUSTRY | 0.002% | 96.383% |
| 6528 | AICHI STEEL WOR | 0.002% | 96.385% |
| 6529 | KOREA AEROSPACE | 0.002% | 96.387% |
| 6530 | SURTECO SE | 0.002% | 96.389% |
| 6531 | AES TIETE ENERG | 0.002% | 96.391% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6532 | ASHFORD HOSPITALITY TRUST REIT USD.01 | 0.002% | 96.393% |
| 6533 | OKAMOTOIndustr | 0.002% | 96.395% |
| 6534 | PREMIER FOODS | 0.002% | 96.397% |
| 6535 | KARUR VYSYA BAN | 0.002% | 96.399% |
| 6536 | GOLDEN EAGLE RE | 0.002% | 96.401% |
| 6537 | VITTORIA ASSICU | 0.002% | 96.403% |
| 6538 | BANGKOK EXPRESS | 0.002% | 96.404% |
| 6539 | NQ MOBILE INC ADR CLASS A ADR USD.0001 | 0.002% | 96.406% |
| 6540 | DAH CHONG HONG | 0.002% | 96.408% |
| 6541 | TECO ELEC&MACHI | 0.002% | 96.410% |
| 6542 | VILLEROY & BOCH | 0.002% | 96.412% |
| 6543 | TOWA BANK | 0.002% | 96.414% |
| 6544 | ALTERRA POWER C | 0.002% | 96.416% |
| 6545 | MATSUYA FOODS C | 0.002% | 96.418% |
| 6546 | HOUSING DEVELOP | 0.002% | 96.420% |
| 6547 | NOVOLIPET STEEL | 0.002% | 96.421% |
| 6548 | GREATVIEW ASEPT | 0.002% | 96.423% |
| 6549 | MARCO POLO DEV | 0.002% | 96.425% |
| 6550 | SHELL INTERNATI | 0.002% | 96.427% |
| 6551 | ROCK FIELD CO | 0.002% | 96.429% |
| 6552 | MONARCH CASINO + RESORT INC COMMON STOCK USD.01 | 0.002% | 96.431% |
| 6553 | FILINVEST LAND | 0.002% | 96.433% |
| 6554 | SHINDENGEN ELEC | 0.002% | 96.435% |
| 6555 | VZ HOLDING AG | 0.002% | 96.437% |
| 6556 | MERMAID MARINE | 0.002% | 96.438% |
| 6557 | SBS HOLDINGS IN | 0.002% | 96.440% |
| 6558 | HOKUETSU BANK | 0.002% | 96.442% |
| 6559 | ACANDO AB | 0.002% | 96.444% |
| 6560 | LEYOU TECHNOLOG | 0.002% | 96.446% |
| 6561 | LING SEN PRECIS | 0.002% | 96.448% |
| 6562 | SUMITOMO TITANI | 0.002% | 96.450% |
| 6563 | CARRIAGE SERVICES INC COMMON STOCK USD.01 | 0.002% | 96.452% |
| 6564 | SEED CO LTD/TOK | 0.002% | 96.453% |
| 6565 | UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001 | 0.002% | 96.455% |
| 6566 | CHINA ORIENTAL | 0.002% | 96.457% |
| 6567 | KUMHO TIRE CO | 0.002% | 96.459% |
| 6568 | STEF-TFE NEW | 0.002% | 96.461% |
| 6569 | DAKTRONICS INC COMMON STOCK | 0.002% | 96.463% |
| 6570 | HIRATA TECHNICA | 0.002% | 96.465% |
| 6571 | ZHEJIANG EXPRES | 0.002% | 96.467% |
| 6572 | AXT INC COMMON STOCK USD.001 | 0.002% | 96.468% |
| 6573 | HKR INTL LTD | 0.002% | 96.470% |
| 6574 | GINKO INTERNATI | 0.002% | 96.472% |
| 6575 | MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001 | 0.002% | 96.474% |
| 6576 | SKISTAR AB | 0.002% | 96.476% |
| 6577 | INFRATIL LTD | 0.002% | 96.478% |
| 6578 | SANSIRI PUBLIC | 0.002% | 96.480% |
| 6579 | BLACK DIAMOND G | 0.002% | 96.482% |
| 6580 | RORZE CORP | 0.002% | 96.483% |
| 6581 | INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001 | 0.002% | 96.485% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6582 | NEUROCRINE BIOS | 0.002% | 96.487% |
| 6583 | CHAOWEI POWER H | 0.002% | 96.489% |
| 6584 | SIERRA BANCORP COMMON STOCK | 0.002% | 96.491% |
| 6585 | TAIWAN COGENERA | 0.002% | 96.493% |
| 6586 | AUSTRALIAN AGRI | 0.002% | 96.495% |
| 6587 | TOWA PHARM CO L | 0.002% | 96.496% |
| 6588 | LOOKERS PLC | 0.002% | 96.498% |
| 6589 | CALIAN GROUP LT | 0.002% | 96.500% |
| 6590 | FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625 | 0.002% | 96.502% |
| 6591 | SALMAR ASA | 0.002% | 96.504% |
| 6592 | CREDIT CORP GRO | 0.002% | 96.506% |
| 6593 | TEKFEN HOLDING | 0.002% | 96.508% |
| 6594 | IRON BRIDGE RES | 0.002% | 96.509% |
| 6595 | DAIDO METAL CO | 0.002% | 96.511% |
| 6596 | CAWACHI LTD | 0.002% | 96.513% |
| 6597 | TAIFLEX SCIENTI | 0.002% | 96.515% |
| 6598 | MCBRIDE PLC | 0.002% | 96.517% |
| 6599 | SHIZUOKAGAS CO | 0.002% | 96.519% |
| 6600 | JAPAN PETROLEUM | 0.002% | 96.521% |
| 6601 | PROLOGIS PROPER | 0.002% | 96.522% |
| 6602 | FUKUDA CORP | 0.002% | 96.524% |
| 6603 | CEDAR REALTY TRUST INC REIT USD.06 | 0.002% | 96.526% |
| 6604 | CANON INC SPONS ADR ADR | 0.002% | 96.528% |
| 6605 | VOSSLOH AG | 0.002% | 96.530% |
| 6606 | CHINA OIL & GAS | 0.002% | 96.532% |
| 6607 | WCT HOLDINGS BH | 0.002% | 96.533% |
| 6608 | DAIICHI KIGENSO | 0.002% | 96.535% |
| 6609 | SHIKUN & BINUI | 0.002% | 96.537% |
| 6610 | BPOST SA | 0.002% | 96.539% |
| 6611 | CELLCOM ISRAEL | 0.002% | 96.541% |
| 6612 | PHISON ELECTRON | 0.002% | 96.543% |
| 6613 | MATSUI SECURITI | 0.002% | 96.545% |
| 6614 | INFOMART CORP | 0.002% | 96.546% |
| 6615 | EISAI CO | 0.002% | 96.548% |
| 6616 | FIRST CONNECTICUT BANCORP COMMON STOCK USD.01 | 0.002% | 96.550% |
| 6617 | GUANGSHEN RAILW | 0.002% | 96.552% |
| 6618 | NIPPON PILLAR P | 0.002% | 96.554% |
| 6619 | CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01 | 0.002% | 96.556% |
| 6620 | CEMEX LATAM HLD | 0.002% | 96.557% |
| 6621 | ASTRA AGRO LEST | 0.002% | 96.559% |
| 6622 | NEO SOLAR POWER | 0.002% | 96.561% |
| 6623 | ALONY HETZ | 0.002% | 96.563% |
| 6624 | MIQUEL Y COSTAS | 0.002% | 96.565% |
| 6625 | REPLY SPA | 0.002% | 96.567% |
| 6626 | AGRITRADE RESOU | 0.002% | 96.568% |
| 6627 | CT ENVIRONMENTA | 0.002% | 96.570% |
| 6628 | INDIAN HOTELS | 0.002% | 96.572% |
| 6629 | RIKEN CORP | 0.002% | 96.574% |
| 6630 | ASAHI CO LTD | 0.002% | 96.576% |
| 6631 | SHANGHAI DASHEN | 0.002% | 96.577% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6632 | GCL NEW ENERGY | 0.002% | 96.579% |
| 6633 | GENSCRIPT BIOTE | 0.002% | 96.581% |
| 6634 | SRI TRANG AGRO | 0.002% | 96.583% |
| 6635 | TOCALO CO LTD | 0.002% | 96.585% |
| 6636 | PAN JIT INTERNA | 0.002% | 96.587% |
| 6637 | TOM TAILOR HOLD | 0.002% | 96.588% |
| 6638 | AEKYUNG PETROCH | 0.002% | 96.590% |
| 6639 | DAEWOO SECURITI | 0.002% | 96.592% |
| 6640 | NICE-SYSTEMS LT | 0.002% | 96.594% |
| 6641 | LIEN HWA INDL | 0.002% | 96.596% |
| 6642 | INPHI CORP COMMON STOCK | 0.002% | 96.598% |
| 6643 | ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75 | 0.002% | 96.599% |
| 6644 | HEARTLAND NEW Z | 0.002% | 96.601% |
| 6645 | RANDON SA IMPL | 0.002% | 96.603% |
| 6646 | PARQUE ARAUCO S | 0.002% | 96.605% |
| 6647 | RAITO KOGYO CO | 0.002% | 96.607% |
| 6648 | OMNOVA SOLUTIONS INC COMMON STOCK USD.1 | 0.002% | 96.608% |
| 6649 | IDFC BANK LTD | 0.002% | 96.610% |
| 6650 | ECLAT TEXTILE C | 0.002% | 96.612% |
| 6651 | KUNG LONG BATTE | 0.002% | 96.614% |
| 6652 | AMERICA S CAR MART INC COMMON STOCK USD.01 | 0.002% | 96.616% |
| 6653 | ESPEC CORP | 0.002% | 96.617% |
| 6654 | DEVOTEAM SA | 0.002% | 96.619% |
| 6655 | SYSTEX CORPORAT | 0.002% | 96.621% |
| 6656 | POLYTEC HOLDING | 0.002% | 96.623% |
| 6657 | TOKAI RUBBER IN | 0.002% | 96.625% |
| 6658 | LENNAR CORP B SHS COMMON STOCK USD.1 | 0.002% | 96.626% |
| 6659 | ECOPETROL SA | 0.002% | 96.628% |
| 6660 | BEIJER ALMA AB | 0.002% | 96.630% |
| 6661 | AVANZA BANK HOL | 0.002% | 96.632% |
| 6662 | YELLOW HAT LTD. | 0.002% | 96.634% |
| 6663 | BANDO CHEMICAL | 0.002% | 96.635% |
| 6664 | SEAH STEEL | 0.002% | 96.637% |
| 6665 | ALIANSCE SHOPPI | 0.002% | 96.639% |
| 6666 | CONTROL4 CORP COMMON STOCK USD.0001 | 0.002% | 96.641% |
| 6667 | WIZZ AIR HOLDIN | 0.002% | 96.643% |
| 6668 | COGOBUY GROUP | 0.002% | 96.644% |
| 6669 | SMI HOLDINGS GR | 0.002% | 96.646% |
| 6670 | TPI POLENE PCL | 0.002% | 96.648% |
| 6671 | YOUNGWON CORP | 0.002% | 96.650% |
| 6672 | CUTERA INC COMMON STOCK USD.001 | 0.002% | 96.652% |
| 6673 | GRAPE KING INC | 0.002% | 96.653% |
| 6674 | HCI GROUP INC COMMON STOCK | 0.002% | 96.655% |
| 6675 | ALPEK SAB | 0.002% | 96.657% |
| 6676 | AMERICAN PUBLIC | 0.002% | 96.659% |
| 6677 | AKR CORPORINDO | 0.002% | 96.661% |
| 6678 | WHAN IN PHARMAC | 0.002% | 96.662% |
| 6679 | WASHTEC AG | 0.002% | 96.664% |
| 6680 | KARDEMIR KARABU | 0.002% | 96.666% |
| 6681 | RETAIL ESTATES | 0.002% | 96.668% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6682 | ASANUMA CORP | 0.002% | 96.670% |
| 6683 | SANGETSU CO | 0.002% | 96.671% |
| 6684 | KRBL LTD | 0.002% | 96.673% |
| 6685 | NICHII GAKKAN C | 0.002% | 96.675% |
| 6686 | BANK OF PHILIPP | 0.002% | 96.677% |
| 6687 | BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01 | 0.002% | 96.678% |
| 6688 | GRUPO SIMEC S.A | 0.002% | 96.680% |
| 6689 | FOCALTECH SYSTE | 0.002% | 96.682% |
| 6690 | EUROMONEY INST | 0.002% | 96.684% |
| 6691 | JINDAL SAW LTD | 0.002% | 96.686% |
| 6692 | BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01 | 0.002% | 96.687% |
| 6693 | VECTOR INC | 0.002% | 96.689% |
| 6694 | AMTRAN TECHNOLO | 0.002% | 96.691% |
| 6695 | AICHI BANK | 0.002% | 96.693% |
| 6696 | DALRADIAN RESOU | 0.002% | 96.695% |
| 6697 | GPO DE INVERSIO | 0.002% | 96.696% |
| 6698 | ICL-ISRAEL CHEM | 0.002% | 96.698% |
| 6699 | ESSENTIAL ENERG | 0.002% | 96.700% |
| 6700 | AEON FANTASY CO | 0.002% | 96.702% |
| 6701 | SAVARIA CORPORA | 0.002% | 96.703% |
| 6702 | HARMONIC INC | 0.002% | 96.705% |
| 6703 | SOL SPA | 0.002% | 96.707% |
| 6704 | HUNTER DOUGLAS | 0.002% | 96.709% |
| 6705 | TUNG THIH ELECT | 0.002% | 96.710% |
| 6706 | ALUMINUM CORP OF CHINA ADR ADR | 0.002% | 96.712% |
| 6707 | VETROPACK HOLDI | 0.002% | 96.714% |
| 6708 | NIIT TECHNOLOGI | 0.002% | 96.716% |
| 6709 | HAYNES INTL INC | 0.002% | 96.718% |
| 6710 | GLORIA MATERIAL | 0.002% | 96.719% |
| 6711 | AIXTRON AG | 0.002% | 96.721% |
| 6712 | BAUER AG | 0.002% | 96.723% |
| 6713 | GREEN CROSS HLD | 0.002% | 96.725% |
| 6714 | BANKINTER SA | 0.002% | 96.726% |
| 6715 | GROWTHPOINT PRO | 0.002% | 96.728% |
| 6716 | HSBC USA INC SR UNSECURED 08/20 2.75 | 0.002% | 96.730% |
| 6717 | HYUNDAI ELEVATO | 0.002% | 96.732% |
| 6718 | MAJOR CINEPLEX | 0.002% | 96.733% |
| 6719 | VERITIV CORP COMMON STOCK USD.01 | 0.002% | 96.735% |
| 6720 | GINTECH ENERGY | 0.002% | 96.737% |
| 6721 | SIGURD MICROELE | 0.002% | 96.739% |
| 6722 | YANZHOU COAL MI | 0.002% | 96.741% |
| 6723 | STOCK SPIRITS G | 0.002% | 96.742% |
| 6724 | PIERRE & VACANC | 0.002% | 96.744% |
| 6725 | KVAERNER ASA | 0.002% | 96.746% |
| 6726 | HANON SYSTEMS | 0.002% | 96.748% |
| 6727 | SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01 | 0.002% | 96.749% |
| 6728 | AMBARELLA INC | 0.002% | 96.751% |
| 6729 | OBEROI REALTY L | 0.002% | 96.753% |
| 6730 | KOPPERS HOLDINGS INC COMMON STOCK USD.01 | 0.002% | 96.755% |
| 6731 | KOA CORPORATION | 0.002% | 96.756% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6732 | NEXEN TIRE CORP | 0.002% | 96.758% |
| 6733 | MUHIBBAH ENGINE | 0.002% | 96.760% |
| 6734 | UNION BNK OF IN | 0.002% | 96.762% |
| 6735 | GUOCO GROUP | 0.002% | 96.763% |
| 6736 | NITTETSU MINING | 0.002% | 96.765% |
| 6737 | JOYFUL HONDA CO | 0.002% | 96.767% |
| 6738 | SONG WON IND | 0.002% | 96.769% |
| 6739 | SHANGHAI PETROC | 0.002% | 96.770% |
| 6740 | ATUL LTD | 0.002% | 96.772% |
| 6741 | FAR EAST DEPT | 0.002% | 96.774% |
| 6742 | LG CORP | 0.002% | 96.776% |
| 6743 | FERROLIGAS FERB | 0.002% | 96.777% |
| 6744 | SIIC ENVIRONMEN | 0.002% | 96.779% |
| 6745 | PRECIOUS SHIPPI | 0.002% | 96.781% |
| 6746 | WISDOM MARINE L | 0.002% | 96.783% |
| 6747 | SENEX ENERGY LT | 0.002% | 96.784% |
| 6748 | STARHUB LIMITED | 0.002% | 96.786% |
| 6749 | XING AG | 0.002% | 96.788% |
| 6750 | KB FINANCIAL GROUP INC ADR ADR | 0.002% | 96.789% |
| 6751 | ECORODOVIAS INF | 0.002% | 96.791% |
| 6752 | FRASERS COMMERC | 0.002% | 96.793% |
| 6753 | VIRTUS HEALTH L | 0.002% | 96.795% |
| 6754 | YUASA TRADING C | 0.002% | 96.796% |
| 6755 | MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT | 0.002% | 96.798% |
| 6756 | CHAROEN POK PHA | 0.002% | 96.800% |
| 6757 | JAPARA HEALTHCA | 0.002% | 96.802% |
| 6758 | OCEAN YIELD ASA | 0.002% | 96.803% |
| 6759 | PASONA GROUP IN | 0.002% | 96.805% |
| 6760 | MITRA ADIPERKAS | 0.002% | 96.807% |
| 6761 | SWECO AB | 0.002% | 96.809% |
| 6762 | SEIKAGAKU CORP | 0.002% | 96.810% |
| 6763 | YIEH PHUI ENTS | 0.002% | 96.812% |
| 6764 | BORUSSIA DORTMU | 0.002% | 96.814% |
| 6765 | DATA COMMUNICAT | 0.002% | 96.815% |
| 6766 | WORLEYPARSONS | 0.002% | 96.817% |
| 6767 | XTEP INTERNATIO | 0.002% | 96.819% |
| 6768 | VALID SOLUCOES | 0.002% | 96.821% |
| 6769 | TORSTAR CORP CL | 0.002% | 96.822% |
| 6770 | LANDEC CORP | 0.002% | 96.824% |
| 6771 | SHINKONG SYNTHE | 0.002% | 96.826% |
| 6772 | FRANK'S INTERNA | 0.002% | 96.827% |
| 6773 | ARJO AB | 0.002% | 96.829% |
| 6774 | ZEHNDER GROUP A | 0.002% | 96.831% |
| 6775 | ASSOCD INTL HOT | 0.002% | 96.833% |
| 6776 | PETRON CORP | 0.002% | 96.834% |
| 6777 | KT SKYLIFE CO L | 0.002% | 96.836% |
| 6778 | FUSO CHEMICAL C | 0.002% | 96.838% |
| 6779 | TOSEI CORP | 0.002% | 96.839% |
| 6780 | 1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01 | 0.002% | 96.841% |
| 6781 | ODFJELL DRILLIN | 0.002% | 96.843% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6782 | COMPAGNIE DES A | 0.002% | 96.845% |
| 6783 | COCA-COLA FEMSA | 0.002% | 96.846% |
| 6784 | PHOTO-ME INTERN | 0.002% | 96.848% |
| 6785 | SINGAPORE FINAN | 0.002% | 96.850% |
| 6786 | KUDELSKI S.A. | 0.002% | 96.851% |
| 6787 | PROCTER & GAMBL | 0.002% | 96.853% |
| 6788 | HIQ INTERNATIONAL | 0.002% | 96.855% |
| 6789 | PARIS ORLEANS S | 0.002% | 96.857% |
| 6790 | MOUNT GIBSON IR | 0.002% | 96.858% |
| 6791 | mitsui fudosan | 0.002% | 96.860% |
| 6792 | LIVART CO LTD | 0.002% | 96.862% |
| 6793 | CLEANAWAY CO LT | 0.002% | 96.863% |
| 6794 | GMR INFRASTRUCT | 0.002% | 96.865% |
| 6795 | ECO WORLD DEVL | 0.002% | 96.867% |
| 6796 | COMMERCIAL INTE | 0.002% | 96.868% |
| 6797 | CORP COMERCI SA | 0.002% | 96.870% |
| 6798 | NRG YIELD INC CLASS C COMMON STOCK | 0.002% | 96.872% |
| 6799 | JIN CO.LTD | 0.002% | 96.874% |
| 6800 | MGI COUTIER | 0.002% | 96.875% |
| 6801 | VASCO DATA SECURITY INTL COMMON STOCK USD.001 | 0.002% | 96.877% |
| 6802 | SUMITOMO SEIKA | 0.002% | 96.879% |
| 6803 | OIL & NATURAL G | 0.002% | 96.880% |
| 6804 | CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0 | 0.002% | 96.882% |
| 6805 | ANSELL LTD | 0.002% | 96.884% |
| 6806 | UNITED STATES LIME + MINERAL COMMON STOCK USD.1 | 0.002% | 96.886% |
| 6807 | TRINITY MIRROR | 0.002% | 96.887% |
| 6808 | METRO PACIFIC I | 0.002% | 96.889% |
| 6809 | DONG-A ST CO LT | 0.002% | 96.891% |
| 6810 | JAHWA ELECTRONI | 0.002% | 96.892% |
| 6811 | HI-LEX CORP | 0.002% | 96.894% |
| 6812 | LIFESTYLE INTER | 0.002% | 96.896% |
| 6813 | FBD HLDGS | 0.002% | 96.897% |
| 6814 | CLEVO | 0.002% | 96.899% |
| 6815 | CENT PATTANA PU | 0.002% | 96.901% |
| 6816 | ZUG ESTATES HLD | 0.002% | 96.902% |
| 6817 | BHP BILLITON FI | 0.002% | 96.904% |
| 6818 | TRONC INC COMMON STOCK USD.01 | 0.002% | 96.906% |
| 6819 | HANKYU REIT INC | 0.002% | 96.908% |
| 6820 | CHINA SHENGMU O | 0.002% | 96.909% |
| 6821 | JSP CORP | 0.002% | 96.911% |
| 6822 | KINIK CO | 0.002% | 96.913% |
| 6823 | CATO CORP CLASS A COMMON STOCK USD.033 | 0.002% | 96.914% |
| 6824 | GMO PAYMENT GAT | 0.002% | 96.916% |
| 6825 | TAIWAN SECOM | 0.002% | 96.918% |
| 6826 | GP STRATEGIES C | 0.002% | 96.919% |
| 6827 | ORIENT CORP | 0.002% | 96.921% |
| 6828 | ZERIA PHARMACEU | 0.002% | 96.923% |
| 6829 | DAI NIPPON TORY | 0.002% | 96.925% |
| 6830 | NIPPON YUSOKI C | 0.002% | 96.926% |
| 6831 | XO GROUP INC COMMON STOCK USD.01 | 0.002% | 96.928% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6832 | FORMULA SYST(19 | 0.002% | 96.930% |
| 6833 | ANGLO PACIFIC G | 0.002% | 96.931% |
| 6834 | O-NET COMMUNICA | 0.002% | 96.933% |
| 6835 | UNITECH PRINTED | 0.002% | 96.935% |
| 6836 | PIAGGIO | 0.002% | 96.936% |
| 6837 | STEINHOFF INTER | 0.002% | 96.938% |
| 6838 | MAX CO | 0.002% | 96.940% |
| 6839 | HOCHDORF HOLDIN | 0.002% | 96.941% |
| 6840 | TERRITORIAL BANCORP INC COMMON STOCK USD.01 | 0.002% | 96.943% |
| 6841 | KASAI KOGYO CO | 0.002% | 96.945% |
| 6842 | LI NING CO. LTD | 0.002% | 96.946% |
| 6843 | QGEP PARTICIPAC | 0.002% | 96.948% |
| 6844 | NIPPON DENKO CO | 0.002% | 96.950% |
| 6845 | HONGKONG&SHANG | 0.002% | 96.951% |
| 6846 | SL CORP | 0.002% | 96.953% |
| 6847 | OPAP SA | 0.002% | 96.955% |
| 6848 | VECTRUS INC COMMON STOCK USD.01 | 0.002% | 96.957% |
| 6849 | HANSON INTL TBK | 0.002% | 96.958% |
| 6850 | AISAN INDUSTRY | 0.002% | 96.960% |
| 6851 | HURCO COMPANIES INC COMMON STOCK | 0.002% | 96.962% |
| 6852 | HK ELECTRIC INV | 0.002% | 96.963% |
| 6853 | SCHOELLER BLECK | 0.002% | 96.965% |
| 6854 | LG+E AND KU ENERGY LLC SR UNSECURED 11/20 3.75 | 0.002% | 96.967% |
| 6855 | ZHONG AN REAL E | 0.002% | 96.968% |
| 6856 | TITAN CEMENT CO | 0.002% | 96.970% |
| 6857 | BK OF SAGA | 0.002% | 96.972% |
| 6858 | NATIONAL STORAG | 0.002% | 96.973% |
| 6859 | EXELON GENERATION CO LLC SR UNSECURED 10/20 4 | 0.002% | 96.975% |
| 6860 | Q TECHNOLOGY GR | 0.002% | 96.977% |
| 6861 | CARNIVAL GROUP | 0.002% | 96.978% |
| 6862 | PC JEWELLER LIM | 0.002% | 96.980% |
| 6863 | FIDEA HOLDINGS | 0.002% | 96.982% |
| 6864 | G.U.D. HOLDINGS | 0.002% | 96.983% |
| 6865 | BURSA MALAYSIA | 0.002% | 96.985% |
| 6866 | AVEO GROUP | 0.002% | 96.987% |
| 6867 | AMERICAS SILVER | 0.002% | 96.988% |
| 6868 | TAEKWANG IND CO | 0.002% | 96.990% |
| 6869 | CIA SANEAMENTO | 0.002% | 96.992% |
| 6870 | GEAR ENERGY LTD | 0.002% | 96.993% |
| 6871 | BANK OF CHONGQI | 0.002% | 96.995% |
| 6872 | MCJ CO LTD | 0.002% | 96.997% |
| 6873 | BANK JABAR BANT | 0.002% | 96.998% |
| 6874 | EVEN CONSTRUCTO | 0.002% | 97.000% |
| 6875 | TEJON RANCH CO | 0.002% | 97.002% |
| 6876 | CHINA ZHEGTONG | 0.002% | 97.003% |
| 6877 | MIKUNI CORP | 0.002% | 97.005% |
| 6878 | MAINSTREET EQUI | 0.002% | 97.007% |
| 6879 | TAKASAGO INTL C | 0.002% | 97.008% |
| 6880 | NAUTILUS GROUP | 0.002% | 97.010% |
| 6881 | MICHINOKU BANK | 0.002% | 97.012% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6882 | BELL AG - REG | 0.002% | 97.013% |
| 6883 | EDP RENOVAVEIS | 0.002% | 97.015% |
| 6884 | EREX CO LTD | 0.002% | 97.017% |
| 6885 | EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01 | 0.002% | 97.018% |
| 6886 | WEBJET LTD | 0.002% | 97.020% |
| 6887 | MITSUBISHI STEE | 0.002% | 97.021% |
| 6888 | KOMERCNI BANKA | 0.002% | 97.023% |
| 6889 | SIGDO KOPPERS S | 0.002% | 97.025% |
| 6890 | TURKCELL ILETIS | 0.002% | 97.026% |
| 6891 | VITAL HEALTHCAR | 0.002% | 97.028% |
| 6892 | AMERIGO RESOURC | 0.002% | 97.030% |
| 6893 | CLARION CO | 0.002% | 97.031% |
| 6894 | URTHECAST CORP | 0.002% | 97.033% |
| 6895 | EIS ECZACIBASI | 0.002% | 97.035% |
| 6896 | CHUDENKO CORP | 0.002% | 97.036% |
| 6897 | SAKAI CHEMICAL | 0.002% | 97.038% |
| 6898 | MEYER BURGER TE | 0.002% | 97.040% |
| 6899 | BRUNEL INTL | 0.002% | 97.041% |
| 6900 | TIANJIN PORT DE | 0.002% | 97.043% |
| 6901 | TIME DOTCOM BHD | 0.002% | 97.044% |
| 6902 | TT ELECTRONICS | 0.002% | 97.046% |
| 6903 | NATIONAL THERMA | 0.002% | 97.048% |
| 6904 | GALAXY RESOURCE | 0.002% | 97.049% |
| 6905 | ATEN INTERNATIO | 0.002% | 97.051% |
| 6906 | RAMAYANA LESTAR | 0.002% | 97.053% |
| 6907 | BRODRENE HARTMA | 0.002% | 97.054% |
| 6908 | PRESSANCE CORPO | 0.002% | 97.056% |
| 6909 | SEMPRA ENERGY | 0.002% | 97.058% |
| 6910 | HOKKAIDO ELEC P | 0.002% | 97.059% |
| 6911 | CASETEK HOLDING | 0.002% | 97.061% |
| 6912 | MIRAMAR HTEL & | 0.002% | 97.062% |
| 6913 | BASSETT FURNITURE INDS COMMON STOCK USD5.0 | 0.002% | 97.064% |
| 6914 | SMK CORP | 0.002% | 97.066% |
| 6915 | BW LPG LTD | 0.002% | 97.067% |
| 6916 | AVON PRODUCTS I | 0.002% | 97.069% |
| 6917 | IMMOBILIARE GRA | 0.002% | 97.071% |
| 6918 | JASA MARGA | 0.002% | 97.072% |
| 6919 | HYUNDAI MIPO DO | 0.002% | 97.074% |
| 6920 | DORIAN LPG LTD | 0.002% | 97.076% |
| 6921 | ALTRIA GROUP INC COMPANY GUAR 01/20 2.625 | 0.002% | 97.077% |
| 6922 | AMSTERDAM COMMO | 0.002% | 97.079% |
| 6923 | HYUNDAI DS,OLD | 0.002% | 97.080% |
| 6924 | THAI AIRWAYS IN | 0.002% | 97.082% |
| 6925 | WESDOME GOLD MINES LTD COMMON STOCK | 0.002% | 97.084% |
| 6926 | SAKATA INX CORP | 0.002% | 97.085% |
| 6927 | EHIME BANK | 0.002% | 97.087% |
| 6928 | METALS X LTD | 0.002% | 97.089% |
| 6929 | ACCESS CO LTD | 0.002% | 97.090% |
| 6930 | VT HOLDINGS CO | 0.002% | 97.092% |
| 6931 | CIMC ENRIC HOLD | 0.002% | 97.094% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6932 | BAR HARBOR BANKSHARES COMMON STOCK USD2.0 | 0.002% | 97.095% |
| 6933 | CADILA HEALTHCA | 0.002% | 97.097% |
| 6934 | TECNICAS REUNID | 0.002% | 97.098% |
| 6935 | FRASERS CENTREP | 0.002% | 97.100% |
| 6936 | OBIC | 0.002% | 97.102% |
| 6937 | KOREA CIRCUIT C | 0.002% | 97.103% |
| 6938 | CLOUD PEAK ENERGY INC COMMON STOCK USD.01 | 0.002% | 97.105% |
| 6939 | CHINA SINGYES S | 0.002% | 97.107% |
| 6940 | NETUREN CO | 0.002% | 97.108% |
| 6941 | SCRIPPS NETWORK | 0.002% | 97.110% |
| 6942 | KAMEI CORP | 0.002% | 97.111% |
| 6943 | CHEETAH MOBILE INC ADR ADR USD.000025 | 0.002% | 97.113% |
| 6944 | EASY BIO INC | 0.002% | 97.115% |
| 6945 | LIPPO MALLS IN | 0.002% | 97.116% |
| 6946 | BKW ENERGIE AG | 0.002% | 97.118% |
| 6947 | WELSPUN INDIA L | 0.002% | 97.119% |
| 6948 | HOWA MACHINERY | 0.002% | 97.121% |
| 6949 | TOWA CORP | 0.002% | 97.123% |
| 6950 | LEMAITRE VASCULAR INC COMMON STOCK USD.01 | 0.002% | 97.124% |
| 6951 | GREAT LAKES DRE | 0.002% | 97.126% |
| 6952 | GLOW ENERGY | 0.002% | 97.128% |
| 6953 | MEKONOMEN AB | 0.002% | 97.129% |
| 6954 | UNIVERSAL MEDIC | 0.002% | 97.131% |
| 6955 | ARGOSY PROPERTY | 0.002% | 97.132% |
| 6956 | HAMAKYOREX CO L | 0.002% | 97.134% |
| 6957 | FORUS S.A. | 0.002% | 97.136% |
| 6958 | GEOX S.P.A. | 0.002% | 97.137% |
| 6959 | HOOSIERS HOLDIN | 0.002% | 97.139% |
| 6960 | VESTEL ELECTRON | 0.002% | 97.140% |
| 6961 | ADANI TRANSMISS | 0.002% | 97.142% |
| 6962 | MEDICLINIC INTE | 0.002% | 97.144% |
| 6963 | KARNATAKA BANK | 0.002% | 97.145% |
| 6964 | TECHTARGET COMMON STOCK USD.001 | 0.002% | 97.147% |
| 6965 | 5N PLUS INC. | 0.002% | 97.148% |
| 6966 | TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134 | 0.002% | 97.150% |
| 6967 | YURTEC CORPORAT | 0.002% | 97.152% |
| 6968 | GLADSTONE COMME | 0.002% | 97.153% |
| 6969 | HAMAMATSU PHOTO | 0.002% | 97.155% |
| 6970 | ASAHI HOLDINGS | 0.002% | 97.157% |
| 6971 | ADDUS HOMECARE CORP COMMON STOCK USD.001 | 0.002% | 97.158% |
| 6972 | TALGO SA | 0.002% | 97.160% |
| 6973 | MAH SING GROUP | 0.002% | 97.161% |
| 6974 | BELLATRIX EXPLORATION LTD COMMON STOCK | 0.002% | 97.163% |
| 6975 | HIBIYA ENGINEER | 0.002% | 97.164% |
| 6976 | DYNAPACK INTL T | 0.002% | 97.166% |
| 6977 | HAILIANG EDUCAT | 0.002% | 97.168% |
| 6978 | PAYLOCITY HOLDING CORP COMMON STOCK USD.001 | 0.002% | 97.169% |
| 6979 | HONGHUA GROUP L | 0.002% | 97.171% |
| 6980 | ELBIT SYSTEMS L | 0.002% | 97.172% |
| 6981 | IPCA LABORATORI | 0.002% | 97.174% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6982 | AUSTAL LTD | 0.002% | 97.176% |
| 6983 | AEROSPACE INDUS | 0.002% | 97.177% |
| 6984 | SUPER-SOL | 0.002% | 97.179% |
| 6985 | PETRON MALAYSIA | 0.002% | 97.180% |
| 6986 | CHINA METAL PRO | 0.002% | 97.182% |
| 6987 | FUJICCO CO | 0.002% | 97.184% |
| 6988 | ROBINSONS RETAI | 0.002% | 97.185% |
| 6989 | SAKAI MOVING SE | 0.002% | 97.187% |
| 6990 | HOMETRUST BANCSHARES INC COMMON STOCK | 0.002% | 97.188% |
| 6991 | PHOENIX MECANO | 0.002% | 97.190% |
| 6992 | NIHON NOHYAKU | 0.002% | 97.192% |
| 6993 | TAIYO INK MFG C | 0.002% | 97.193% |
| 6994 | COWEN INC COMMON STOCK USD.01 | 0.002% | 97.195% |
| 6995 | BES ENGINEERING | 0.002% | 97.196% |
| 6996 | SIMMTECH CO LTD | 0.002% | 97.198% |
| 6997 | MYER HOLDINGS L | 0.002% | 97.200% |
| 6998 | PERLIS PLANTATI | 0.002% | 97.201% |
| 6999 | NETIA SA | 0.002% | 97.203% |
| 7000 | VERBIO VEREINIG | 0.002% | 97.204% |
| 7001 | ONE HOSPITALITY | 0.002% | 97.206% |
| 7002 | AKASTOR ASA | 0.002% | 97.207% |
| 7003 | EUGENE CORP | 0.002% | 97.209% |
| 7004 | MODEC INC | 0.002% | 97.211% |
| 7005 | DANIELI & CO CO | 0.002% | 97.212% |
| 7006 | TITAN MACHINERY INC COMMON STOCK USD.00001 | 0.002% | 97.214% |
| 7007 | BOIRON | 0.002% | 97.215% |
| 7008 | ALLIED MOTION TECHNOLOGIES COMMON STOCK | 0.002% | 97.217% |
| 7009 | CHAUN-CHOUNG TE | 0.002% | 97.219% |
| 7010 | FORD OTOSAN | 0.002% | 97.220% |
| 7011 | SAIBU GAS CO | 0.002% | 97.222% |
| 7012 | SOLOR A/S | 0.002% | 97.223% |
| 7013 | PROPERTY FOR IN | 0.002% | 97.225% |
| 7014 | INFRASTRUCTURA | 0.002% | 97.226% |
| 7015 | TSUKISHIMA KIKA | 0.002% | 97.228% |
| 7016 | NETIA SA | 0.002% | 97.230% |
| 7017 | SCSK CORPORATIO | 0.002% | 97.231% |
| 7018 | SUPERIOR UNIFORM GROUP INC COMMON STOCK | 0.002% | 97.233% |
| 7019 | JAPAN PULP & PA | 0.002% | 97.234% |
| 7020 | GRUPO ARGOS S.A | 0.002% | 97.236% |
| 7021 | OKURA INDUSTRIA | 0.002% | 97.237% |
| 7022 | ELITE SEMICONDU | 0.002% | 97.239% |
| 7023 | QUALITY HOUSES | 0.002% | 97.241% |
| 7024 | CONTINENTAL HLD | 0.002% | 97.242% |
| 7025 | DAEWOONG CO LTD | 0.002% | 97.244% |
| 7026 | SCATEC SOLAR AS | 0.002% | 97.245% |
| 7027 | SHANDONG CHENMI | 0.002% | 97.247% |
| 7028 | SINARMAS LAND | 0.002% | 97.248% |
| 7029 | CIA DE DIST INT | 0.002% | 97.250% |
| 7030 | BURSON GROUP LT | 0.002% | 97.252% |
| 7031 | IBASE TECHNOLOG | 0.002% | 97.253% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7032 | VERA BRADLEY INC COMMON STOCK | 0.002% | 97.255% |
| 7033 | HIMART CO LTD | 0.002% | 97.256% |
| 7034 | KYOEI STEEL LTD | 0.002% | 97.258% |
| 7035 | ORION CORP | 0.002% | 97.259% |
| 7036 | CHINA SHANSHUI | 0.002% | 97.261% |
| 7037 | KESKO OYJ | 0.002% | 97.262% |
| 7038 | SOILBUILD BUSIN | 0.002% | 97.264% |
| 7039 | NIDEC CORPORATI | 0.002% | 97.266% |
| 7040 | ECOPETROL SA SPONSORED ADR ADR | 0.002% | 97.267% |
| 7041 | AFFICHAGE HOLDI | 0.002% | 97.269% |
| 7042 | NORWEGIAN AIR S | 0.002% | 97.270% |
| 7043 | ERICSSON (LM) TEL SP ADR ADR | 0.002% | 97.272% |
| 7044 | ACHILLION PHARMACEUTICALS COMMON STOCK USD.001 | 0.002% | 97.273% |
| 7045 | FINOLEX CABLES | 0.002% | 97.275% |
| 7046 | TURKIYE SINAI K | 0.002% | 97.276% |
| 7047 | SECURITY BANK C | 0.002% | 97.278% |
| 7048 | MEDIA NUSANTARA | 0.002% | 97.280% |
| 7049 | SCHRODER REAL E | 0.002% | 97.281% |
| 7050 | FINANCIAL PRODU | 0.002% | 97.283% |
| 7051 | WASKITA KARYA T | 0.002% | 97.284% |
| 7052 | TENARIS S.A. | 0.002% | 97.286% |
| 7053 | NOVA MEASURING | 0.002% | 97.287% |
| 7054 | PHOENIX HLDGS L | 0.002% | 97.289% |
| 7055 | UNILEVER INDONE | 0.002% | 97.290% |
| 7056 | RYOSHOKU LTD | 0.002% | 97.292% |
| 7057 | AP THAILAND PCL | 0.002% | 97.294% |
| 7058 | CORP INMOBILIAR | 0.002% | 97.295% |
| 7059 | NORDEA BANK AB | 0.002% | 97.297% |
| 7060 | CNB FINANCIAL CORP/PA COMMON STOCK | 0.002% | 97.298% |
| 7061 | GL EVENTS | 0.002% | 97.300% |
| 7062 | METRO HOLDINGS | 0.002% | 97.301% |
| 7063 | PHILIPPINE NATL | 0.002% | 97.303% |
| 7064 | EL PUERTO DE LI | 0.002% | 97.304% |
| 7065 | ROBERT WALTERS | 0.002% | 97.306% |
| 7066 | FLEXSTEEL INDS COMMON STOCK USD1.0 | 0.002% | 97.307% |
| 7067 | EMIRA PROPERTY | 0.002% | 97.309% |
| 7068 | SAETA YIELD SA | 0.002% | 97.310% |
| 7069 | SEMIRARA MINING | 0.002% | 97.312% |
| 7070 | INTILAND DEVPT | 0.002% | 97.314% |
| 7071 | MIRATI THERAPEU | 0.002% | 97.315% |
| 7072 | BHARTI INFRATEL | 0.002% | 97.317% |
| 7073 | KIER GROUP | 0.002% | 97.318% |
| 7074 | UOA DEVELOPMENT | 0.002% | 97.320% |
| 7075 | FAMOUS BRANDS L | 0.002% | 97.321% |
| 7076 | GUJARAT STATE F | 0.002% | 97.323% |
| 7077 | REGAL HOTELS IN | 0.002% | 97.324% |
| 7078 | ZOJIRUSHI CORP | 0.002% | 97.326% |
| 7079 | SEASPAN CORP | 0.002% | 97.327% |
| 7080 | ALTRI SGPS S.A. | 0.002% | 97.329% |
| 7081 | NESTLE INDIA | 0.002% | 97.330% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7082 | HYUNDAI ROTEM C | 0.002% | 97.332% |
| 7083 | FIRST REIT | 0.002% | 97.333% |
| 7084 | OITA BANK | 0.002% | 97.335% |
| 7085 | VILLA WORLD LTD | 0.002% | 97.337% |
| 7086 | KPIT TECHNOLOGI | 0.002% | 97.338% |
| 7087 | TORIDOLL CORPOR | 0.002% | 97.340% |
| 7088 | HISAKA WORKS LT | 0.002% | 97.341% |
| 7089 | HOKUTO CORP | 0.002% | 97.343% |
| 7090 | KAPPAHL HOLDING | 0.002% | 97.344% |
| 7091 | SUPERBLOCK PCL | 0.002% | 97.346% |
| 7092 | ELECTRA | 0.002% | 97.347% |
| 7093 | XIAMEN INTL POR | 0.002% | 97.349% |
| 7094 | MOTECH INDUSTRI | 0.002% | 97.350% |
| 7095 | TRUE NORTH COMM | 0.002% | 97.352% |
| 7096 | AI HOLDINGS COR | 0.002% | 97.353% |
| 7097 | GROUPE CRIT | 0.002% | 97.355% |
| 7098 | DIC ASSET AG | 0.002% | 97.356% |
| 7099 | SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001 | 0.002% | 97.358% |
| 7100 | LANNETT CO INC COMMON STOCK USD.001 | 0.002% | 97.359% |
| 7101 | SHINKO PLANTECH | 0.002% | 97.361% |
| 7102 | SEAH BESTEEL CO | 0.002% | 97.362% |
| 7103 | MULTIPLUS SA | 0.002% | 97.364% |
| 7104 | YARA INTERNATIO | 0.002% | 97.365% |
| 7105 | ICHIYOSHI SECS | 0.002% | 97.367% |
| 7106 | GUOCOLAND LTD | 0.002% | 97.368% |
| 7107 | ACCESS NATIONAL CORP COMMON STOCK USD.835 | 0.002% | 97.370% |
| 7108 | JSR CORPORATION | 0.002% | 97.371% |
| 7109 | SILVER SPRING NETWORKS INC COMMON STOCK USD.001 | 0.002% | 97.373% |
| 7110 | RYOSAN CO | 0.002% | 97.374% |
| 7111 | DISCO CORPORATI | 0.002% | 97.376% |
| 7112 | TYC BROTHER IND | 0.002% | 97.377% |
| 7113 | NRW HOLDINGS LT | 0.002% | 97.379% |
| 7114 | WYNN MACAU LTD | 0.002% | 97.380% |
| 7115 | UNID CO LTD | 0.002% | 97.382% |
| 7116 | COMBA TELECOM S | 0.002% | 97.383% |
| 7117 | EMPRESA NACIONA | 0.002% | 97.385% |
| 7118 | AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0 | 0.002% | 97.387% |
| 7119 | TETRA TECHNOLOGIES INC COMMON STOCK USD.01 | 0.002% | 97.388% |
| 7120 | MESA LABORATORIES INC COMMON STOCK | 0.002% | 97.390% |
| 7121 | L'OCCITANE INTE | 0.002% | 97.391% |
| 7122 | PHILIPS LIGHTIN | 0.002% | 97.393% |
| 7123 | PDL BIOPHARMA INC COMMON STOCK USD.01 | 0.002% | 97.394% |
| 7124 | GEMTEK TECHNOLO | 0.002% | 97.396% |
| 7125 | HUNG POO CONSTR | 0.002% | 97.397% |
| 7126 | DONGFANG ELECT | 0.002% | 97.399% |
| 7127 | LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001 | 0.002% | 97.400% |
| 7128 | NAMCHOW CHEMICA | 0.002% | 97.402% |
| 7129 | BENEFIT ONE INC | 0.002% | 97.403% |
| 7130 | SUN HUNG KAI CO | 0.002% | 97.405% |
| 7131 | GOLDSUN DEV/CON | 0.002% | 97.406% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7132 | HOLY STONE ENTE | 0.001% | 97.408% |
| 7133 | FACC AG | 0.001% | 97.409% |
| 7134 | VIACOM INC CLASS A COMMON STOCK USD.001 | 0.001% | 97.411% |
| 7135 | BAZAARVOICE INC COMMON STOCK USD.0001 | 0.001% | 97.412% |
| 7136 | CCC SA | 0.001% | 97.414% |
| 7137 | AKKA TECHNOLOGI | 0.001% | 97.415% |
| 7138 | MOELIS + CO CLASS A COMMON STOCK USD.01 | 0.001% | 97.417% |
| 7139 | CIA SANEAMENTO | 0.001% | 97.418% |
| 7140 | NTT URBAN DEVEL | 0.001% | 97.420% |
| 7141 | HANWHA SECS | 0.001% | 97.421% |
| 7142 | F&A AQUA HOLDIN | 0.001% | 97.423% |
| 7143 | TEXHONG TEXTILE | 0.001% | 97.424% |
| 7144 | SFA ENGINEERING | 0.001% | 97.425% |
| 7145 | SANTOS BRASIL P | 0.001% | 97.427% |
| 7146 | E CL SA | 0.001% | 97.428% |
| 7147 | HEINEKEN MALAYS | 0.001% | 97.430% |
| 7148 | LINX SA | 0.001% | 97.431% |
| 7149 | IRISH CONTINENT | 0.001% | 97.433% |
| 7150 | GREEN BRICK PARTNERS INC COMMON STOCK USD.01 | 0.001% | 97.434% |
| 7151 | FRASERS HOSPITA | 0.001% | 97.436% |
| 7152 | LIMELIGHT NETW | 0.001% | 97.437% |
| 7153 | CONCORD NEW ENE | 0.001% | 97.439% |
| 7154 | MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01 | 0.001% | 97.440% |
| 7155 | BANKFINANCIAL CORP COMMON STOCK USD.01 | 0.001% | 97.442% |
| 7156 | YAMAZEN CORPORA | 0.001% | 97.443% |
| 7157 | ROKKO BUTTER CO | 0.001% | 97.445% |
| 7158 | CHOLAMANDALAM I | 0.001% | 97.446% |
| 7159 | RIBBON COMMUNICATIONS INC COMMON STOCK USD.001 | 0.001% | 97.448% |
| 7160 | HENDERSON LAND | 0.001% | 97.449% |
| 7161 | MCMILLAN SHAKES | 0.001% | 97.451% |
| 7162 | QAD INC A COMMON STOCK | 0.001% | 97.452% |
| 7163 | CENTURY TEXT & | 0.001% | 97.454% |
| 7164 | COSTAMARE INC | 0.001% | 97.455% |
| 7165 | MARUWA CO LTD | 0.001% | 97.457% |
| 7166 | SUNSHINE 10 | 0.001% | 97.458% |
| 7167 | REDCO PROPRTIE | 0.001% | 97.460% |
| 7168 | COLTENE HOLDI | 0.001% | 97.461% |
| 7169 | HAP SENG CONSOL | 0.001% | 97.463% |
| 7170 | BIOTEST AG | 0.001% | 97.464% |
| 7171 | HANDSOME CORP | 0.001% | 97.466% |
| 7172 | FREEMAN FINANCI | 0.001% | 97.467% |
| 7173 | COAL INDIA LTD | 0.001% | 97.469% |
| 7174 | KRESNA | 0.001% | 97.470% |
| 7175 | STAGECOACH GROU | 0.001% | 97.471% |
| 7176 | CAMBIAN GROUP P | 0.001% | 97.473% |
| 7177 | PROCTER & GAMBL | 0.001% | 97.474% |
| 7178 | NICHIREKI CO LT | 0.001% | 97.476% |
| 7179 | HARASHIN CO LTD | 0.001% | 97.477% |
| 7180 | BIOGAIA AB | 0.001% | 97.479% |
| 7181 | CMBC CAPITAL HO | 0.001% | 97.480% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7182 | DOGAN HOLDINGS | 0.001% | 97.482% |
| 7183 | HOCHIKI CORPORA | 0.001% | 97.483% |
| 7184 | HO BEE INVESTME | 0.001% | 97.485% |
| 7185 | FUJI CO(TOKYO) | 0.001% | 97.486% |
| 7186 | BERKSHIRE HAT E | 0.001% | 97.488% |
| 7187 | LUNDIN GOLD INC | 0.001% | 97.489% |
| 7188 | SUPERIOR INDUSTRIES INTL COMMON STOCK | 0.001% | 97.491% |
| 7189 | PICO HOLDINGS INC COMMON STOCK USD.001 | 0.001% | 97.492% |
| 7190 | STANDARD LIFE I | 0.001% | 97.494% |
| 7191 | SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001 | 0.001% | 97.495% |
| 7192 | SHIN ZU SHING C | 0.001% | 97.496% |
| 7193 | TIAN GE INTERAC | 0.001% | 97.498% |
| 7194 | SIRTEX MEDICAL | 0.001% | 97.499% |
| 7195 | NOBLE CORP PLC | 0.001% | 97.501% |
| 7196 | NONG SHIM CO | 0.001% | 97.502% |
| 7197 | DENYO CO | 0.001% | 97.504% |
| 7198 | CHINA SUNTIEN G | 0.001% | 97.505% |
| 7199 | LONMIN PLC | 0.001% | 97.507% |
| 7200 | MELISRON LTD | 0.001% | 97.508% |
| 7201 | HIBBETT SPORTS INC COMMON STOCK USD.01 | 0.001% | 97.510% |
| 7202 | HI SUN TECH CHI | 0.001% | 97.511% |
| 7203 | Y G-1 | 0.001% | 97.513% |
| 7204 | RAYMOND LTD | 0.001% | 97.514% |
| 7205 | PACIFIC GAS & E | 0.001% | 97.515% |
| 7206 | ACTRON TECHNOLO | 0.001% | 97.517% |
| 7207 | NVE CORP | 0.001% | 97.518% |
| 7208 | DUNI AB | 0.001% | 97.520% |
| 7209 | RELIANCE ENERGY | 0.001% | 97.521% |
| 7210 | HAKDEX AB | 0.001% | 97.523% |
| 7211 | NAMURA SHIPBUIL | 0.001% | 97.524% |
| 7212 | TOYO KANETSU KK | 0.001% | 97.526% |
| 7213 | CHINA AIRCRAFT | 0.001% | 97.527% |
| 7214 | INFOCOM CORP | 0.001% | 97.529% |
| 7215 | HORNBAACH BAUMAR | 0.001% | 97.530% |
| 7216 | MK ELECTRON | 0.001% | 97.531% |
| 7217 | PENDRAGON PLC | 0.001% | 97.533% |
| 7218 | CSW INDUSTRIALS INC COMMON STOCK USD.01 | 0.001% | 97.534% |
| 7219 | TONG YANG INV B | 0.001% | 97.536% |
| 7220 | GREAT EASTERN H | 0.001% | 97.537% |
| 7221 | CGN MEIYA POWER | 0.001% | 97.539% |
| 7222 | SUNGWOO HITECH | 0.001% | 97.540% |
| 7223 | ARROW GLOBAL GR | 0.001% | 97.542% |
| 7224 | INTERNATIONAL M | 0.001% | 97.543% |
| 7225 | SOUTHERN POWER CO SR UNSECURED 12/21 2.5 | 0.001% | 97.544% |
| 7226 | PROCTOR&GAMBLE | 0.001% | 97.546% |
| 7227 | EIGHTEENTH BANK | 0.001% | 97.547% |
| 7228 | AIMS AMP CAPITA | 0.001% | 97.549% |
| 7229 | OPTO TECH CORPN | 0.001% | 97.550% |
| 7230 | HOTEL SHILLA | 0.001% | 97.552% |
| 7231 | SHOEI FOODS COR | 0.001% | 97.553% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7232 | GLOBAL MEDIACOM | 0.001% | 97.555% |
| 7233 | RENEAS ELECTRO | 0.001% | 97.556% |
| 7234 | SINTEX PLASTICS | 0.001% | 97.557% |
| 7235 | ROAD KING INFRA | 0.001% | 97.559% |
| 7236 | KATAKURA INDS | 0.001% | 97.560% |
| 7237 | METALLURGICAL C | 0.001% | 97.562% |
| 7238 | POWELL INDUSTRIES INC COMMON STOCK USD.01 | 0.001% | 97.563% |
| 7239 | TV TOKYO HLDG C | 0.001% | 97.565% |
| 7240 | GLU MOBILE INC COMMON STOCK USD.0001 | 0.001% | 97.566% |
| 7241 | CLAS OHLSON AB | 0.001% | 97.568% |
| 7242 | AJANTA PHARMA | 0.001% | 97.569% |
| 7243 | ASSET MANAGERS | 0.001% | 97.570% |
| 7244 | I.T LIMITED | 0.001% | 97.572% |
| 7245 | ADDTECH AB B SH | 0.001% | 97.573% |
| 7246 | ALPHA & OMEGA S | 0.001% | 97.575% |
| 7247 | PETRONAS DAGANG | 0.001% | 97.576% |
| 7248 | KONISHI CO LTD | 0.001% | 97.578% |
| 7249 | AKTIA BANK OYJ | 0.001% | 97.579% |
| 7250 | M DIAS BRANCO S | 0.001% | 97.580% |
| 7251 | PARCO CO | 0.001% | 97.582% |
| 7252 | GREATEK ELECTRO | 0.001% | 97.583% |
| 7253 | ANICOM HOLDINGS | 0.001% | 97.585% |
| 7254 | ASIA VITAL COMP | 0.001% | 97.586% |
| 7255 | WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01 | 0.001% | 97.588% |
| 7256 | ASIA AVIATION P | 0.001% | 97.589% |
| 7257 | CINCINNATI BELL INC COMMON STOCK USD.01 | 0.001% | 97.591% |
| 7258 | SAGA PLC | 0.001% | 97.592% |
| 7259 | HNZ GROUP INC | 0.001% | 97.593% |
| 7260 | TOURISM HOLDING | 0.001% | 97.595% |
| 7261 | KOKUYO CO | 0.001% | 97.596% |
| 7262 | SPOK HOLDINGS INC COMMON STOCK USD.0001 | 0.001% | 97.598% |
| 7263 | DAIWA INDUSTRIE | 0.001% | 97.599% |
| 7264 | KAJARIA CERAMIC | 0.001% | 97.601% |
| 7265 | DMC GLOBAL INC COMMON STOCK USD.05 | 0.001% | 97.602% |
| 7266 | COSMOS PHARMACE | 0.001% | 97.603% |
| 7267 | LIFE CORPORATIO | 0.001% | 97.605% |
| 7268 | MOMENTUM GROUP | 0.001% | 97.606% |
| 7269 | GREENHILL + CO INC COMMON STOCK USD.01 | 0.001% | 97.608% |
| 7270 | CLEARWATER SEAF | 0.001% | 97.609% |
| 7271 | TOYO KOHAN CO | 0.001% | 97.610% |
| 7272 | DIGI INTL INC | 0.001% | 97.612% |
| 7273 | BBX CAPITAL CORP COMMON STOCK USD.01 | 0.001% | 97.613% |
| 7274 | TEAM INC | 0.001% | 97.615% |
| 7275 | UTD INDUSTRIAL | 0.001% | 97.616% |
| 7276 | ROLAND DG CORP | 0.001% | 97.618% |
| 7277 | LOTTE CONFECT | 0.001% | 97.619% |
| 7278 | WEYCO GROUP INC | 0.001% | 97.620% |
| 7279 | SCANDI STANDARD | 0.001% | 97.622% |
| 7280 | ADVAN CO LTD | 0.001% | 97.623% |
| 7281 | ADCOCK INGRAM H | 0.001% | 97.625% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7282 | FRONTLINE LTD/B | 0.001% | 97.626% |
| 7283 | mitsui HOME CO | 0.001% | 97.627% |
| 7284 | CENTURIA INDUST | 0.001% | 97.629% |
| 7285 | LIG NEX1 CO LTD | 0.001% | 97.630% |
| 7286 | IES HOLDINGS INC COMMON STOCK USD.01 | 0.001% | 97.632% |
| 7287 | RANK GROUP PLC | 0.001% | 97.633% |
| 7288 | KALBE FARMA | 0.001% | 97.635% |
| 7289 | TYMAN PLC | 0.001% | 97.636% |
| 7290 | BRUNELLO CUCINE | 0.001% | 97.637% |
| 7291 | COMMUNISIS PLC | 0.001% | 97.639% |
| 7292 | CRAFT BREWERS A | 0.001% | 97.640% |
| 7293 | ANANDA DEVELOPM | 0.001% | 97.642% |
| 7294 | SIPEF(PLANT FIN | 0.001% | 97.643% |
| 7295 | CHINA SILVER GR | 0.001% | 97.644% |
| 7296 | TELESITES SAB D | 0.001% | 97.646% |
| 7297 | KOWLOON DEVMT | 0.001% | 97.647% |
| 7298 | GUANGZHOU PHARM | 0.001% | 97.649% |
| 7299 | TECHNICOLOR | 0.001% | 97.650% |
| 7300 | E-COMMODITIES H | 0.001% | 97.651% |
| 7301 | FUJIBO HOLDINGS | 0.001% | 97.653% |
| 7302 | GENESIS ENERGY | 0.001% | 97.654% |
| 7303 | PIER 1 IMPORTS INC COMMON STOCK USD.001 | 0.001% | 97.656% |
| 7304 | STARZEN CO LTD | 0.001% | 97.657% |
| 7305 | SAWIT SUMBERMAS | 0.001% | 97.659% |
| 7306 | PT TIMAH TBK | 0.001% | 97.660% |
| 7307 | GODREJ CONSUMER | 0.001% | 97.661% |
| 7308 | TOWNGAS CHINA C | 0.001% | 97.663% |
| 7309 | TAIWAN SURFACE | 0.001% | 97.664% |
| 7310 | VITAL KSK HOLDI | 0.001% | 97.666% |
| 7311 | AVIC INTERNATIO | 0.001% | 97.667% |
| 7312 | UNITED SPIRITS | 0.001% | 97.668% |
| 7313 | TOKAI CORP/GIFU | 0.001% | 97.670% |
| 7314 | SHOEI CO LTD | 0.001% | 97.671% |
| 7315 | WELCIA HOLDINGS | 0.001% | 97.673% |
| 7316 | MALAYSIA BUILD | 0.001% | 97.674% |
| 7317 | KH NEOCHEM CO L | 0.001% | 97.675% |
| 7318 | LIFETIME BRANDS INC COMMON STOCK USD.01 | 0.001% | 97.677% |
| 7319 | OSJB HOLDINGS C | 0.001% | 97.678% |
| 7320 | ORIOLA-KD CORP | 0.001% | 97.680% |
| 7321 | MAGNITOGORS-SPO | 0.001% | 97.681% |
| 7322 | SMS CO LTD | 0.001% | 97.682% |
| 7323 | PARK ELECTROCHE | 0.001% | 97.684% |
| 7324 | SUNDARAM FINANC | 0.001% | 97.685% |
| 7325 | TECHNOLOGY ONE | 0.001% | 97.687% |
| 7326 | YASUNAGA CORP | 0.001% | 97.688% |
| 7327 | BETER BED HOLD | 0.001% | 97.689% |
| 7328 | ORACLE FIN SERV | 0.001% | 97.691% |
| 7329 | DELEK GROUP | 0.001% | 97.692% |
| 7330 | MORGAN SINDALL | 0.001% | 97.693% |
| 7331 | YOSHINOYA D&C C | 0.001% | 97.695% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7332 | LITE-ON SEMICON | 0.001% | 97.696% |
| 7333 | KOREA KOLMAR CO | 0.001% | 97.698% |
| 7334 | SANDRIDGE ENERGY INC COMMON STOCK USD.001 | 0.001% | 97.699% |
| 7335 | TARENA INTERNATIONAL INC ADR ADR USD.001 | 0.001% | 97.700% |
| 7336 | ALDERMORE GROUP | 0.001% | 97.702% |
| 7337 | CERVECERIAS UNI | 0.001% | 97.703% |
| 7338 | T-GAIA CORP | 0.001% | 97.705% |
| 7339 | GET NICE HOLDIN | 0.001% | 97.706% |
| 7340 | RCF | 0.001% | 97.707% |
| 7341 | NEOGENOMICS INC COMMON STOCK USD.001 | 0.001% | 97.709% |
| 7342 | ALUPAR INVEST S | 0.001% | 97.710% |
| 7343 | TOLI CORP | 0.001% | 97.711% |
| 7344 | SOLARTECH INTL | 0.001% | 97.713% |
| 7345 | NORITAKE CO | 0.001% | 97.714% |
| 7346 | BYGGMAX GROUP A | 0.001% | 97.716% |
| 7347 | CROSS-HARBOUR H | 0.001% | 97.717% |
| 7348 | CORFICOLOMBIANA | 0.001% | 97.718% |
| 7349 | JU TENG INTERNA | 0.001% | 97.720% |
| 7350 | KIKKOMAN CORP | 0.001% | 97.721% |
| 7351 | PLENUS CO | 0.001% | 97.723% |
| 7352 | TKC CORPORATION | 0.001% | 97.724% |
| 7353 | CENTRAL CHINA R | 0.001% | 97.725% |
| 7354 | NIPPON CARBON C | 0.001% | 97.727% |
| 7355 | TENMA CORPORATI | 0.001% | 97.728% |
| 7356 | TONGYANG LIFE I | 0.001% | 97.729% |
| 7357 | HYUNDAI HOME SH | 0.001% | 97.731% |
| 7358 | DAEHAN FLOUR MI | 0.001% | 97.732% |
| 7359 | XINGDA INTERNAT | 0.001% | 97.734% |
| 7360 | BANGKOK DUSIT M | 0.001% | 97.735% |
| 7361 | FUNAI ELECTRIC | 0.001% | 97.736% |
| 7362 | MEDIDATA SOLUTIONS INC COMMON STOCK USD.01 | 0.001% | 97.738% |
| 7363 | RH COMMON STOCK USD.0001 | 0.001% | 97.739% |
| 7364 | SADBHAV ENGINEE | 0.001% | 97.740% |
| 7365 | NORDEA BANK AB | 0.001% | 97.742% |
| 7366 | CREDITO REAL SA | 0.001% | 97.743% |
| 7367 | CALIX INC COMMON STOCK | 0.001% | 97.744% |
| 7368 | NATIONAL GRID P | 0.001% | 97.746% |
| 7369 | SAMSUNG SDI CO | 0.001% | 97.747% |
| 7370 | DAHCHI SEIKO | 0.001% | 97.749% |
| 7371 | ARROWHEAD PROR | 0.001% | 97.750% |
| 7372 | SHOUGANG CNCRD | 0.001% | 97.751% |
| 7373 | UNITED INTL ENT | 0.001% | 97.753% |
| 7374 | LG FASHION CORP | 0.001% | 97.754% |
| 7375 | MAHINDRA & MAHI | 0.001% | 97.755% |
| 7376 | UNIVERSAL CEMEN | 0.001% | 97.757% |
| 7377 | VAN LANSCHOT NV | 0.001% | 97.758% |
| 7378 | ADVANCED WIRELE | 0.001% | 97.759% |
| 7379 | INDEPENDENCE HOLDING CO COMMON STOCK USD1.0 | 0.001% | 97.761% |
| 7380 | SIA REIT INC | 0.001% | 97.762% |
| 7381 | RIKEN VITAMIN C | 0.001% | 97.764% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7382 | MURPHY OIL CORP SR UNSECURED 06/22 4 | 0.001% | 97.765% |
| 7383 | CEDAR WOODS PRO | 0.001% | 97.766% |
| 7384 | DEVELOPMENT SEC | 0.001% | 97.768% |
| 7385 | FANTASIA HOLDIN | 0.001% | 97.769% |
| 7386 | WESTERN ENERGY | 0.001% | 97.770% |
| 7387 | GRUPO INDUSTRIA | 0.001% | 97.772% |
| 7388 | BANCO DAVIVIEND | 0.001% | 97.773% |
| 7389 | TOTETSU KOGYO C | 0.001% | 97.774% |
| 7390 | SOCIEDAD MATRIZ | 0.001% | 97.776% |
| 7391 | SAMYANG CORP | 0.001% | 97.777% |
| 7392 | VAISALA | 0.001% | 97.778% |
| 7393 | PARTRON CO LTD | 0.001% | 97.780% |
| 7394 | ALPHA CORP | 0.001% | 97.781% |
| 7395 | CAPITA GROUP PL | 0.001% | 97.783% |
| 7396 | PROSPERITY REIT | 0.001% | 97.784% |
| 7397 | DHT HOLDINGS IN | 0.001% | 97.785% |
| 7398 | GREAT EASTERN S | 0.001% | 97.787% |
| 7399 | TRANS COSMOS | 0.001% | 97.788% |
| 7400 | F-TECH INC | 0.001% | 97.789% |
| 7401 | WILH. WILHELMSE | 0.001% | 97.791% |
| 7402 | COLBUN S.A. | 0.001% | 97.792% |
| 7403 | POU SHENG INTL | 0.001% | 97.793% |
| 7404 | TATA COMMUNICAT | 0.001% | 97.795% |
| 7405 | ASCENTIAL PLC | 0.001% | 97.796% |
| 7406 | DONGWONIndustr | 0.001% | 97.797% |
| 7407 | OBERBANK AG | 0.001% | 97.799% |
| 7408 | G-RESOURCES GP | 0.001% | 97.800% |
| 7409 | SPH REIT | 0.001% | 97.801% |
| 7410 | CAPITAL® PRO | 0.001% | 97.803% |
| 7411 | ZORLU ENRJI | 0.001% | 97.804% |
| 7412 | SHELL REFINING(| 0.001% | 97.805% |
| 7413 | KEPPEL INFRASTR | 0.001% | 97.807% |
| 7414 | DAIICHI JITSUGY | 0.001% | 97.808% |
| 7415 | ADITYA BIRLA CA | 0.001% | 97.809% |
| 7416 | CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001 | 0.001% | 97.811% |
| 7417 | NAMYANG DAIRY P | 0.001% | 97.812% |
| 7418 | FALCK RENEWABLE | 0.001% | 97.813% |
| 7419 | TICON INDUSTRIA | 0.001% | 97.815% |
| 7420 | BULTEN AB | 0.001% | 97.816% |
| 7421 | CIVITAS SOLUTIONS INC COMMON STOCK USD.01 | 0.001% | 97.817% |
| 7422 | B&B TOOLS AB | 0.001% | 97.819% |
| 7423 | S1 CORP | 0.001% | 97.820% |
| 7424 | HANSOL LCD INC | 0.001% | 97.821% |
| 7425 | INTOPS CO | 0.001% | 97.823% |
| 7426 | CONNECTICUT WATER SVC INC COMMON STOCK | 0.001% | 97.824% |
| 7427 | SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1 | 0.001% | 97.825% |
| 7428 | GR ED L'ESPRESS | 0.001% | 97.827% |
| 7429 | HIDAY HIDAKA CO | 0.001% | 97.828% |
| 7430 | GLAXOSMITHKLINE | 0.001% | 97.829% |
| 7431 | METAWATER CO LT | 0.001% | 97.831% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7432 | GREE INC | 0.001% | 97.832% |
| 7433 | BTB REAL ESTATE | 0.001% | 97.833% |
| 7434 | PCHOME ONLINE I | 0.001% | 97.835% |
| 7435 | ESSENDANT INC COMMON STOCK USD.1 | 0.001% | 97.836% |
| 7436 | HAPPINET CORP | 0.001% | 97.837% |
| 7437 | PARTNER COMMUNI | 0.001% | 97.839% |
| 7438 | KOZA ANADOLU ME | 0.001% | 97.840% |
| 7439 | ENERCHINA HOLDI | 0.001% | 97.841% |
| 7440 | SINON CORP | 0.001% | 97.843% |
| 7441 | TAI CHEUNG HLDG | 0.001% | 97.844% |
| 7442 | NIPPON BEET SUG | 0.001% | 97.845% |
| 7443 | CHINA AEROSPACE | 0.001% | 97.847% |
| 7444 | DIP CORPORATION | 0.001% | 97.848% |
| 7445 | PUMA AG | 0.001% | 97.849% |
| 7446 | STHREE | 0.001% | 97.851% |
| 7447 | TRANCOM CO, LTD | 0.001% | 97.852% |
| 7448 | TA CHEN STAINLE | 0.001% | 97.853% |
| 7449 | HANWHA NON-LIFE | 0.001% | 97.855% |
| 7450 | SANYANGIndustr | 0.001% | 97.856% |
| 7451 | BOUSTEAD HLDGS | 0.001% | 97.857% |
| 7452 | IMDEX LTD | 0.001% | 97.858% |
| 7453 | VIRGIN AUSTRALI | 0.001% | 97.860% |
| 7454 | TONG HSING ELEC | 0.001% | 97.861% |
| 7455 | KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001 | 0.001% | 97.862% |
| 7456 | PANIN FINANCIAL | 0.001% | 97.864% |
| 7457 | MINATO BANK | 0.001% | 97.865% |
| 7458 | SURUGA CO LTD | 0.001% | 97.866% |
| 7459 | IONIS PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.001% | 97.868% |
| 7460 | SUNPOWER CORP COMMON STOCK USD.001 | 0.001% | 97.869% |
| 7461 | CAFE DE CORAL H | 0.001% | 97.870% |
| 7462 | DAISO CO | 0.001% | 97.872% |
| 7463 | TSUGAMI CORP | 0.001% | 97.873% |
| 7464 | ENAV SPA | 0.001% | 97.874% |
| 7465 | DATANG INTL POW | 0.001% | 97.876% |
| 7466 | CHUNGHWA PRECIS | 0.001% | 97.877% |
| 7467 | LPP SA | 0.001% | 97.878% |
| 7468 | GLOBAL POWER SY | 0.001% | 97.879% |
| 7469 | BANK OF INDIA C | 0.001% | 97.881% |
| 7470 | GOLD CIRCUIT EL | 0.001% | 97.882% |
| 7471 | PEGASUS SEWING | 0.001% | 97.883% |
| 7472 | RIDLEY CORP LTD | 0.001% | 97.885% |
| 7473 | FOSTER (LB) CO A COMMON STOCK USD.01 | 0.001% | 97.886% |
| 7474 | PTC INDIA LTD | 0.001% | 97.887% |
| 7475 | ACTER CO LTD | 0.001% | 97.889% |
| 7476 | ORDINA NV | 0.001% | 97.890% |
| 7477 | L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95 | 0.001% | 97.891% |
| 7478 | MUNKSJO OYJ | 0.001% | 97.892% |
| 7479 | PULSE SEISMIC | 0.001% | 97.894% |
| 7480 | TOBISHIMA CORP | 0.001% | 97.895% |
| 7481 | PRESIDENT SECS | 0.001% | 97.896% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7482 | GPO AEROPORTUAR | 0.001% | 97.898% |
| 7483 | OOHIMEDIA LTD | 0.001% | 97.899% |
| 7484 | COOPER ENERGY L | 0.001% | 97.900% |
| 7485 | MOBILEONE LTD. | 0.001% | 97.902% |
| 7486 | HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001 | 0.001% | 97.903% |
| 7487 | MANILA ELECTRIC | 0.001% | 97.904% |
| 7488 | HILL INTERNATIONAL INC COMMON STOCK USD.0001 | 0.001% | 97.905% |
| 7489 | CTCI CORP | 0.001% | 97.907% |
| 7490 | UNIDEN CORP | 0.001% | 97.908% |
| 7491 | AGUAS ANDINAS S | 0.001% | 97.909% |
| 7492 | WEIBO CORP SPON ADR ADR USD.00025 | 0.001% | 97.911% |
| 7493 | FEDERAL CORP | 0.001% | 97.912% |
| 7494 | ACOM CO | 0.001% | 97.913% |
| 7495 | STAR MICRONICS | 0.001% | 97.915% |
| 7496 | GAMEHOST INC | 0.001% | 97.916% |
| 7497 | GLOBERIDE INC | 0.001% | 97.917% |
| 7498 | ALAM SUTERA REA | 0.001% | 97.918% |
| 7499 | WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0 | 0.001% | 97.920% |
| 7500 | TESARO INC | 0.001% | 97.921% |
| 7501 | IMVESCOR RESTAU | 0.001% | 97.922% |
| 7502 | DONG-A SOCIO | 0.001% | 97.924% |
| 7503 | SPEEDY HIRE PLC | 0.001% | 97.925% |
| 7504 | SANKYO TATEYAMA | 0.001% | 97.926% |
| 7505 | BELLEVUE GROUP | 0.001% | 97.927% |
| 7506 | SHINNIHON CORP | 0.001% | 97.929% |
| 7507 | JAMCO COPORATIN | 0.001% | 97.930% |
| 7508 | YAKULT HONSHA C | 0.001% | 97.931% |
| 7509 | ESTIA HELATH LT | 0.001% | 97.933% |
| 7510 | NOMURA CO LTD | 0.001% | 97.934% |
| 7511 | PSG GROUP LTD | 0.001% | 97.935% |
| 7512 | MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01 | 0.001% | 97.936% |
| 7513 | IXYS CORPORATION COMMON STOCK USD.01 | 0.001% | 97.938% |
| 7514 | GOL LINHAS AERE | 0.001% | 97.939% |
| 7515 | ATRIUM LJUNGBER | 0.001% | 97.940% |
| 7516 | SINGAMAS CONTAI | 0.001% | 97.942% |
| 7517 | ADHI KARYA PERS | 0.001% | 97.943% |
| 7518 | STONE ENERGY CORP COMMON STOCK USD.01 | 0.001% | 97.944% |
| 7519 | HOTELES CITY EX | 0.001% | 97.945% |
| 7520 | SYNERGIE | 0.001% | 97.947% |
| 7521 | GULLIVER INTERN | 0.001% | 97.948% |
| 7522 | MIDDLESEX WATER CO COMMON STOCK | 0.001% | 97.949% |
| 7523 | CATHEDRAL ENERG | 0.001% | 97.951% |
| 7524 | JAMMU & KASHMIR | 0.001% | 97.952% |
| 7525 | FIRST BANCORP INC/ME COMMON STOCK USD.01 | 0.001% | 97.953% |
| 7526 | WIJAYA KARYA | 0.001% | 97.954% |
| 7527 | CHUNG HUNG STEE | 0.001% | 97.956% |
| 7528 | PKP CARGO SA | 0.001% | 97.957% |
| 7529 | HAWKINS INC COMMON STOCK USD.05 | 0.001% | 97.958% |
| 7530 | CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001 | 0.001% | 97.959% |
| 7531 | UNIBAIL-RODAMCO | 0.001% | 97.961% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7532 | PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666 | 0.001% | 97.962% |
| 7533 | STOLT-NIELSEN L | 0.001% | 97.963% |
| 7534 | QUALITAS CONTOL | 0.001% | 97.965% |
| 7535 | EUROPEAN INVESTMENT BANK SR UNSECURED 09/21 1.375 | 0.001% | 97.966% |
| 7536 | SRI REJEKI ISMA | 0.001% | 97.967% |
| 7537 | ORACLE CORP JAP | 0.001% | 97.968% |
| 7538 | SONGA OFFSHORE | 0.001% | 97.970% |
| 7539 | TILE SHOP HLDGS INC COMMON STOCK USD.0001 | 0.001% | 97.971% |
| 7540 | NEWALTA INC | 0.001% | 97.972% |
| 7541 | ACC LIMITED | 0.001% | 97.973% |
| 7542 | WINMARK CORP COMMON STOCK | 0.001% | 97.975% |
| 7543 | 51JOB INC ADR ADR USD.0001 | 0.001% | 97.976% |
| 7544 | ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01 | 0.001% | 97.977% |
| 7545 | KYUNG DONG | 0.001% | 97.979% |
| 7546 | FUJITSU KIDEN | 0.001% | 97.980% |
| 7547 | UMW OIL & GAS C | 0.001% | 97.981% |
| 7548 | CHINA LILANG LT | 0.001% | 97.982% |
| 7549 | OKUMURA CORP | 0.001% | 97.984% |
| 7550 | PANDA GREEN ENE | 0.001% | 97.985% |
| 7551 | JUSTSYSTEM | 0.001% | 97.986% |
| 7552 | COSAN LOGISTICA | 0.001% | 97.987% |
| 7553 | EQUITY BANCSHARES INC CL A COMMON STOCK USD.01 | 0.001% | 97.989% |
| 7554 | ALTEK CORP | 0.001% | 97.990% |
| 7555 | SPCG | 0.001% | 97.991% |
| 7556 | JUST DIAL LTD | 0.001% | 97.992% |
| 7557 | GRUPO CEMENTOS | 0.001% | 97.994% |
| 7558 | FREIGHTWAYS LTD | 0.001% | 97.995% |
| 7559 | COLLINS FOOD LT | 0.001% | 97.996% |
| 7560 | REVLON INC CLASS A COMMON STOCK USD.01 | 0.001% | 97.997% |
| 7561 | SA SA INTL HLDG | 0.001% | 97.999% |
| 7562 | GALATASARAY SPO | 0.001% | 98.000% |
| 7563 | BOYAA INTERACTI | 0.001% | 98.001% |
| 7564 | MAN SE | 0.001% | 98.003% |
| 7565 | SUMIDA ELECTRIC | 0.001% | 98.004% |
| 7566 | TOP SPRING INTL | 0.001% | 98.005% |
| 7567 | THAI VEGETABLE | 0.001% | 98.006% |
| 7568 | VITROLIFE AB | 0.001% | 98.008% |
| 7569 | AMADA HOLDINGS | 0.001% | 98.009% |
| 7570 | FARGLORY LAND D | 0.001% | 98.010% |
| 7571 | ASKUL | 0.001% | 98.011% |
| 7572 | ACE HARDWARE IN | 0.001% | 98.013% |
| 7573 | HIGASHI NIHON H | 0.001% | 98.014% |
| 7574 | SOFTWARE AG | 0.001% | 98.015% |
| 7575 | ECLIPSE RESOURCES CORP COMMON STOCK USD.01 | 0.001% | 98.016% |
| 7576 | SOITEC | 0.001% | 98.018% |
| 7577 | KOREA GAS CORP | 0.001% | 98.019% |
| 7578 | MONTEA SCA | 0.001% | 98.020% |
| 7579 | RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01 | 0.001% | 98.021% |
| 7580 | SILICONWARE PRE | 0.001% | 98.023% |
| 7581 | MURRAY & ROBERT | 0.001% | 98.024% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7582 | ENERGISA SA | 0.001% | 98.025% |
| 7583 | COSCO CORPORATI | 0.001% | 98.026% |
| 7584 | CHIMEI MATERIAL | 0.001% | 98.028% |
| 7585 | SOBHA LIMITED | 0.001% | 98.029% |
| 7586 | NL INDUSTRIES | 0.001% | 98.030% |
| 7587 | ULTRA TECH CEMC | 0.001% | 98.031% |
| 7588 | NISHIMATSUYA CH | 0.001% | 98.033% |
| 7589 | CALIDA HLDG | 0.001% | 98.034% |
| 7590 | PARROT | 0.001% | 98.035% |
| 7591 | ACETO CORP COMMON STOCK USD.01 | 0.001% | 98.036% |
| 7592 | CVC BRASIL OP A | 0.001% | 98.038% |
| 7593 | FRANKLIN FINANCIAL NETWORK COMMON STOCK | 0.001% | 98.039% |
| 7594 | AICHI CORPORATI | 0.001% | 98.040% |
| 7595 | NEXPOINT RESIDENTIAL REIT USD.01 | 0.001% | 98.041% |
| 7596 | CHINA STEEL CHE | 0.001% | 98.043% |
| 7597 | CHIBA KOGYO BAN | 0.001% | 98.044% |
| 7598 | DEPO AUTO PARTS | 0.001% | 98.045% |
| 7599 | THE NISSHIN OIL | 0.001% | 98.046% |
| 7600 | WILH WILHELMSSEN | 0.001% | 98.048% |
| 7601 | CHINA SHINEWAY | 0.001% | 98.049% |
| 7602 | TOA CORP | 0.001% | 98.050% |
| 7603 | SEIKITOKYU KOGY | 0.001% | 98.051% |
| 7604 | HANSOL PAPER CO | 0.001% | 98.052% |
| 7605 | ALTAMIR AMBOISE | 0.001% | 98.054% |
| 7606 | SUNNINGDALE TEC | 0.001% | 98.055% |
| 7607 | CMC MAGNETICS C | 0.001% | 98.056% |
| 7608 | NORDIC SEMICOND | 0.001% | 98.057% |
| 7609 | SK TELECOM ADR | 0.001% | 98.059% |
| 7610 | ADVA AG | 0.001% | 98.060% |
| 7611 | KP TISSUE INC | 0.001% | 98.061% |
| 7612 | MANDOM CORP | 0.001% | 98.062% |
| 7613 | MPACT LIMITED | 0.001% | 98.064% |
| 7614 | HANSOL PAPER CO | 0.001% | 98.065% |
| 7615 | BIESSE | 0.001% | 98.066% |
| 7616 | TOHO TITANIUM C | 0.001% | 98.067% |
| 7617 | SDI CORP | 0.001% | 98.069% |
| 7618 | CHINA TELECOM C | 0.001% | 98.070% |
| 7619 | INAGEYA CO LTD | 0.001% | 98.071% |
| 7620 | NICHICON CORP | 0.001% | 98.072% |
| 7621 | PETROPVLOVSK | 0.001% | 98.073% |
| 7622 | IGB REAL ESTATE | 0.001% | 98.075% |
| 7623 | FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0 | 0.001% | 98.076% |
| 7624 | YICHANG HEC CHA | 0.001% | 98.077% |
| 7625 | ASCENA RETAIL GROUP INC COMMON STOCK USD.01 | 0.001% | 98.078% |
| 7626 | IDI INSURANCE C | 0.001% | 98.080% |
| 7627 | YUMESHIN HOLDIN | 0.001% | 98.081% |
| 7628 | BEC WORLD PUBLI | 0.001% | 98.082% |
| 7629 | LOTTE NON-LIFE | 0.001% | 98.083% |
| 7630 | ALBIS CO LTD | 0.001% | 98.084% |
| 7631 | PALFINGER AG | 0.001% | 98.086% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7632 | DSP GROUP INC | 0.001% | 98.087% |
| 7633 | KATHMANDU HOLDI | 0.001% | 98.088% |
| 7634 | SURMODICS INC COMMON STOCK USD.05 | 0.001% | 98.089% |
| 7635 | WINGSTOP INC COMMON STOCK USD.01 | 0.001% | 98.091% |
| 7636 | CHUNG HSIN ELEC | 0.001% | 98.092% |
| 7637 | YOUNGTEK ELECTR | 0.001% | 98.093% |
| 7638 | WISETECH GLOBAL | 0.001% | 98.094% |
| 7639 | PAN INTL INDL | 0.001% | 98.095% |
| 7640 | HMC INVESTMENT | 0.001% | 98.097% |
| 7641 | CHUGAI PHARM CO | 0.001% | 98.098% |
| 7642 | NIPPON SIGNAL C | 0.001% | 98.099% |
| 7643 | FUJI CORP LTD/O | 0.001% | 98.100% |
| 7644 | LIVE OAK BANCSHARES INC COMMON STOCK | 0.001% | 98.102% |
| 7645 | CALBEE INC | 0.001% | 98.103% |
| 7646 | HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01 | 0.001% | 98.104% |
| 7647 | PTT PUBLIC COMP | 0.001% | 98.105% |
| 7648 | HOTAI MOTOR CO | 0.001% | 98.106% |
| 7649 | CSI PROPERTIES | 0.001% | 98.108% |
| 7650 | BWX LTD | 0.001% | 98.109% |
| 7651 | FIAT CHRYSLER A | 0.001% | 98.110% |
| 7652 | CHINA RESOURCES | 0.001% | 98.111% |
| 7653 | CHONG HONG CONS | 0.001% | 98.112% |
| 7654 | 361 DEGREES INT | 0.001% | 98.114% |
| 7655 | STAR ASIAN INVE | 0.001% | 98.115% |
| 7656 | SOLAR APPLIED M | 0.001% | 98.116% |
| 7657 | SAES GETTERS | 0.001% | 98.117% |
| 7658 | FURUKAWA BATTER | 0.001% | 98.119% |
| 7659 | MATRIX | 0.001% | 98.120% |
| 7660 | SHW AG | 0.001% | 98.121% |
| 7661 | MENORA MIVTACHI | 0.001% | 98.122% |
| 7662 | RAFFLES MEDICAL | 0.001% | 98.123% |
| 7663 | DIRECIONAL ENGE | 0.001% | 98.125% |
| 7664 | ARB CORP LTD | 0.001% | 98.126% |
| 7665 | O-BANK CO LTD | 0.001% | 98.127% |
| 7666 | WING ON CO INT | 0.001% | 98.128% |
| 7667 | GERDAU SA | 0.001% | 98.129% |
| 7668 | ETALON GROUP-GD | 0.001% | 98.131% |
| 7669 | ESSO(FRANCAISE) | 0.001% | 98.132% |
| 7670 | YOUNGONE CORP | 0.001% | 98.133% |
| 7671 | NAN HAI CORPORA | 0.001% | 98.134% |
| 7672 | TUPY SA | 0.001% | 98.135% |
| 7673 | SENECA FOODS CORP CL A COMMON STOCK USD.25 | 0.001% | 98.137% |
| 7674 | TONG YANG CEMEN | 0.001% | 98.138% |
| 7675 | BANK COOP AG | 0.001% | 98.139% |
| 7676 | ONE LIBERTY PRO | 0.001% | 98.140% |
| 7677 | GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001 | 0.001% | 98.141% |
| 7678 | KUANGCHI SCIENC | 0.001% | 98.143% |
| 7679 | MARUWA UNYU | 0.001% | 98.144% |
| 7680 | UNITIL CORP COMMON STOCK | 0.001% | 98.145% |
| 7681 | CITIZENS INC COMMON STOCK | 0.001% | 98.146% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7682 | TELENAV INC COMMON STOCK USD.001 | 0.001% | 98.147% |
| 7683 | KANSAI URBAN BA | 0.001% | 98.149% |
| 7684 | ACUSHNET HOLDINGS CORP COMMON STOCK USD.001 | 0.001% | 98.150% |
| 7685 | DAITO PHARM | 0.001% | 98.151% |
| 7686 | PEOPLE S UTAH BANCORP COMMON STOCK USD.01 | 0.001% | 98.152% |
| 7687 | KURA CORPORATIO | 0.001% | 98.153% |
| 7688 | NORTH MINING SH | 0.001% | 98.155% |
| 7689 | SYMPHONY HLDGS | 0.001% | 98.156% |
| 7690 | KUKDO CHEMICAL | 0.001% | 98.157% |
| 7691 | ANDHRA BANK | 0.001% | 98.158% |
| 7692 | CHINA WATER IND | 0.001% | 98.159% |
| 7693 | ORIENTAL HLDGS | 0.001% | 98.161% |
| 7694 | INTAGE INC | 0.001% | 98.162% |
| 7695 | RADNET INC COMMON STOCK USD.0001 | 0.001% | 98.163% |
| 7696 | DUNELM GROUP PL | 0.001% | 98.164% |
| 7697 | ALIO GOLD INC | 0.001% | 98.165% |
| 7698 | RADICO KHAITAN | 0.001% | 98.167% |
| 7699 | SAMTY CO.LTD. | 0.001% | 98.168% |
| 7700 | CHINA SOUTHERN AIR SPONS ADR ADR | 0.001% | 98.169% |
| 7701 | VERITEX HOLDINGS INC COMMON STOCK USD.01 | 0.001% | 98.170% |
| 7702 | SINOLINK WORLDW | 0.001% | 98.171% |
| 7703 | INFIGEN ENERGY | 0.001% | 98.173% |
| 7704 | DAIRY FARM INTL | 0.001% | 98.174% |
| 7705 | BURKHALTER HOLD | 0.001% | 98.175% |
| 7706 | MEDCO ENERGI IN | 0.001% | 98.176% |
| 7707 | GOODBABY INTERN | 0.001% | 98.177% |
| 7708 | ASCOPIAVE SPA | 0.001% | 98.179% |
| 7709 | IWAKI & CO LTD | 0.001% | 98.180% |
| 7710 | SANY HEAVY EQUI | 0.001% | 98.181% |
| 7711 | KENTUCKY FRIED | 0.001% | 98.182% |
| 7712 | EVERLIGHT CHEMI | 0.001% | 98.183% |
| 7713 | NCC GROUP LTD. | 0.001% | 98.184% |
| 7714 | READING INTERNATIONAL INC A COMMON STOCK USD.01 | 0.001% | 98.186% |
| 7715 | HIROCA HOLDINGS | 0.001% | 98.187% |
| 7716 | ATRIUM EUROPEAN | 0.001% | 98.188% |
| 7717 | DCM SHRIRAM LTD | 0.001% | 98.189% |
| 7718 | DILIP BUILD | 0.001% | 98.190% |
| 7719 | NATIONAL ALUMIN | 0.001% | 98.192% |
| 7720 | MINISTOP CO | 0.001% | 98.193% |
| 7721 | ROO HSING | 0.001% | 98.194% |
| 7722 | AXACTOR AB | 0.001% | 98.195% |
| 7723 | SKANDIABANKEN A | 0.001% | 98.196% |
| 7724 | BORYUNG PHARM | 0.001% | 98.197% |
| 7725 | MERCK & CO INC | 0.001% | 98.199% |
| 7726 | BARCLAYS PLC SR UNSECURED 06/20 2.875 | 0.001% | 98.200% |
| 7727 | BANK HANDLOWY W | 0.001% | 98.201% |
| 7728 | ELECOM CO LTD | 0.001% | 98.202% |
| 7729 | FLYTECH TECHNOL | 0.001% | 98.203% |
| 7730 | GRUPO SECURITY | 0.001% | 98.205% |
| 7731 | KUSURI NO AOKI | 0.001% | 98.206% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--------------------------------------|----------------|--------------|
| 7732 | K&O ENERGY GROU | 0.001% | 98.207% |
| 7733 | TSUBAKI NAKASHI | 0.001% | 98.208% |
| 7734 | BROADLEAF CO LT | 0.001% | 98.209% |
| 7735 | INGENIA COMMUNI | 0.001% | 98.210% |
| 7736 | HI-P INTERNATIO | 0.001% | 98.212% |
| 7737 | mitsui HIGH TEC | 0.001% | 98.213% |
| 7738 | AJISEN CHINA HO | 0.001% | 98.214% |
| 7739 | BATA INDIA LTD | 0.001% | 98.215% |
| 7740 | KWS SAAT AG | 0.001% | 98.216% |
| 7741 | UNIPAR UNIAO DE | 0.001% | 98.217% |
| 7742 | LINK AND MOTIVA | 0.001% | 98.219% |
| 7743 | POTBELLY CORP COMMON STOCK USD.01 | 0.001% | 98.220% |
| 7744 | GATEWAY LIFESTY | 0.001% | 98.221% |
| 7745 | ALMIRALL SA | 0.001% | 98.222% |
| 7746 | MALAYSIA MINING | 0.001% | 98.223% |
| 7747 | WHITESTONE REIT REIT USD.001 | 0.001% | 98.224% |
| 7748 | CENTRAL CHINA S | 0.001% | 98.226% |
| 7749 | COSTA GROUP HOL | 0.001% | 98.227% |
| 7750 | TIAN AN CHINA I | 0.001% | 98.228% |
| 7751 | CORPORATE TRAVE | 0.001% | 98.229% |
| 7752 | DENKI KOGYO CO | 0.001% | 98.230% |
| 7753 | COLOUR LIFE SER | 0.001% | 98.231% |
| 7754 | SOGEFI | 0.001% | 98.233% |
| 7755 | FAR EAST HOSPIT | 0.001% | 98.234% |
| 7756 | LOTES CO LTD | 0.001% | 98.235% |
| 7757 | FOLKESTONE EDU | 0.001% | 98.236% |
| 7758 | XXENTRIA TECHNO | 0.001% | 98.237% |
| 7759 | VIACOM INC SR UNSECURED 12/19 2.75 | 0.001% | 98.238% |
| 7760 | FUDO CONSTRUCTI | 0.001% | 98.239% |
| 7761 | IDT CORP CLASS B COMMON STOCK USD.01 | 0.001% | 98.241% |
| 7762 | METAIR INVESTME | 0.001% | 98.242% |
| 7763 | HUMAX CO LTD | 0.001% | 98.243% |
| 7764 | EXMAR | 0.001% | 98.244% |
| 7765 | EXELON CORP SR UNSECURED 12/20 5.15 | 0.001% | 98.245% |
| 7766 | CHINESE ESTATES | 0.001% | 98.246% |
| 7767 | PERSISTENT SYST | 0.001% | 98.248% |
| 7768 | BUNKA SHUTTER C | 0.001% | 98.249% |
| 7769 | CURRO HOLDINGS | 0.001% | 98.250% |
| 7770 | HANNSTOUCH SOLU | 0.001% | 98.251% |
| 7771 | GUJARAT NARM | 0.001% | 98.252% |
| 7772 | MAIRE TECNIMONT | 0.001% | 98.253% |
| 7773 | DEA CAPITAL SPA | 0.001% | 98.254% |
| 7774 | SCIENTEX BERHAD | 0.001% | 98.256% |
| 7775 | CAPITAL ENVIRON | 0.001% | 98.257% |
| 7776 | MILBON CO | 0.001% | 98.258% |
| 7777 | SEKISUI JUSHI C | 0.001% | 98.259% |
| 7778 | KAS BANK | 0.001% | 98.260% |
| 7779 | CARDNO LIMITED | 0.001% | 98.261% |
| 7780 | ICICI BANK | 0.001% | 98.262% |
| 7781 | WINCANTON | 0.001% | 98.264% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7782 | MACA LIMITED | 0.001% | 98.265% |
| 7783 | ARROW FINANCIAL CORP COMMON STOCK USD1.0 | 0.001% | 98.266% |
| 7784 | KAIT | 0.001% | 98.267% |
| 7785 | NAMESON | 0.001% | 98.268% |
| 7786 | HUDSON TECHNOLOGIES INC COMMON STOCK USD.01 | 0.001% | 98.269% |
| 7787 | ASCENDAS HOSPIT | 0.001% | 98.270% |
| 7788 | FARMERS NATL BANC CORP COMMON STOCK | 0.001% | 98.272% |
| 7789 | MERCURIES & ASS | 0.001% | 98.273% |
| 7790 | HAGIHARA INDUST | 0.001% | 98.274% |
| 7791 | ALLIED PROPERTI | 0.001% | 98.275% |
| 7792 | INFRASTRUTTURE | 0.001% | 98.276% |
| 7793 | LI PENG ENTERPR | 0.001% | 98.277% |
| 7794 | TOENEC CORP | 0.001% | 98.278% |
| 7795 | DAE DUCK ELECTR | 0.001% | 98.280% |
| 7796 | CONSORCIO ARA S | 0.001% | 98.281% |
| 7797 | GRUPO ROTOPLAS | 0.001% | 98.282% |
| 7798 | KINDOM CONSTRUC | 0.001% | 98.283% |
| 7799 | KYOKUTO BOEKI K | 0.001% | 98.284% |
| 7800 | ALPIQ HOLDING A | 0.001% | 98.285% |
| 7801 | FRP HOLDINGS INC COMMON STOCK USD.1 | 0.001% | 98.286% |
| 7802 | SOLIUM CAPITAL | 0.001% | 98.288% |
| 7803 | INVESTORS CLOUD | 0.001% | 98.289% |
| 7804 | PHIBRO ANIMAL H | 0.001% | 98.290% |
| 7805 | NETENT AB | 0.001% | 98.291% |
| 7806 | XIABUXIABU CATE | 0.001% | 98.292% |
| 7807 | NICE INFORMATIO | 0.001% | 98.293% |
| 7808 | LAYNE CHRISTENS | 0.001% | 98.294% |
| 7809 | DRAEGERWERK KGA | 0.001% | 98.295% |
| 7810 | HARBIN POWER EQ | 0.001% | 98.297% |
| 7811 | GUANGDONG NAN Y | 0.001% | 98.298% |
| 7812 | MUHAK CO LTD | 0.001% | 98.299% |
| 7813 | STRAUSS GROUP L | 0.001% | 98.300% |
| 7814 | PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1 | 0.001% | 98.301% |
| 7815 | LENZING AG | 0.001% | 98.302% |
| 7816 | SPRINGLAND INTE | 0.001% | 98.303% |
| 7817 | NUFLARE TECHNOL | 0.001% | 98.304% |
| 7818 | NIPPON PISTON R | 0.001% | 98.306% |
| 7819 | ANEST IWATA COR | 0.001% | 98.307% |
| 7820 | LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01 | 0.001% | 98.308% |
| 7821 | TOYO TANSO CO L | 0.001% | 98.309% |
| 7822 | SEKISUI PLASTIC | 0.001% | 98.310% |
| 7823 | SHENG SIONG GRO | 0.001% | 98.311% |
| 7824 | RELIGARE HEALTH | 0.001% | 98.312% |
| 7825 | MIDLAND STATES BANCORP INC COMMON STOCK USD.01 | 0.001% | 98.313% |
| 7826 | KNOW IT AB | 0.001% | 98.315% |
| 7827 | DARFON ELECTRON | 0.001% | 98.316% |
| 7828 | HANMI PHARM CO | 0.001% | 98.317% |
| 7829 | FRENCKEN GROUP | 0.001% | 98.318% |
| 7830 | UMH PROP INC | 0.001% | 98.319% |
| 7831 | TOKUSHU TOKAI H | 0.001% | 98.320% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7832 | NAN KANG RUBB T | 0.001% | 98.321% |
| 7833 | NITTA CORP | 0.001% | 98.322% |
| 7834 | COMPANHIA DE GA | 0.001% | 98.324% |
| 7835 | FREIGHTCAR AMER | 0.001% | 98.325% |
| 7836 | mitsui + CO LTD SPONS ADR ADR | 0.001% | 98.326% |
| 7837 | NIPPON SEISEN C | 0.001% | 98.327% |
| 7838 | CHINA OVERSEAS | 0.001% | 98.328% |
| 7839 | GESCO AG | 0.001% | 98.329% |
| 7840 | DEXCOM INC COMMON STOCK USD.001 | 0.001% | 98.330% |
| 7841 | KUMIAI CHEM IND | 0.001% | 98.331% |
| 7842 | ROJANA INDUSTRI | 0.001% | 98.332% |
| 7843 | MASISA SA | 0.001% | 98.334% |
| 7844 | ALTium LTD | 0.001% | 98.335% |
| 7845 | MITSUI MINING C | 0.001% | 98.336% |
| 7846 | XENITH BANKSHARES INC COMMON STOCK USD.01 | 0.001% | 98.337% |
| 7847 | CHINA GREENLAND | 0.001% | 98.338% |
| 7848 | IMAGICA ROBOT H | 0.001% | 98.339% |
| 7849 | SUNDRAM FASTNER | 0.001% | 98.340% |
| 7850 | RICH DEVELOPMEN | 0.001% | 98.341% |
| 7851 | SAJO INDUSTRIES | 0.001% | 98.342% |
| 7852 | ORANGE POLSKA | 0.001% | 98.344% |
| 7853 | NIPPON CHEM IND | 0.001% | 98.345% |
| 7854 | MITO SECURITIES | 0.001% | 98.346% |
| 7855 | FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01 | 0.001% | 98.347% |
| 7856 | WONIK IPS CO LT | 0.001% | 98.348% |
| 7857 | EMPEROR CAPITAL | 0.001% | 98.349% |
| 7858 | XXL ASA | 0.001% | 98.350% |
| 7859 | BANK PEMBANGUNA | 0.001% | 98.351% |
| 7860 | TPI COMPOSITES INC COMMON STOCK USD.01 | 0.001% | 98.352% |
| 7861 | TIPP24 SE | 0.001% | 98.354% |
| 7862 | PNE WIND AG | 0.001% | 98.355% |
| 7863 | FIRST FINANCIAL CORP/INDIANA COMMON STOCK | 0.001% | 98.356% |
| 7864 | CITY OFFICE REI | 0.001% | 98.357% |
| 7865 | KOBAYASHI PHARM | 0.001% | 98.358% |
| 7866 | SIOEN INDUSTRIE | 0.001% | 98.359% |
| 7867 | LOJAS AMERICANA | 0.001% | 98.360% |
| 7868 | FRANKLIN COVEY CO COMMON STOCK USD.05 | 0.001% | 98.361% |
| 7869 | HEIJMANS | 0.001% | 98.362% |
| 7870 | EMPRESAS LA POL | 0.001% | 98.364% |
| 7871 | ICHINEN CO LTD | 0.001% | 98.365% |
| 7872 | TOCHIGI BANK | 0.001% | 98.366% |
| 7873 | ADLER REAL ESTA | 0.001% | 98.367% |
| 7874 | GUJARAT STATE P | 0.001% | 98.368% |
| 7875 | OPERA SOFTWARE | 0.001% | 98.369% |
| 7876 | YPSOMED HOLDING | 0.001% | 98.370% |
| 7877 | CTI ENGINEERING | 0.001% | 98.371% |
| 7878 | OXFORD INSTRUME | 0.001% | 98.372% |
| 7879 | PETRONAS GAS | 0.001% | 98.373% |
| 7880 | RVH INC | 0.001% | 98.374% |
| 7881 | LAND MARK OPTOE | 0.001% | 98.376% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7882 | MODERN LAND CHI | 0.001% | 98.377% |
| 7883 | BELLE CORPORATI | 0.001% | 98.378% |
| 7884 | UEM SUNRISE BHD | 0.001% | 98.379% |
| 7885 | Technopolis Oyj | 0.001% | 98.380% |
| 7886 | SINTOKOGIO | 0.001% | 98.381% |
| 7887 | KEC INTERNATION | 0.001% | 98.382% |
| 7888 | LECTRA SYSTEMES | 0.001% | 98.383% |
| 7889 | QUINSTREET INC COMMON STOCK USD.001 | 0.001% | 98.384% |
| 7890 | NISSIN SUGAR HO | 0.001% | 98.385% |
| 7891 | GUANGSHEN RAILW | 0.001% | 98.386% |
| 7892 | SENTUL CITY TBK | 0.001% | 98.388% |
| 7893 | NICOLET BANKSHARES INC COMMON STOCK | 0.001% | 98.389% |
| 7894 | NISSHA PRINTING | 0.001% | 98.390% |
| 7895 | SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01 | 0.001% | 98.391% |
| 7896 | AOC HOLDINGS IN | 0.001% | 98.392% |
| 7897 | LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01 | 0.001% | 98.393% |
| 7898 | DASSAULT SYSTEM | 0.001% | 98.394% |
| 7899 | LC CORP S.A. | 0.001% | 98.395% |
| 7900 | AVIANCA HOLDING | 0.001% | 98.396% |
| 7901 | CHINA ANIMATION | 0.001% | 98.397% |
| 7902 | PROOFPOINT INC COMMON STOCK USD.0001 | 0.001% | 98.398% |
| 7903 | APN OUTDOOR GRO | 0.001% | 98.399% |
| 7904 | SURGERY PARTNERS INC COMMON STOCK USD.01 | 0.001% | 98.401% |
| 7905 | UMW HLDGS BERHA | 0.001% | 98.402% |
| 7906 | MERITZ FINANCIA | 0.001% | 98.403% |
| 7907 | HUCHEMS FINE CH | 0.001% | 98.404% |
| 7908 | PERSEUS MINING | 0.001% | 98.405% |
| 7909 | ALPHA NETWORKS | 0.001% | 98.406% |
| 7910 | GLOBAL YATIRIM | 0.001% | 98.407% |
| 7911 | YEUN CHYANG IND | 0.001% | 98.408% |
| 7912 | DONGJIN SEMICHE | 0.001% | 98.409% |
| 7913 | ULTRA PETROLEUM CORP COMMON STOCK | 0.001% | 98.410% |
| 7914 | KJB FINANCIAL G | 0.001% | 98.411% |
| 7915 | EVERBRIGHT SECU | 0.001% | 98.412% |
| 7916 | RHONE-KLINIKUM | 0.001% | 98.414% |
| 7917 | BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001 | 0.001% | 98.415% |
| 7918 | JUNGFRAUBAHN HL | 0.001% | 98.416% |
| 7919 | FIRST GEN CORPO | 0.001% | 98.417% |
| 7920 | CHINA PETROLEUM | 0.001% | 98.418% |
| 7921 | SHIMIZU BANK | 0.001% | 98.419% |
| 7922 | NEWOCEAN ENERGY | 0.001% | 98.420% |
| 7923 | BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01 | 0.001% | 98.421% |
| 7924 | OXLEY HOLDINGS | 0.001% | 98.422% |
| 7925 | RED LION HOTELS CORP COMMON STOCK USD.01 | 0.001% | 98.423% |
| 7926 | VARDHMAN TEXTIL | 0.001% | 98.424% |
| 7927 | CIA ENERGETICA | 0.001% | 98.425% |
| 7928 | KPJ HEALTHCARE | 0.001% | 98.426% |
| 7929 | AUSNUTRIA DAIRY | 0.001% | 98.428% |
| 7930 | KISCO CORP | 0.001% | 98.429% |
| 7931 | SEKERBANK | 0.001% | 98.430% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7932 | UOB-KAY HIAN HO | 0.001% | 98.431% |
| 7933 | AMARA RAJA BATT | 0.001% | 98.432% |
| 7934 | ASSYSTEM | 0.001% | 98.433% |
| 7935 | AMER SOFTWARE I | 0.001% | 98.434% |
| 7936 | YINSON HOLDINGS | 0.001% | 98.435% |
| 7937 | CAMBRIDGE INDUS | 0.001% | 98.436% |
| 7938 | MEGACHIPS CORP | 0.001% | 98.437% |
| 7939 | VILLAGE ROADSHO | 0.001% | 98.438% |
| 7940 | AIRPORT CITY LT | 0.001% | 98.439% |
| 7941 | DAIKEN CORP | 0.001% | 98.440% |
| 7942 | DEUTSCHE BANK M | 0.001% | 98.441% |
| 7943 | STANDARD FOODS | 0.001% | 98.442% |
| 7944 | OFG BANCORP COMMON STOCK USD1.0 | 0.001% | 98.444% |
| 7945 | GILEAD SCIENCES INC SR UNSECURED 09/20 2.55 | 0.001% | 98.445% |
| 7946 | TRANSACTION CAP | 0.001% | 98.446% |
| 7947 | HUADIAN POWER I | 0.001% | 98.447% |
| 7948 | AKEBONO BRAKE I | 0.001% | 98.448% |
| 7949 | HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01 | 0.001% | 98.449% |
| 7950 | LAWSON PRODUCTS INC COMMON STOCK USD1.0 | 0.001% | 98.450% |
| 7951 | ENVESTNET INC COMMON STOCK | 0.001% | 98.451% |
| 7952 | LEWIS GROUP LTD | 0.001% | 98.452% |
| 7953 | CELADON GROUP INC COMMON STOCK USD.033 | 0.001% | 98.453% |
| 7954 | ASIA PACIFIC | 0.001% | 98.454% |
| 7955 | AIZAWA SECURITI | 0.001% | 98.455% |
| 7956 | CONCENTRADORA | 0.001% | 98.456% |
| 7957 | XERO LIMITED | 0.001% | 98.457% |
| 7958 | DAEWON PHARMACE | 0.001% | 98.458% |
| 7959 | AARTI INDS | 0.001% | 98.459% |
| 7960 | CITYCHAMP WATCH | 0.001% | 98.460% |
| 7961 | HUIZHANG BANK C | 0.001% | 98.462% |
| 7962 | IDEC CORPORATIO | 0.001% | 98.463% |
| 7963 | ORIENT SEMICOND | 0.001% | 98.464% |
| 7964 | WOWOW INC | 0.001% | 98.465% |
| 7965 | NORTHWEST PIPE | 0.001% | 98.466% |
| 7966 | GENESIS ENERGY | 0.001% | 98.467% |
| 7967 | CYBERDYNE INC | 0.001% | 98.468% |
| 7968 | HEY SONG | 0.001% | 98.469% |
| 7969 | WALLISER KANTON | 0.001% | 98.470% |
| 7970 | SANRIO CO | 0.001% | 98.471% |
| 7971 | NEC CAPITAL SOL | 0.001% | 98.472% |
| 7972 | SHENGJING BANK | 0.001% | 98.473% |
| 7973 | SUPERMAX CORPOR | 0.001% | 98.474% |
| 7974 | BROOKFIELD REAL | 0.001% | 98.475% |
| 7975 | TIM PARTICIPACOE SA ADR ADR | 0.001% | 98.476% |
| 7976 | BEIJING GAS BLU | 0.001% | 98.477% |
| 7977 | SDL PLC | 0.001% | 98.478% |
| 7978 | PADINI HLDGS BH | 0.001% | 98.479% |
| 7979 | OPPENHEIMER HLD | 0.001% | 98.481% |
| 7980 | CITY UNION BANK | 0.001% | 98.482% |
| 7981 | ACHILLES CORP | 0.001% | 98.483% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7982 | OLYMPIC STEEL I | 0.001% | 98.484% |
| 7983 | D-LINK | 0.001% | 98.485% |
| 7984 | BANK PERMATA TB | 0.001% | 98.486% |
| 7985 | MOUNTAIN PROVIN | 0.001% | 98.487% |
| 7986 | HELLENIC EXCH H | 0.001% | 98.488% |
| 7987 | LAI SUN DEVELOP | 0.001% | 98.489% |
| 7988 | MAYNE PHARMA GR | 0.001% | 98.490% |
| 7989 | PACK CORP | 0.001% | 98.491% |
| 7990 | YAKUODO CO LTD | 0.001% | 98.492% |
| 7991 | BESALCO SA | 0.001% | 98.493% |
| 7992 | KEIYO CO | 0.001% | 98.494% |
| 7993 | CHIMERIX INC COMMON STOCK USD.001 | 0.001% | 98.495% |
| 7994 | LGI HOMES INC COMMON STOCK USD.01 | 0.001% | 98.496% |
| 7995 | SHIPPING CP IND | 0.001% | 98.497% |
| 7996 | IWAICOSMO HLDGS | 0.001% | 98.498% |
| 7997 | SILICON INTEG S | 0.001% | 98.499% |
| 7998 | THORESEN THAI A | 0.001% | 98.500% |
| 7999 | SHIBUSAWA W'HOU | 0.001% | 98.501% |
| 8000 | LEAF GROUP LTD COMMON STOCK USD.0001 | 0.001% | 98.502% |
| 8001 | CREDITO VALTELL | 0.001% | 98.503% |
| 8002 | CENTURIA METROP | 0.001% | 98.505% |
| 8003 | CONTROLADORA VU | 0.001% | 98.506% |
| 8004 | P S CORPORATION | 0.001% | 98.507% |
| 8005 | ZALANDO SE | 0.001% | 98.508% |
| 8006 | CMIC HOLDINGS C | 0.001% | 98.509% |
| 8007 | OAO GAZPROM | 0.001% | 98.510% |
| 8008 | JIMOTO HLDGS IN | 0.001% | 98.511% |
| 8009 | HOKKO CHEMICAL | 0.001% | 98.512% |
| 8010 | CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01 | 0.001% | 98.513% |
| 8011 | GENTING PLANTA | 0.001% | 98.514% |
| 8012 | MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK | 0.001% | 98.515% |
| 8013 | AKSA AKRILIK KI | 0.001% | 98.516% |
| 8014 | HUADIAN FUXIN E | 0.001% | 98.517% |
| 8015 | SMA SOLAR TECHN | 0.001% | 98.518% |
| 8016 | HANNSTAR BOARD | 0.001% | 98.519% |
| 8017 | SIGMA DESIGNS INC COMMON STOCK | 0.001% | 98.520% |
| 8018 | FORMOSA LABORAT | 0.001% | 98.521% |
| 8019 | NZ REFINING CO | 0.001% | 98.522% |
| 8020 | BERJAYA SPORTS | 0.001% | 98.523% |
| 8021 | SOC BAINS DE ME | 0.001% | 98.524% |
| 8022 | MEGAWIDE CONS C | 0.001% | 98.525% |
| 8023 | GLORIOUS PROPER | 0.001% | 98.526% |
| 8024 | PT PAKUWON JATI | 0.001% | 98.527% |
| 8025 | BUFAB AB | 0.001% | 98.528% |
| 8026 | SKF AB | 0.001% | 98.529% |
| 8027 | ENEL AMERICAS S | 0.001% | 98.530% |
| 8028 | PROACT IT GROUP | 0.001% | 98.531% |
| 8029 | QSC AG | 0.001% | 98.532% |
| 8030 | WAH LEEIndustr | 0.001% | 98.533% |
| 8031 | LIAN BENG GROUP | 0.001% | 98.534% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8032 | TOMSON GROUP | 0.001% | 98.535% |
| 8033 | BUDIMEX | 0.001% | 98.537% |
| 8034 | UNIZYX HOLDING | 0.001% | 98.538% |
| 8035 | CELSIA SA ESP | 0.001% | 98.539% |
| 8036 | LAOX CO | 0.001% | 98.540% |
| 8037 | BASTIDE LE CONF | 0.001% | 98.541% |
| 8038 | DANAL | 0.001% | 98.542% |
| 8039 | NIPPON SODA CO | 0.001% | 98.543% |
| 8040 | PDF SOLUTIONS INC COMMON STOCK USD.00015 | 0.001% | 98.544% |
| 8041 | JAC RECRUITMENT | 0.001% | 98.545% |
| 8042 | ISRA VISION AG | 0.001% | 98.546% |
| 8043 | SCALES CORP LTD | 0.001% | 98.547% |
| 8044 | TAMEDIA AG | 0.001% | 98.548% |
| 8045 | KEY COFFEE INC | 0.001% | 98.549% |
| 8046 | CHIP ENG SENG C | 0.001% | 98.550% |
| 8047 | CONA RESOURCES | 0.001% | 98.551% |
| 8048 | PACT GROUP HOLD | 0.001% | 98.552% |
| 8049 | LEALEA ENTERPRI | 0.001% | 98.553% |
| 8050 | IRON FORCE INDU | 0.001% | 98.554% |
| 8051 | FUJITA KANKO IN | 0.001% | 98.555% |
| 8052 | COX & KINGS LTD | 0.001% | 98.556% |
| 8053 | AMUSE INC | 0.001% | 98.557% |
| 8054 | PT PAN INDONESIA | 0.001% | 98.558% |
| 8055 | MEARS GROUP PLC | 0.001% | 98.559% |
| 8056 | INNOTECH CORP | 0.001% | 98.560% |
| 8057 | HANJIN HEAVY IN | 0.001% | 98.561% |
| 8058 | DONGWON DEVELOP | 0.001% | 98.562% |
| 8059 | ONOKEN CO LTD | 0.001% | 98.563% |
| 8060 | YASUDA WAREHOUS | 0.001% | 98.564% |
| 8061 | CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6 | 0.001% | 98.565% |
| 8062 | DE LICACY INDUS | 0.001% | 98.566% |
| 8063 | NAVIGATOR GLOBA | 0.001% | 98.567% |
| 8064 | NACCO INDUSTRIES CL A COMMON STOCK USD1.0 | 0.001% | 98.568% |
| 8065 | CORONA CORP | 0.001% | 98.569% |
| 8066 | RETELIT SPA | 0.001% | 98.570% |
| 8067 | HARTALEGA HOLDI | 0.001% | 98.571% |
| 8068 | PUBLIC FINANCIA | 0.001% | 98.572% |
| 8069 | INTERVEST OFFIC | 0.001% | 98.573% |
| 8070 | ASIA HOLDINGS C | 0.001% | 98.574% |
| 8071 | PVR LTD | 0.001% | 98.575% |
| 8072 | STRIDE STAPLED | 0.001% | 98.576% |
| 8073 | SUNWAY REAL EST | 0.001% | 98.577% |
| 8074 | MACAU LEGEND DE | 0.001% | 98.578% |
| 8075 | SAKAI HEAVY IND | 0.001% | 98.579% |
| 8076 | DAWNRAYS PHARMS | 0.001% | 98.580% |
| 8077 | COMMERCEHUB INC SERIES C COMMON STOCK USD.01 | 0.001% | 98.581% |
| 8078 | RHEON AUTO MACH | 0.001% | 98.582% |
| 8079 | BERJAYA CORPORA | 0.001% | 98.583% |
| 8080 | DONGKUK INDUSTR | 0.001% | 98.584% |
| 8081 | INOVALIS REAL E | 0.001% | 98.585% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8082 | RATCHTHANI | 0.001% | 98.586% |
| 8083 | GREEN SEAL HOLD | 0.001% | 98.587% |
| 8084 | GRAHAM CORP COMMON STOCK USD.1 | 0.001% | 98.588% |
| 8085 | ALINCO INC | 0.001% | 98.589% |
| 8086 | CHINA XLX FERTI | 0.001% | 98.590% |
| 8087 | NATIONAL COMMERCE CORP COMMON STOCK | 0.001% | 98.591% |
| 8088 | LEES PHARMACEUT | 0.001% | 98.592% |
| 8089 | M&A CAPITAL PAR | 0.001% | 98.593% |
| 8090 | SEOHEE CONSTRUC | 0.001% | 98.594% |
| 8091 | HEG LIMITED | 0.001% | 98.595% |
| 8092 | COMDIRECT BANK | 0.001% | 98.596% |
| 8093 | EHI CAR SERVICES SPON ADR ADR USD.001 | 0.001% | 98.597% |
| 8094 | KCTECH | 0.001% | 98.598% |
| 8095 | CHINA HUIYUAN J | 0.001% | 98.599% |
| 8096 | H+H INTERNATIONAL | 0.001% | 98.600% |
| 8097 | IBSTOCK PLC | 0.001% | 98.601% |
| 8098 | LA DORIA SPA | 0.001% | 98.602% |
| 8099 | TOWER SEMICONDU | 0.001% | 98.603% |
| 8100 | ZOOPLA PROPERTY | 0.001% | 98.604% |
| 8101 | EAST WEST BANKI | 0.001% | 98.605% |
| 8102 | MITAC HOLDINGS | 0.001% | 98.606% |
| 8103 | AGILYSYS INC COMMON STOCK USD.3 | 0.001% | 98.607% |
| 8104 | MACATAWA BANK CORP COMMON STOCK | 0.001% | 98.608% |
| 8105 | KANTO TSUKUBA B | 0.001% | 98.609% |
| 8106 | HAN JIN TRANSP | 0.001% | 98.610% |
| 8107 | GLOBAL&YUASA BA | 0.001% | 98.611% |
| 8108 | HKBN LTD | 0.001% | 98.612% |
| 8109 | JAPAN WOOL TEXT | 0.001% | 98.613% |
| 8110 | LANTHEUS HOLDINGS INC COMMON STOCK USD.01 | 0.001% | 98.614% |
| 8111 | OILES CORPORATI | 0.001% | 98.615% |
| 8112 | NEOPHOTONICS CORP COMMON STOCK USD.0025 | 0.001% | 98.616% |
| 8113 | FINOLEX INDUSTR | 0.001% | 98.617% |
| 8114 | BOSCH LTD | 0.001% | 98.618% |
| 8115 | TAKE AND GIVE | 0.001% | 98.619% |
| 8116 | HOLTEK SEMICON | 0.001% | 98.620% |
| 8117 | KLOVERN AB B SH | 0.001% | 98.621% |
| 8118 | SOGO MEDICAL CO | 0.001% | 98.622% |
| 8119 | PETRO RIO SA | 0.001% | 98.623% |
| 8120 | JAPAN MATERIAL | 0.001% | 98.624% |
| 8121 | IHLAS HOLDING | 0.001% | 98.625% |
| 8122 | FUKUSHIMA BANK | 0.001% | 98.626% |
| 8123 | HORIZON GLOBAL CORP COMMON STOCK USD.01 | 0.001% | 98.627% |
| 8124 | OYO CORPORATION | 0.001% | 98.628% |
| 8125 | SUN INTL LTD | 0.001% | 98.629% |
| 8126 | ALUMINA LTD | 0.001% | 98.630% |
| 8127 | BEIJING NORTH S | 0.001% | 98.631% |
| 8128 | PLASTIVALOIRE | 0.001% | 98.632% |
| 8129 | ZINWELL CORP | 0.001% | 98.633% |
| 8130 | JOHN LAING GROU | 0.001% | 98.634% |
| 8131 | CHINA OCEANWIDE | 0.001% | 98.635% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--------------------------------------|----------------|--------------|
| 8132 | AJ RENT CAR | 0.001% | 98.636% |
| 8133 | OHSO FOOD SERV | 0.001% | 98.637% |
| 8134 | GUJARAT MINERAL | 0.001% | 98.638% |
| 8135 | CHINA SANJIANG | 0.001% | 98.639% |
| 8136 | E.I.D.-PARRY(IN | 0.001% | 98.640% |
| 8137 | EKOVEST BHD | 0.001% | 98.641% |
| 8138 | EIKEN CHEMICAL | 0.001% | 98.642% |
| 8139 | DAESANG HOLDING | 0.001% | 98.643% |
| 8140 | GUJARAT GAS LTD | 0.001% | 98.644% |
| 8141 | ENTRA ASA | 0.001% | 98.645% |
| 8142 | KOREA ELEC TERM | 0.001% | 98.646% |
| 8143 | FEED ONE CO LTD | 0.001% | 98.647% |
| 8144 | GRUPO NUTRESA S | 0.001% | 98.648% |
| 8145 | MONOGATARI CORP | 0.001% | 98.648% |
| 8146 | ASIA CEMENT CO | 0.001% | 98.649% |
| 8147 | YG ENTERTAINMEN | 0.001% | 98.650% |
| 8148 | ANGI HOMESERVICES INC A COMMON STOCK | 0.001% | 98.651% |
| 8149 | GURUNAVI INC | 0.001% | 98.652% |
| 8150 | DELTA-GALIL IND | 0.001% | 98.653% |
| 8151 | SRE GROUP LTD | 0.001% | 98.654% |
| 8152 | TCL MULTIMEDIA | 0.001% | 98.655% |
| 8153 | TOMOKU CO | 0.001% | 98.656% |
| 8154 | LAMPRELL PLC | 0.001% | 98.657% |
| 8155 | ZTE CORP | 0.001% | 98.658% |
| 8156 | ARENA REIT | 0.001% | 98.659% |
| 8157 | IMASEN ELEC IND | 0.001% | 98.660% |
| 8158 | RYODEN TRADING | 0.001% | 98.661% |
| 8159 | FEDERAL BANK LT | 0.001% | 98.662% |
| 8160 | NISSHIN FUDOSAN | 0.001% | 98.663% |
| 8161 | BANGKOK LIFE AS | 0.001% | 98.664% |
| 8162 | PENN VIRGINIA CORP COMMON STOCK | 0.001% | 98.665% |
| 8163 | TIME WARNER INC | 0.001% | 98.666% |
| 8164 | NICE HOLDINGS C | 0.001% | 98.667% |
| 8165 | COSMO LADY CHIN | 0.001% | 98.668% |
| 8166 | CHANNEL WELL TE | 0.001% | 98.669% |
| 8167 | KAWADA TECHNOLO | 0.001% | 98.670% |
| 8168 | SOCO INTERNATIO | 0.001% | 98.671% |
| 8169 | OSAKA STEEL CO | 0.001% | 98.672% |
| 8170 | SHRIRAM CITY UN | 0.001% | 98.673% |
| 8171 | REGAL REIT | 0.001% | 98.674% |
| 8172 | TAIWAN LAND DEV | 0.001% | 98.675% |
| 8173 | FIRST TRACTOR C | 0.001% | 98.676% |
| 8174 | CHN INTL CAP (H | 0.001% | 98.677% |
| 8175 | T.HASEGAWA CO | 0.001% | 98.677% |
| 8176 | NONG SHIM HOLDI | 0.001% | 98.678% |
| 8177 | ALE PROPERTY TR | 0.001% | 98.679% |
| 8178 | CATHAY CONST | 0.001% | 98.680% |
| 8179 | DR REDDYS LABS | 0.001% | 98.681% |
| 8180 | NOVATEK OAO | 0.001% | 98.682% |
| 8181 | AUBAY | 0.001% | 98.683% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8182 | NZX LTD | 0.001% | 98.684% |
| 8183 | HELIOS TECHNO H | 0.001% | 98.685% |
| 8184 | SESA SPA | 0.001% | 98.686% |
| 8185 | DONGKUK STRUCTU | 0.001% | 98.687% |
| 8186 | ECLERX SERVICES | 0.001% | 98.688% |
| 8187 | TOSHIBA PLANT K | 0.001% | 98.689% |
| 8188 | TUAN SING HLDGS | 0.001% | 98.690% |
| 8189 | DAISAN BANK | 0.001% | 98.691% |
| 8190 | CSBC CORPORATIO | 0.001% | 98.692% |
| 8191 | TOPBI INTERNATI | 0.001% | 98.693% |
| 8192 | GERRY WEBER INT | 0.001% | 98.694% |
| 8193 | ROYAL BK SCOT G | 0.001% | 98.695% |
| 8194 | VALUETRONICS HL | 0.001% | 98.696% |
| 8195 | PICO FAR EAST H | 0.001% | 98.697% |
| 8196 | BEL FUSE INC CL B COMMON STOCK USD.1 | 0.001% | 98.698% |
| 8197 | CITY LODGE HOTE | 0.001% | 98.699% |
| 8198 | ARISAWA MFG CO | 0.001% | 98.699% |
| 8199 | PAYPOINT | 0.001% | 98.700% |
| 8200 | BRACK CAPITAL P | 0.001% | 98.701% |
| 8201 | MBK PCL | 0.001% | 98.702% |
| 8202 | AUTOBACS SEVEN | 0.001% | 98.703% |
| 8203 | MITSUUROKO CO L | 0.001% | 98.704% |
| 8204 | CHLITINA HOLDIN | 0.001% | 98.705% |
| 8205 | MARS ENGINEERIN | 0.001% | 98.706% |
| 8206 | GNCO | 0.001% | 98.707% |
| 8207 | TONAMI HOLDINGS | 0.001% | 98.708% |
| 8208 | AIPHONE CO | 0.001% | 98.709% |
| 8209 | DELTA DUNIA PET | 0.001% | 98.710% |
| 8210 | STUDIO ALICE CO | 0.001% | 98.711% |
| 8211 | UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01 | 0.001% | 98.712% |
| 8212 | TRISURA GROUP LTD COMMON STOCK | 0.001% | 98.713% |
| 8213 | LACTO JAPAN CO | 0.001% | 98.714% |
| 8214 | ANTENA 3 DE TEL | 0.001% | 98.715% |
| 8215 | EVS BROADCAST E | 0.001% | 98.716% |
| 8216 | UNIVERSAL ROBIN | 0.001% | 98.717% |
| 8217 | ITOKI CORP | 0.001% | 98.718% |
| 8218 | RUSHYDRO PJSC ADR ADR | 0.001% | 98.718% |
| 8219 | DEPOMED INC COMMON STOCK | 0.001% | 98.719% |
| 8220 | PUNCH INDUSTRY | 0.001% | 98.720% |
| 8221 | QINGLING MOTORS | 0.001% | 98.721% |
| 8222 | FORTIS HLTH (IN | 0.001% | 98.722% |
| 8223 | CHINA ELEC OPTI | 0.001% | 98.723% |
| 8224 | HANSEN TECHNOLO | 0.001% | 98.724% |
| 8225 | SIAM GLOBAL HOU | 0.001% | 98.725% |
| 8226 | SHINSHO CORP | 0.001% | 98.726% |
| 8227 | EASTERN & ORIEN | 0.001% | 98.727% |
| 8228 | ELDERS LTD | 0.001% | 98.728% |
| 8229 | NEOWIZ GAMES CO | 0.001% | 98.729% |
| 8230 | DOOSAN ENGINE C | 0.001% | 98.730% |
| 8231 | SIAM CITY CEMEN | 0.001% | 98.731% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8232 | MAX INDIA | 0.001% | 98.732% |
| 8233 | LSB INDUSTRIES INC COMMON STOCK USD.1 | 0.001% | 98.733% |
| 8234 | RIMO INTERNATIO | 0.001% | 98.734% |
| 8235 | SENSHU ELECTRIC | 0.001% | 98.734% |
| 8236 | KAMEDA SEIKA CO | 0.001% | 98.735% |
| 8237 | UNITECH LIMITED | 0.001% | 98.736% |
| 8238 | MALAYSIAN PACIF | 0.001% | 98.737% |
| 8239 | L&F CO LTD | 0.001% | 98.738% |
| 8240 | INTERNATIONAL S | 0.001% | 98.739% |
| 8241 | LATTICE SEMICON | 0.001% | 98.740% |
| 8242 | UFLEX LTD | 0.001% | 98.741% |
| 8243 | KITA-NIPPON BAN | 0.001% | 98.742% |
| 8244 | MIRAIAL CO LTD | 0.001% | 98.743% |
| 8245 | CENTROTEC SUSTA | 0.001% | 98.744% |
| 8246 | PEPTIDREAM INC | 0.001% | 98.745% |
| 8247 | BEST WORLD | 0.001% | 98.746% |
| 8248 | YRC WORLDWIDE INC COMMON STOCK USD1.0 | 0.001% | 98.747% |
| 8249 | ALMA MEDIA CORP | 0.001% | 98.748% |
| 8250 | KINSALE CAPITAL GROUP INC COMMON STOCK USD.01 | 0.001% | 98.748% |
| 8251 | MIYAJI ENGINEER | 0.001% | 98.749% |
| 8252 | CARE PROPERTY I | 0.001% | 98.750% |
| 8253 | YUEXIU TRANSPOR | 0.001% | 98.751% |
| 8254 | SCORPIO BULKERS | 0.001% | 98.752% |
| 8255 | DENBURY RESOURC | 0.001% | 98.753% |
| 8256 | NETAS TELEKOMUN | 0.001% | 98.754% |
| 8257 | SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01 | 0.001% | 98.755% |
| 8258 | ZIG SHENG INDL | 0.001% | 98.756% |
| 8259 | MARINE PRODUCTS CORP COMMON STOCK USD.1 | 0.001% | 98.757% |
| 8260 | BANGKOK CHAIN H | 0.001% | 98.758% |
| 8261 | EMLAK KONUT GYO | 0.001% | 98.759% |
| 8262 | SILVER LAKE RES | 0.001% | 98.760% |
| 8263 | SINKO INDUSTRIE | 0.001% | 98.760% |
| 8264 | WATAMI FOOD SER | 0.001% | 98.761% |
| 8265 | HARIM CO LTD | 0.001% | 98.762% |
| 8266 | MESOBLAST LTD | 0.001% | 98.763% |
| 8267 | RAYSEARCH LABOR | 0.001% | 98.764% |
| 8268 | COSCO CAPITAL I | 0.001% | 98.765% |
| 8269 | KYOBO SECURITIE | 0.001% | 98.766% |
| 8270 | RTI SURGICAL INC COMMON STOCK USD.001 | 0.001% | 98.767% |
| 8271 | ATTENDO AB | 0.001% | 98.768% |
| 8272 | GUJARAT FLUOROC | 0.001% | 98.769% |
| 8273 | HARBORONE BANCORP INC COMMON STOCK | 0.001% | 98.770% |
| 8274 | DECEUNINCK | 0.001% | 98.771% |
| 8275 | KONGSBERG GRUPP | 0.001% | 98.771% |
| 8276 | ARDMORE SHIPPIN | 0.001% | 98.772% |
| 8277 | DAI-DAN CO | 0.001% | 98.773% |
| 8278 | CIA DE SANEAMEN | 0.001% | 98.774% |
| 8279 | PIDILITE INDUST | 0.001% | 98.775% |
| 8280 | WISOL CO LTD | 0.001% | 98.776% |
| 8281 | COSCO INTERNATI | 0.001% | 98.777% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8282 | RAMI LEVI CHAIN | 0.001% | 98.778% |
| 8283 | GLOBE TRADE CEN | 0.001% | 98.779% |
| 8284 | REPSOL SA RTS E | 0.001% | 98.780% |
| 8285 | PFIZER LTD | 0.001% | 98.781% |
| 8286 | NEW PROVENANCE | 0.001% | 98.782% |
| 8287 | RADIUM LIFE TEC | 0.001% | 98.782% |
| 8288 | YOUNG POONG COR | 0.001% | 98.783% |
| 8289 | LIGHT S.A. | 0.001% | 98.784% |
| 8290 | C UYEMURA & CO | 0.001% | 98.785% |
| 8291 | HIOKI EE CORP | 0.001% | 98.786% |
| 8292 | GOLDFIELD CORP COMMON STOCK USD.1 | 0.001% | 98.787% |
| 8293 | ASTI | 0.001% | 98.788% |
| 8294 | BRILLIANCE CHIN | 0.001% | 98.789% |
| 8295 | BORYSZEW SA | 0.001% | 98.790% |
| 8296 | BATU KAWAN BHD | 0.001% | 98.791% |
| 8297 | OLD SECOND BANCORP INC COMMON STOCK USD1.0 | 0.001% | 98.792% |
| 8298 | ICHIKOH INDUSTR | 0.001% | 98.792% |
| 8299 | SWANCOR | 0.001% | 98.793% |
| 8300 | ORIENT OVERSEAS | 0.001% | 98.794% |
| 8301 | FAIRWOOD HOLDIN | 0.001% | 98.795% |
| 8302 | SILVER GRANT IN | 0.001% | 98.796% |
| 8303 | KYOKUTO SECURIT | 0.001% | 98.797% |
| 8304 | ALEXANDER FORBE | 0.001% | 98.798% |
| 8305 | SANOI INDUSTRIA | 0.001% | 98.799% |
| 8306 | MELCO RESORTS & | 0.001% | 98.800% |
| 8307 | YOMIURI LAND CO | 0.001% | 98.801% |
| 8308 | FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25 | 0.001% | 98.802% |
| 8309 | NOHMI BOSAI | 0.001% | 98.802% |
| 8310 | FTD COS INC COMMON STOCK USD.0001 | 0.001% | 98.803% |
| 8311 | TELEFONICA BRAS | 0.001% | 98.804% |
| 8312 | KOMATSU SEIREN | 0.001% | 98.805% |
| 8313 | RELIANCE HOME F | 0.001% | 98.806% |
| 8314 | SUNONWEALTH ELE | 0.001% | 98.807% |
| 8315 | V-GUARD IND | 0.001% | 98.808% |
| 8316 | JASMINE INTERNA | 0.001% | 98.809% |
| 8317 | BOSIDENG INTL H | 0.001% | 98.810% |
| 8318 | LASSONDE INDS INC CLASS A COMMON STOCK | 0.001% | 98.811% |
| 8319 | SHN EXPRESSWAY | 0.001% | 98.811% |
| 8320 | WOORI BANK SPON ADR ADR | 0.001% | 98.812% |
| 8321 | IKEGAMI TSUSHIN | 0.001% | 98.813% |
| 8322 | STARTS PROCEED | 0.001% | 98.814% |
| 8323 | CNA GR PHAR | 0.001% | 98.815% |
| 8324 | WELLING HOLD LT | 0.001% | 98.816% |
| 8325 | UNITED BREWERIE | 0.001% | 98.817% |
| 8326 | SPIRE HEALTHCAR | 0.001% | 98.818% |
| 8327 | JAPAN CASH MACH | 0.001% | 98.819% |
| 8328 | OKABE CO | 0.001% | 98.819% |
| 8329 | TUBOS REUNIDOS | 0.001% | 98.820% |
| 8330 | MOSHIMOSHI HOTL | 0.001% | 98.821% |
| 8331 | GOLD ROAD RESOU | 0.001% | 98.822% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8332 | HNA HLDGS GP CO | 0.001% | 98.823% |
| 8333 | VILLAGE SUPERMA | 0.001% | 98.824% |
| 8334 | STERLITE TECHNO | 0.001% | 98.825% |
| 8335 | CHUNG HWA PULP | 0.001% | 98.826% |
| 8336 | SANSHA ELECTRIC | 0.001% | 98.827% |
| 8337 | STOCKMANN OYJ A | 0.001% | 98.828% |
| 8338 | CHICONY POWER T | 0.001% | 98.828% |
| 8339 | YAHAGI CONST CO | 0.001% | 98.829% |
| 8340 | VINDA INTERNATI | 0.001% | 98.830% |
| 8341 | TELEKOM MALAYSI | 0.001% | 98.831% |
| 8342 | RENTIAN TECHNOL | 0.001% | 98.832% |
| 8343 | SUMMIT R/EST HL | 0.001% | 98.833% |
| 8344 | BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01 | 0.001% | 98.834% |
| 8345 | STS SEMICONDUCT | 0.001% | 98.835% |
| 8346 | NIPPON COMMER D | 0.001% | 98.836% |
| 8347 | NIPPON SHINYAKU | 0.001% | 98.836% |
| 8348 | CELLNEX TELECOM | 0.001% | 98.837% |
| 8349 | ISOLITE INSULAT | 0.001% | 98.838% |
| 8350 | T & K TOKA CO L | 0.001% | 98.839% |
| 8351 | MEC COMPANY LTD | 0.001% | 98.840% |
| 8352 | TK CORP | 0.001% | 98.841% |
| 8353 | ETRON TECHNOLOG | 0.001% | 98.842% |
| 8354 | RESTAURANT BRAN | 0.001% | 98.843% |
| 8355 | KAGOME CO, LTD | 0.001% | 98.844% |
| 8356 | KYOSAN ELECTRIC | 0.001% | 98.844% |
| 8357 | SEWON CELLONTEC | 0.001% | 98.845% |
| 8358 | GOCOMPARE.COM G | 0.001% | 98.846% |
| 8359 | MIE KOTSU GP HL | 0.001% | 98.847% |
| 8360 | EAST CAPITAL EX | 0.001% | 98.848% |
| 8361 | MANDALAY RESOUR | 0.001% | 98.849% |
| 8362 | NITTOC CONST CO | 0.001% | 98.850% |
| 8363 | GEK GROUP OF CO | 0.001% | 98.851% |
| 8364 | YAT SING HOLDIN | 0.001% | 98.851% |
| 8365 | SHIBAURA MECHAT | 0.001% | 98.852% |
| 8366 | SESODA CORP | 0.001% | 98.853% |
| 8367 | GIANPLUS TECHN | 0.001% | 98.854% |
| 8368 | CHAIN STORE OKU | 0.001% | 98.855% |
| 8369 | VIRBAC | 0.001% | 98.856% |
| 8370 | WASION METERS G | 0.001% | 98.857% |
| 8371 | BEIJING URBAN C | 0.001% | 98.858% |
| 8372 | L&K ENGINEERING | 0.001% | 98.859% |
| 8373 | MIRLE AUTOMATIO | 0.001% | 98.859% |
| 8374 | RIGNET INC COMMON STOCK USD.001 | 0.001% | 98.860% |
| 8375 | TOYO WHARF & W | 0.001% | 98.861% |
| 8376 | INGHAMS GROUP L | 0.001% | 98.862% |
| 8377 | POSCO CHEMTECH | 0.001% | 98.863% |
| 8378 | PHOSAGRO OJSC | 0.001% | 98.864% |
| 8379 | 500.COM LTD CLASS A ADR ADR USD.00005 | 0.001% | 98.865% |
| 8380 | KYODO PRINTING | 0.001% | 98.866% |
| 8381 | AICHI TOKEI DEN | 0.001% | 98.866% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8382 | FURUSATO INDUST | 0.001% | 98.867% |
| 8383 | CHU KONG SHIPPI | 0.001% | 98.868% |
| 8384 | TAIWAN PCB TECH | 0.001% | 98.869% |
| 8385 | SANYO SHOKAI | 0.001% | 98.870% |
| 8386 | SANEI ARCHITECT | 0.001% | 98.871% |
| 8387 | UNILEVER PLC | 0.001% | 98.872% |
| 8388 | ALIMAK GROUP AB | 0.001% | 98.873% |
| 8389 | HIRATA CORP | 0.001% | 98.873% |
| 8390 | ELETRORBRAS COMM | 0.001% | 98.874% |
| 8391 | SANSHIN ELECTRO | 0.001% | 98.875% |
| 8392 | ELETROPAULO MET | 0.001% | 98.876% |
| 8393 | MEGA LIFESCIENC | 0.001% | 98.877% |
| 8394 | INDOFOOD CBP SU | 0.001% | 98.878% |
| 8395 | NATCO PHARM | 0.001% | 98.879% |
| 8396 | HOPEWELL HIGHWA | 0.001% | 98.880% |
| 8397 | TOC CO | 0.001% | 98.880% |
| 8398 | SCHIBSTED ASA | 0.001% | 98.881% |
| 8399 | IMMSI SPA | 0.001% | 98.882% |
| 8400 | TOKYO ROPE MFG | 0.001% | 98.883% |
| 8401 | JALUX INC | 0.001% | 98.884% |
| 8402 | EL AL ISRAEL AI | 0.001% | 98.885% |
| 8403 | SOCOVEDA SA | 0.001% | 98.886% |
| 8404 | FRANCE BED HOLD | 0.001% | 98.887% |
| 8405 | DIOS FASTIGHETE | 0.001% | 98.887% |
| 8406 | UNION BANK OF P | 0.001% | 98.888% |
| 8407 | KENON HLDGS LTD | 0.001% | 98.889% |
| 8408 | INGERSOLL GLB H | 0.001% | 98.890% |
| 8409 | WAKACHIKU CONST | 0.001% | 98.891% |
| 8410 | SK-ELECTRONICS | 0.001% | 98.892% |
| 8411 | MINMETALS LAND | 0.001% | 98.893% |
| 8412 | DOSHISHA CO | 0.001% | 98.893% |
| 8413 | KOLAO HOLDINGS | 0.001% | 98.894% |
| 8414 | MANILA WATER CO | 0.001% | 98.895% |
| 8415 | SK TELECOM | 0.001% | 98.896% |
| 8416 | THERMADOR GROUP | 0.001% | 98.897% |
| 8417 | NESTLE MALAY BH | 0.001% | 98.898% |
| 8418 | MICROBIO CO LTD | 0.001% | 98.899% |
| 8419 | BYUCKSAN CORP | 0.001% | 98.900% |
| 8420 | SHIKIBO LTD | 0.001% | 98.900% |
| 8421 | ORION CORP/REPU | 0.001% | 98.901% |
| 8422 | SUZLON ENERGY L | 0.001% | 98.902% |
| 8423 | TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001 | 0.001% | 98.903% |
| 8424 | TRECORA RESOURCES COMMON STOCK USD.1 | 0.001% | 98.904% |
| 8425 | CHINA YURUN FOO | 0.001% | 98.905% |
| 8426 | SPRING REAL EST | 0.001% | 98.906% |
| 8427 | LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001 | 0.001% | 98.906% |
| 8428 | WONIK MATERIALS | 0.001% | 98.907% |
| 8429 | HS INDUSTRIES C | 0.001% | 98.908% |
| 8430 | SAFILO GROUP SP | 0.001% | 98.909% |
| 8431 | ATSUGI NYLON IN | 0.001% | 98.910% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8432 | NAGATANIEN CO L | 0.001% | 98.911% |
| 8433 | AFFIN HLDGS BHD | 0.001% | 98.912% |
| 8434 | ALLAHABAD BANK | 0.001% | 98.913% |
| 8435 | LIANHUA SUPERMA | 0.001% | 98.913% |
| 8436 | PRONEXUS INC | 0.001% | 98.914% |
| 8437 | CO-TECH | 0.001% | 98.915% |
| 8438 | CENTRAL SPORTS | 0.001% | 98.916% |
| 8439 | ISC CO LTD | 0.001% | 98.917% |
| 8440 | CAPRO CORPN | 0.001% | 98.918% |
| 8441 | ABEONA THERAPEUTICS INC COMMON STOCK USD.01 | 0.001% | 98.919% |
| 8442 | Minerva SA | 0.001% | 98.919% |
| 8443 | YEONG GUAN ENER | 0.001% | 98.920% |
| 8444 | F-SECURE OYJ | 0.001% | 98.921% |
| 8445 | SAWADA HOLDINGS | 0.001% | 98.922% |
| 8446 | CHINA MERCHANTS | 0.001% | 98.923% |
| 8447 | GEORGE KENT MAL | 0.001% | 98.924% |
| 8448 | LUBELSKI WEGIEL | 0.001% | 98.925% |
| 8449 | CHINA CHEM&PHAR | 0.001% | 98.925% |
| 8450 | TAEWOONG CO | 0.001% | 98.926% |
| 8451 | REDROVER | 0.001% | 98.927% |
| 8452 | FONTERRA SHAREH | 0.001% | 98.928% |
| 8453 | SUNG KWANG BEND | 0.001% | 98.929% |
| 8454 | GRUPO AEROMEXIC | 0.001% | 98.930% |
| 8455 | EVERGREEN INTL | 0.001% | 98.931% |
| 8456 | ARTNATURE INC | 0.001% | 98.931% |
| 8457 | QUANTA STORAGE | 0.001% | 98.932% |
| 8458 | AIXTRON SE | 0.001% | 98.933% |
| 8459 | ASIA STD INTL G | 0.001% | 98.934% |
| 8460 | ZENITAKA CORP | 0.001% | 98.935% |
| 8461 | RHI MAGNESITA N | 0.001% | 98.936% |
| 8462 | FIRST MINING FI | 0.001% | 98.937% |
| 8463 | HOIST FINANCE A | 0.001% | 98.937% |
| 8464 | WIJAYA KARYA BE | 0.001% | 98.938% |
| 8465 | HILTON FOOD GRO | 0.001% | 98.939% |
| 8466 | PAB K TJIWI KIM | 0.001% | 98.940% |
| 8467 | IJT TECHNOLOGY | 0.001% | 98.941% |
| 8468 | TAIWAN SOGO SHI | 0.001% | 98.942% |
| 8469 | CHEVALIER INTL | 0.001% | 98.942% |
| 8470 | INFO SVS INTL | 0.001% | 98.943% |
| 8471 | GUARARAPES CONF | 0.001% | 98.944% |
| 8472 | DISTELL GROUP L | 0.001% | 98.945% |
| 8473 | NAMHAE CHEMICAL | 0.001% | 98.946% |
| 8474 | AUCKLAND INTERN | 0.001% | 98.947% |
| 8475 | HARBOUR CENTRE | 0.001% | 98.948% |
| 8476 | FENIX OUTDOOR I | 0.001% | 98.948% |
| 8477 | TACHIBANA ELETE | 0.001% | 98.949% |
| 8478 | RENAISSANCE INC | 0.001% | 98.950% |
| 8479 | OLDTOWN BHD | 0.001% | 98.951% |
| 8480 | NORWEGIAN FINAN | 0.001% | 98.952% |
| 8481 | ARES ALLERGY HO | 0.001% | 98.953% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8482 | CH KARNCHANG,FG | 0.001% | 98.954% |
| 8483 | GIKEN LTD | 0.001% | 98.954% |
| 8484 | BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01 | 0.001% | 98.955% |
| 8485 | NIPPON CARBIDE | 0.001% | 98.956% |
| 8486 | KOREA REAL ESTA | 0.001% | 98.957% |
| 8487 | NIHON TOKUSHU T | 0.001% | 98.958% |
| 8488 | KOH YOUNG TECHN | 0.001% | 98.959% |
| 8489 | POONGSAN HOLDIN | 0.001% | 98.959% |
| 8490 | WILLDAN GROUP I | 0.001% | 98.960% |
| 8491 | MEDIA PRIMA BHD | 0.001% | 98.961% |
| 8492 | OPUS GROUP AB | 0.001% | 98.962% |
| 8493 | MIE BANK LTD/TH | 0.001% | 98.963% |
| 8494 | GL SCIENCES | 0.001% | 98.964% |
| 8495 | HELBOR EMPREEND | 0.001% | 98.964% |
| 8496 | CSS INDUSTRIES | 0.001% | 98.965% |
| 8497 | ZIX CORP COMMON STOCK USD.01 | 0.001% | 98.966% |
| 8498 | MICO LTD | 0.001% | 98.967% |
| 8499 | XUNLEI LTD ADR ADR USD.00025 | 0.001% | 98.968% |
| 8500 | SM INVESTMENTS | 0.001% | 98.969% |
| 8501 | GRENKELEASING A | 0.001% | 98.970% |
| 8502 | GROUPE OPEN | 0.001% | 98.970% |
| 8503 | FOSSIL GROUP INC COMMON STOCK USD.01 | 0.001% | 98.971% |
| 8504 | EBARA JITSUGYO | 0.001% | 98.972% |
| 8505 | MINOR INTL | 0.001% | 98.973% |
| 8506 | SOLARTECH ENERG | 0.001% | 98.974% |
| 8507 | VISHAY PRECISION GROUP COMMON STOCK | 0.001% | 98.975% |
| 8508 | PHX ENERGY SERV | 0.001% | 98.975% |
| 8509 | NEXT CO LTD | 0.001% | 98.976% |
| 8510 | TAIHO KOGYO | 0.001% | 98.977% |
| 8511 | MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01 | 0.001% | 98.978% |
| 8512 | KAROON GAS AUST | 0.001% | 98.979% |
| 8513 | NICHIRIN CO LTD | 0.001% | 98.980% |
| 8514 | SREI INFRASTRUC | 0.001% | 98.980% |
| 8515 | TECHNOPRO HLDGS | 0.001% | 98.981% |
| 8516 | LH FINANCIAL GR | 0.001% | 98.982% |
| 8517 | AEON CREDIT SER | 0.001% | 98.983% |
| 8518 | LOPEZ HOLDINGS | 0.001% | 98.984% |
| 8519 | FUKUI COMPUTER | 0.001% | 98.985% |
| 8520 | PC DEPOT CORP | 0.001% | 98.985% |
| 8521 | EVA PRECISION I | 0.001% | 98.986% |
| 8522 | ATRIA GROUP PLC | 0.001% | 98.987% |
| 8523 | DAIKOKU DENKI C | 0.001% | 98.988% |
| 8524 | VISI MEDIA ASIA | 0.001% | 98.989% |
| 8525 | LUNG YEN LIFE S | 0.001% | 98.989% |
| 8526 | HYUNDAI HCN CO | 0.001% | 98.990% |
| 8527 | ASAHI ORGANIC C | 0.001% | 98.991% |
| 8528 | SHREE CEMENT LT | 0.001% | 98.992% |
| 8529 | GOLD RESOURCE CORP COMMON STOCK USD.001 | 0.001% | 98.993% |
| 8530 | AVANTI | 0.001% | 98.994% |
| 8531 | AHRESTY CORP | 0.001% | 98.994% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8532 | CREATE SD HOLDI | 0.001% | 98.995% |
| 8533 | BRITANNIA INDUS | 0.001% | 98.996% |
| 8534 | HUSQVARNA AB | 0.001% | 98.997% |
| 8535 | BALDWIN + LYONS INC CL B COMMON STOCK | 0.001% | 98.998% |
| 8536 | BIJOU BRIGITTE | 0.001% | 98.999% |
| 8537 | ASPEED TECHNOLO | 0.001% | 98.999% |
| 8538 | WPP AUNZ LTD | 0.001% | 99.000% |
| 8539 | ASHFORD HOSPITALITY PRIME IN REIT USD.01 | 0.001% | 99.001% |
| 8540 | NITTO KOHKI CO | 0.001% | 99.002% |
| 8541 | HANSOL CHEMICAL | 0.001% | 99.003% |
| 8542 | ZENG HSING INDL | 0.001% | 99.003% |
| 8543 | BOLSA DE VALOR | 0.001% | 99.004% |
| 8544 | TELSTRA CORP-AD | 0.001% | 99.005% |
| 8545 | EUGENE INVS&SEC | 0.001% | 99.006% |
| 8546 | HALLMARK FINL SERVICES INC COMMON STOCK USD.18 | 0.001% | 99.007% |
| 8547 | LIFESTYLE CHINA | 0.001% | 99.008% |
| 8548 | ELECNOR SA | 0.001% | 99.008% |
| 8549 | BITTIUM OYJ | 0.001% | 99.009% |
| 8550 | KAWAI MUSICAL I | 0.001% | 99.010% |
| 8551 | ELETRORBRAS PREF | 0.001% | 99.011% |
| 8552 | MAISONS FRANCE | 0.001% | 99.012% |
| 8553 | GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT | 0.001% | 99.012% |
| 8554 | ASCENDIS HEALTH | 0.001% | 99.013% |
| 8555 | ORASCOM DEVELOP | 0.001% | 99.014% |
| 8556 | TOYO SECURITIES | 0.001% | 99.015% |
| 8557 | KIRKLAND S INC COMMON STOCK | 0.001% | 99.016% |
| 8558 | PINGUELY-HAULOT | 0.001% | 99.017% |
| 8559 | FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01 | 0.001% | 99.017% |
| 8560 | BING-GRAE | 0.001% | 99.018% |
| 8561 | USA TRUCK INC COMMON STOCK USD.01 | 0.001% | 99.019% |
| 8562 | KHON KAEN SUGAR | 0.001% | 99.020% |
| 8563 | CAPITAL ONE BAN | 0.001% | 99.021% |
| 8564 | BASLER AG | 0.001% | 99.021% |
| 8565 | HATSUN AGRO | 0.001% | 99.022% |
| 8566 | SEBANG CO LTD | 0.001% | 99.023% |
| 8567 | MORITO CO | 0.001% | 99.024% |
| 8568 | AMOT INVESTMENT | 0.001% | 99.025% |
| 8569 | MISAWA HOMES HO | 0.001% | 99.025% |
| 8570 | TV AZTECA | 0.001% | 99.026% |
| 8571 | UNIQUE ENGINEER | 0.001% | 99.027% |
| 8572 | NRG YIELD INC CLASS A COMMON STOCK USD.01 | 0.001% | 99.028% |
| 8573 | KEPCO PLANT SER | 0.001% | 99.029% |
| 8574 | HAICHANG HOLDIN | 0.001% | 99.030% |
| 8575 | YADEA GROUP HOL | 0.001% | 99.030% |
| 8576 | TIPCO ASPHALT P | 0.001% | 99.031% |
| 8577 | NORDAX GROUP AB | 0.001% | 99.032% |
| 8578 | FIRST INTERNET BANCORP COMMON STOCK | 0.001% | 99.033% |
| 8579 | KITO CORP | 0.001% | 99.034% |
| 8580 | ASIA POLYMER | 0.001% | 99.034% |
| 8581 | GILLETTE INDIA | 0.001% | 99.035% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8582 | HARIMA CHEMICAL | 0.001% | 99.036% |
| 8583 | UNICHEM LABS | 0.001% | 99.037% |
| 8584 | ERA GROUP INC COMMON STOCK USD.01 | 0.001% | 99.038% |
| 8585 | ON-BRIGHT ELECT | 0.001% | 99.038% |
| 8586 | KANGDA INTERNAT | 0.001% | 99.039% |
| 8587 | KWANG DONG PHAR | 0.001% | 99.040% |
| 8588 | AMADEUS FIRE AG | 0.001% | 99.041% |
| 8589 | YOKOWO CO LTD | 0.001% | 99.042% |
| 8590 | BRIGHT SMART SE | 0.001% | 99.042% |
| 8591 | YOULCHON CHEMIC | 0.001% | 99.043% |
| 8592 | ESUN HOLDINGS L | 0.001% | 99.044% |
| 8593 | CHINO CORPORATI | 0.001% | 99.045% |
| 8594 | GUOLIAN SECURIT | 0.001% | 99.046% |
| 8595 | LIBBEY INC COMMON STOCK USD.01 | 0.001% | 99.046% |
| 8596 | XP POWER LTD | 0.001% | 99.047% |
| 8597 | TENWOW INTL HLD | 0.001% | 99.048% |
| 8598 | NISSUI PHARM CO | 0.001% | 99.049% |
| 8599 | STO AG-PREFERRE | 0.001% | 99.050% |
| 8600 | NORWAY ROYAL SA | 0.001% | 99.050% |
| 8601 | RADIANT LOGISTICS INC COMMON STOCK USD.001 | 0.001% | 99.051% |
| 8602 | EO TECHNICS CO | 0.001% | 99.052% |
| 8603 | AURAS TECHNOLOG | 0.001% | 99.053% |
| 8604 | GIGASTORAGE COR | 0.001% | 99.053% |
| 8605 | SIME DARBY BHD | 0.001% | 99.054% |
| 8606 | YOMEISHU SEIZO | 0.001% | 99.055% |
| 8607 | CHENIERE ENERGY PART LP HOLD COMMON STOCK | 0.001% | 99.056% |
| 8608 | DONGJIANG ENVIR | 0.001% | 99.057% |
| 8609 | ON THE BEACH GR | 0.001% | 99.057% |
| 8610 | JAPAN PILE CORP | 0.001% | 99.058% |
| 8611 | JINLI GROUP HOL | 0.001% | 99.059% |
| 8612 | G-7 HOLDINGS IN | 0.001% | 99.060% |
| 8613 | K.C. TECH | 0.001% | 99.061% |
| 8614 | MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01 | 0.001% | 99.061% |
| 8615 | CHILISIN ELECTR | 0.001% | 99.062% |
| 8616 | CAPITOL HEALTH | 0.001% | 99.063% |
| 8617 | FUJI PHARM CO L | 0.001% | 99.064% |
| 8618 | HIROSE ELECTRIC | 0.001% | 99.065% |
| 8619 | GODO STEEL | 0.001% | 99.065% |
| 8620 | CENIT AG SYSTEM | 0.001% | 99.066% |
| 8621 | IHH HEALTHCARE | 0.001% | 99.067% |
| 8622 | OMEGA FLEX INC COMMON STOCK USD.01 | 0.001% | 99.068% |
| 8623 | HONG KONG AIRCR | 0.001% | 99.068% |
| 8624 | WANG ON GROUP | 0.001% | 99.069% |
| 8625 | DEUTZ AG | 0.001% | 99.070% |
| 8626 | KVH INDUSTRIES INC COMMON STOCK USD.01 | 0.001% | 99.071% |
| 8627 | EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.001% | 99.072% |
| 8628 | MASON FINANCIAL | 0.001% | 99.072% |
| 8629 | POLYPLEX THAILA | 0.001% | 99.073% |
| 8630 | CREATE RESTAURA | 0.001% | 99.074% |
| 8631 | SAM YOUNG ELECT | 0.001% | 99.075% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|------------------------------------|----------------|--------------|
| 8632 | HELLENIC PETROL | 0.001% | 99.076% |
| 8633 | HUA HAN BIO-PHA | 0.001% | 99.076% |
| 8634 | TI FINANCIAL HO | 0.001% | 99.077% |
| 8635 | DAEJAN HOLDINGS | 0.001% | 99.078% |
| 8636 | EASTON CO | 0.001% | 99.079% |
| 8637 | KOATSU GAS KOGY | 0.001% | 99.079% |
| 8638 | GENESIS LAND DE | 0.001% | 99.080% |
| 8639 | OENON HOLDINGS | 0.001% | 99.081% |
| 8640 | SHANGHAI ZENDAI | 0.001% | 99.082% |
| 8641 | WASKITA BETON P | 0.001% | 99.083% |
| 8642 | REBOSIS PROPERT | 0.001% | 99.083% |
| 8643 | WUS PRINTD CIRC | 0.001% | 99.084% |
| 8644 | XINJIANG XINXIN | 0.001% | 99.085% |
| 8645 | CARLO CAVAZZI H | 0.001% | 99.086% |
| 8646 | HYUNDAI CONSTRU | 0.001% | 99.086% |
| 8647 | TELE COLUMBUS A | 0.001% | 99.087% |
| 8648 | NIPPON FINE CHE | 0.001% | 99.088% |
| 8649 | ENPLAS CORP | 0.001% | 99.089% |
| 8650 | CHARTER HALL LO | 0.001% | 99.090% |
| 8651 | ELBIT SYSTEMS L | 0.001% | 99.090% |
| 8652 | SCHIBSTED ASA | 0.001% | 99.091% |
| 8653 | TIANJIN CAPITAL | 0.001% | 99.092% |
| 8654 | SC ASSET CORPOR | 0.001% | 99.093% |
| 8655 | KANAGAWA CHUO K | 0.001% | 99.093% |
| 8656 | AA PLC | 0.001% | 99.094% |
| 8657 | LAND & HOUSE PU | 0.001% | 99.095% |
| 8658 | MATSUYA CO (TOK | 0.001% | 99.096% |
| 8659 | CHINA BILLS FIN | 0.001% | 99.097% |
| 8660 | ENNOCONN CORP | 0.001% | 99.097% |
| 8661 | CAPITAL FIRST L | 0.001% | 99.098% |
| 8662 | PRUMO LOGISTICA | 0.001% | 99.099% |
| 8663 | NAKABAYASHI CO | 0.001% | 99.100% |
| 8664 | LUMENS CO LTD | 0.001% | 99.100% |
| 8665 | TSUDAKOMA CORP | 0.001% | 99.101% |
| 8666 | LEASINVEST REAL | 0.001% | 99.102% |
| 8667 | HARDINGE INC | 0.001% | 99.103% |
| 8668 | TAIMIDE TCH | 0.001% | 99.103% |
| 8669 | SUNSPRING METAL | 0.001% | 99.104% |
| 8670 | ANTON OILFIELD | 0.001% | 99.105% |
| 8671 | SOLOCAL GROUP | 0.001% | 99.106% |
| 8672 | HIRAMATSU INC | 0.001% | 99.107% |
| 8673 | CRCC HIGH-TECH | 0.001% | 99.107% |
| 8674 | MEGHMANI ORGANI | 0.001% | 99.108% |
| 8675 | ATOM CORPORATIO | 0.001% | 99.109% |
| 8676 | GFT TECHNOLOGY | 0.001% | 99.110% |
| 8677 | CROPENERGIES AG | 0.001% | 99.110% |
| 8678 | AUSTBROKERS HLD | 0.001% | 99.111% |
| 8679 | KANEMATSU ELEC | 0.001% | 99.112% |
| 8680 | BUCKLE INC/THE COMMON STOCK USD.01 | 0.001% | 99.113% |
| 8681 | MARUZEN SHOWA U | 0.001% | 99.113% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8682 | ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0 | 0.001% | 99.114% |
| 8683 | EVOTEC OAI AG | 0.001% | 99.115% |
| 8684 | MARATHON GOLD C | 0.001% | 99.116% |
| 8685 | APT SATELLITE | 0.001% | 99.116% |
| 8686 | CAIRO COMMUNICA | 0.001% | 99.117% |
| 8687 | SSANGYONG MOTOR | 0.001% | 99.118% |
| 8688 | NIPPON KINZOKU | 0.001% | 99.119% |
| 8689 | CRH PLC | 0.001% | 99.120% |
| 8690 | SAMT CO LTD | 0.001% | 99.120% |
| 8691 | FALCO BIOSYSTEM | 0.001% | 99.121% |
| 8692 | NAKANO CORP/TOK | 0.001% | 99.122% |
| 8693 | APPLIED DEVELOP | 0.001% | 99.123% |
| 8694 | ENF TECHNOLOGY | 0.001% | 99.123% |
| 8695 | BANCO DE BOGOTA | 0.001% | 99.124% |
| 8696 | ICOM INCORPORAT | 0.001% | 99.125% |
| 8697 | SHANDONG XINHUA | 0.001% | 99.126% |
| 8698 | MR MAX CORP | 0.001% | 99.126% |
| 8699 | LANNA RESOURCES | 0.001% | 99.127% |
| 8700 | KURIMOTO | 0.001% | 99.128% |
| 8701 | SCANDINAVIAN TO | 0.001% | 99.129% |
| 8702 | QLIRO GROUP AB | 0.001% | 99.129% |
| 8703 | LIMONEIRA CO COMMON STOCK USD.01 | 0.001% | 99.130% |
| 8704 | HWASUNG INDUSTR | 0.001% | 99.131% |
| 8705 | KEPPEL TELECOM& | 0.001% | 99.132% |
| 8706 | SVENSKA CELLULO | 0.001% | 99.132% |
| 8707 | MATRIX CONCEPTS | 0.001% | 99.133% |
| 8708 | IMARKETKOREA IN | 0.001% | 99.134% |
| 8709 | MASTER GLORY GR | 0.001% | 99.135% |
| 8710 | BIRLA CORP LTD | 0.001% | 99.135% |
| 8711 | BALRAMPUR CHINI | 0.001% | 99.136% |
| 8712 | TURCAS PETROL | 0.001% | 99.137% |
| 8713 | XINYUAN REAL ES | 0.001% | 99.138% |
| 8714 | ILSHIN SPINNING | 0.001% | 99.138% |
| 8715 | MATSUI CONST CO | 0.001% | 99.139% |
| 8716 | TOVIS CO LTD | 0.001% | 99.140% |
| 8717 | HB TECHNOLOGY C | 0.001% | 99.141% |
| 8718 | AKITA DRILLING | 0.001% | 99.141% |
| 8719 | UNIVENTURES | 0.001% | 99.142% |
| 8720 | ORION GROUP HOLDINGS INC COMMON STOCK USD.01 | 0.001% | 99.143% |
| 8721 | CITIZENS + NORTHERN CORP COMMON STOCK USD1.0 | 0.001% | 99.144% |
| 8722 | PARKSON RETAIL | 0.001% | 99.145% |
| 8723 | NAGANO BANK | 0.001% | 99.145% |
| 8724 | BGF RETAIL CO L | 0.001% | 99.146% |
| 8725 | OP FINANCIAL IN | 0.001% | 99.147% |
| 8726 | SERITAGE GROWTH PROP A REIT REIT USD.01 | 0.001% | 99.148% |
| 8727 | MITSUBISHI PAPE | 0.001% | 99.148% |
| 8728 | ADO PROPERTIES | 0.001% | 99.149% |
| 8729 | CHINA SUNSHINE | 0.001% | 99.150% |
| 8730 | DAOU DATA CORP | 0.001% | 99.151% |
| 8731 | SABATE DIOSOS | 0.001% | 99.151% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8732 | AVIC INTL HOLD | 0.001% | 99.152% |
| 8733 | FJ NEXT CO LTD | 0.001% | 99.153% |
| 8734 | GLOBE UNION IND | 0.001% | 99.153% |
| 8735 | BIGBEN INTERACT | 0.001% | 99.154% |
| 8736 | STARTEK INC | 0.001% | 99.155% |
| 8737 | DI CORP | 0.001% | 99.156% |
| 8738 | SCANDIC HOTELS | 0.001% | 99.156% |
| 8739 | NEL ASA | 0.001% | 99.157% |
| 8740 | KMC KUEI MENG | 0.001% | 99.158% |
| 8741 | NEW HOPE CORP | 0.001% | 99.159% |
| 8742 | CHINA STRATEGIC | 0.001% | 99.159% |
| 8743 | OKINAWA CELLULA | 0.001% | 99.160% |
| 8744 | KITAGAWA IRON W | 0.001% | 99.161% |
| 8745 | SHINKONG INSURA | 0.001% | 99.162% |
| 8746 | HOEGH LNG HOLDI | 0.001% | 99.162% |
| 8747 | FUNAI CONSULTIN | 0.001% | 99.163% |
| 8748 | LIFETECH SCIENT | 0.001% | 99.164% |
| 8749 | JK TYRE & INDUS | 0.001% | 99.165% |
| 8750 | KYUNG DONG NAVI | 0.001% | 99.165% |
| 8751 | SINCERE NAVIGAT | 0.001% | 99.166% |
| 8752 | SWEDOL AB | 0.001% | 99.167% |
| 8753 | CHUKYO BANK | 0.001% | 99.168% |
| 8754 | QUESTERRE ENERG | 0.001% | 99.168% |
| 8755 | MOBILEPHONE TEL | 0.001% | 99.169% |
| 8756 | DEEPAK FERT&PE | 0.001% | 99.170% |
| 8757 | GUJARAT ALKALIE | 0.001% | 99.171% |
| 8758 | ABILITY ENTERPR | 0.001% | 99.171% |
| 8759 | ROBERTET SA | 0.001% | 99.172% |
| 8760 | KITANO CONST CO | 0.001% | 99.173% |
| 8761 | BR PROPERTIES S | 0.001% | 99.174% |
| 8762 | DELTA APPAREL INC COMMON STOCK USD.01 | 0.001% | 99.174% |
| 8763 | TA ENTERPRISE B | 0.001% | 99.175% |
| 8764 | BEST PACIFIC IN | 0.001% | 99.176% |
| 8765 | DFS FURNITURE L | 0.001% | 99.176% |
| 8766 | HOTEL PROPERTY | 0.001% | 99.177% |
| 8767 | NICHIDEN CORP | 0.001% | 99.178% |
| 8768 | VANACHAI GROUP | 0.001% | 99.179% |
| 8769 | TPV TECHNOLOGY | 0.001% | 99.179% |
| 8770 | ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1 | 0.001% | 99.180% |
| 8771 | YUNGSHIN GLOBAL | 0.001% | 99.181% |
| 8772 | WESTAR ENERGY I | 0.001% | 99.182% |
| 8773 | ERAWAN GROUP | 0.001% | 99.182% |
| 8774 | SUNGCHANG ENTER | 0.001% | 99.183% |
| 8775 | INDIA CEMENTS | 0.001% | 99.184% |
| 8776 | GRAND KOREA LEI | 0.001% | 99.185% |
| 8777 | POSCO ICT CO LT | 0.001% | 99.185% |
| 8778 | AMBUJA CEMENTS | 0.001% | 99.186% |
| 8779 | EXCELSIOR MEDIC | 0.001% | 99.187% |
| 8780 | HIGH ARCTIC ENE | 0.001% | 99.187% |
| 8781 | FARMSCO | 0.001% | 99.188% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8782 | ICHIA TECHNOLOG | 0.001% | 99.189% |
| 8783 | HASTINGS GROUP | 0.001% | 99.190% |
| 8784 | TAKIRON CO | 0.001% | 99.190% |
| 8785 | OTOKAR OTOMOTIV | 0.001% | 99.191% |
| 8786 | FINGERPRINT CAR | 0.001% | 99.192% |
| 8787 | NIEN MADE ENTER | 0.001% | 99.193% |
| 8788 | NOKIA CORP ADR | 0.001% | 99.193% |
| 8789 | REGIONAL MANAGEMENT CORP COMMON STOCK USD.1 | 0.001% | 99.194% |
| 8790 | TAOKAENOI | 0.001% | 99.195% |
| 8791 | ARIAKE JAPAN CO | 0.001% | 99.196% |
| 8792 | NAPHTHA ISRAEL | 0.001% | 99.196% |
| 8793 | SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01 | 0.001% | 99.197% |
| 8794 | BASSO INDUSTRY | 0.001% | 99.198% |
| 8795 | NIHON ESLEAD CO | 0.001% | 99.198% |
| 8796 | ISU CHEMICAL | 0.001% | 99.199% |
| 8797 | KATO WORKS CO | 0.001% | 99.200% |
| 8798 | SATA SHOJI CORP | 0.001% | 99.201% |
| 8799 | SHINY CHEMICAL | 0.001% | 99.201% |
| 8800 | JUSUNG ENGINEER | 0.001% | 99.202% |
| 8801 | KOMEDA HOLDINGS | 0.001% | 99.203% |
| 8802 | TOKMANNI GROUP | 0.001% | 99.203% |
| 8803 | QUABIT IMMOBILI | 0.001% | 99.204% |
| 8804 | DMS CO LTD | 0.001% | 99.205% |
| 8805 | NITTOKU ENG CO | 0.001% | 99.206% |
| 8806 | CHIA HSIN CEMEN | 0.001% | 99.206% |
| 8807 | THURGAUER KANTO | 0.001% | 99.207% |
| 8808 | AUSTRALIAN UNIT | 0.001% | 99.208% |
| 8809 | SEMPERIT AG HOL | 0.001% | 99.209% |
| 8810 | ASKA PHARMACEU | 0.001% | 99.209% |
| 8811 | AMICUS THERAPEUTICS INC COMMON STOCK USD.01 | 0.001% | 99.210% |
| 8812 | GS GLOBAL CORP | 0.001% | 99.211% |
| 8813 | ZHENGZHOU COAL | 0.001% | 99.211% |
| 8814 | YEARIMDANG PUBL | 0.001% | 99.212% |
| 8815 | NICHIBAN CO | 0.001% | 99.213% |
| 8816 | GRUPO FAMSA SA | 0.001% | 99.214% |
| 8817 | INTL GAME SYSTE | 0.001% | 99.214% |
| 8818 | MEIWA ESTATE CO | 0.001% | 99.215% |
| 8819 | mitsui matsushi | 0.001% | 99.216% |
| 8820 | SHINYOUNG SECS | 0.001% | 99.216% |
| 8821 | TAIKO BANK | 0.001% | 99.217% |
| 8822 | HARBIN BANK CO | 0.001% | 99.218% |
| 8823 | FUJIMI INC | 0.001% | 99.219% |
| 8824 | CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001 | 0.001% | 99.219% |
| 8825 | LAI SUN GARMENT | 0.001% | 99.220% |
| 8826 | KOPIN CORP COMMON STOCK USD.01 | 0.001% | 99.221% |
| 8827 | FERRARI NV | 0.001% | 99.221% |
| 8828 | TURVO INTERNATI | 0.001% | 99.222% |
| 8829 | PACIFIC HOSPITA | 0.001% | 99.223% |
| 8830 | MAHLE METAL LEV | 0.001% | 99.224% |
| 8831 | RISO KAGAKU COR | 0.001% | 99.224% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8832 | EXEL INDUSTRIES | 0.001% | 99.225% |
| 8833 | SWCC SHOWA HOLD | 0.001% | 99.226% |
| 8834 | HAGIWARA ELECTR | 0.001% | 99.226% |
| 8835 | LONKING HOLDING | 0.001% | 99.227% |
| 8836 | AJIS CO LTD | 0.001% | 99.228% |
| 8837 | BANCO SANTANDER CHILE ADR ADR | 0.001% | 99.229% |
| 8838 | ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01 | 0.001% | 99.229% |
| 8839 | FORMOSAN RUBBER | 0.001% | 99.230% |
| 8840 | WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001 | 0.001% | 99.231% |
| 8841 | JANOME SEWING M | 0.001% | 99.231% |
| 8842 | STAR PETROLEUM | 0.001% | 99.232% |
| 8843 | MIDAS HLDGS | 0.001% | 99.233% |
| 8844 | FURUNO ELECTRIC | 0.001% | 99.234% |
| 8845 | HO TUNG CHEMICA | 0.001% | 99.234% |
| 8846 | DRIVE SHACK INC COMMON STOCK USD.01 | 0.001% | 99.235% |
| 8847 | CHUETSU PULP&PA | 0.001% | 99.236% |
| 8848 | TOA CORP | 0.001% | 99.236% |
| 8849 | CYBERTAN TECHNO | 0.001% | 99.237% |
| 8850 | ZIGEXN CO LTD | 0.001% | 99.238% |
| 8851 | AIRASIA X BHD | 0.001% | 99.238% |
| 8852 | CHINA BANKING C | 0.001% | 99.239% |
| 8853 | ISUPETASYS CO L | 0.001% | 99.240% |
| 8854 | AEON CREDIT SER | 0.001% | 99.241% |
| 8855 | ENERGY DEVELOP | 0.001% | 99.241% |
| 8856 | AEON CO. (M) BH | 0.001% | 99.242% |
| 8857 | AMERESCO INC CL A COMMON STOCK USD.0001 | 0.001% | 99.243% |
| 8858 | OSK HOLDINGS BH | 0.001% | 99.243% |
| 8859 | REGIS HEALTHCAR | 0.001% | 99.244% |
| 8860 | KARO PHARMA AB | 0.001% | 99.245% |
| 8861 | MAGMA FINCORP L | 0.001% | 99.246% |
| 8862 | OLAV THON EIEND | 0.001% | 99.246% |
| 8863 | CHINA MODERN DA | 0.001% | 99.247% |
| 8864 | FARMERS CAPITAL BANK CORP COMMON STOCK USD.125 | 0.001% | 99.248% |
| 8865 | P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01 | 0.001% | 99.248% |
| 8866 | SHINWA KAIUN | 0.001% | 99.249% |
| 8867 | ALICO INC COMMON STOCK USD1.0 | 0.001% | 99.250% |
| 8868 | MAGNACHIP SEMICONDUCT COMMON STOCK USD.01 | 0.001% | 99.250% |
| 8869 | CABCHARGE AUSTR | 0.001% | 99.251% |
| 8870 | TEEKAY CORP COMMON STOCK USD.001 | 0.001% | 99.252% |
| 8871 | FEINTOOL INTERN | 0.001% | 99.253% |
| 8872 | PHI INC NON VOTING COMMON STOCK USD.1 | 0.001% | 99.253% |
| 8873 | TOWER BERSAMA I | 0.001% | 99.254% |
| 8874 | MAEZAWA KYUSO I | 0.001% | 99.255% |
| 8875 | TAIWAN HIGH SPE | 0.001% | 99.255% |
| 8876 | EVOLUTION PETROLEUM CORP COMMON STOCK USD.001 | 0.001% | 99.256% |
| 8877 | SILICONWARE PRE | 0.001% | 99.257% |
| 8878 | WEST BANCORPORATION COMMON STOCK | 0.001% | 99.258% |
| 8879 | WESTGOLD RESOUR | 0.001% | 99.258% |
| 8880 | KNM GROUP BERHA | 0.001% | 99.259% |
| 8881 | COSEL CO | 0.001% | 99.260% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8882 | JAPAN BUSINESS | 0.001% | 99.260% |
| 8883 | SEIKO PMC CORP | 0.001% | 99.261% |
| 8884 | MPI CORPORATION | 0.001% | 99.262% |
| 8885 | ALEXCO RESOURCE CORP COMMON STOCK | 0.001% | 99.262% |
| 8886 | MITSUBISHI KAKO | 0.001% | 99.263% |
| 8887 | MORY INDUSTRIES | 0.001% | 99.264% |
| 8888 | MILLS ESTRUTURA | 0.001% | 99.265% |
| 8889 | IVE GROUP LTD | 0.001% | 99.265% |
| 8890 | ORGANO | 0.001% | 99.266% |
| 8891 | VISTULA GROUP S | 0.001% | 99.267% |
| 8892 | DELEK AUTOMOTIV | 0.001% | 99.267% |
| 8893 | TOHO CO LTD | 0.001% | 99.268% |
| 8894 | PHARMAENGINE IN | 0.001% | 99.269% |
| 8895 | REGIONAL REIT L | 0.001% | 99.269% |
| 8896 | NITTO SEIKO CO | 0.001% | 99.270% |
| 8897 | AMATA CORP PUBL | 0.001% | 99.271% |
| 8898 | TAMRON CO LTD | 0.001% | 99.271% |
| 8899 | NODA CORP | 0.001% | 99.272% |
| 8900 | SUGIMOTO & CO L | 0.001% | 99.273% |
| 8901 | TK DEVELOPMENT | 0.001% | 99.274% |
| 8902 | WALTON ADVANCED | 0.001% | 99.274% |
| 8903 | UNION BANK OF I | 0.001% | 99.275% |
| 8904 | DYNAGREEN ENVIR | 0.001% | 99.276% |
| 8905 | HUGEL INC | 0.001% | 99.276% |
| 8906 | KISWIRE LTD | 0.001% | 99.277% |
| 8907 | I-NET CORP | 0.001% | 99.278% |
| 8908 | NEXEO SOLUTIONS INC COMMON STOCK | 0.001% | 99.278% |
| 8909 | YATAK VE YO | 0.001% | 99.279% |
| 8910 | PALIBURG HOLDIN | 0.001% | 99.280% |
| 8911 | KINDRED BIOSCIENCES INC COMMON STOCK USD.0001 | 0.001% | 99.281% |
| 8912 | QST INT | 0.001% | 99.281% |
| 8913 | HAMILTON BEACH BRAND A COMMON STOCK | 0.001% | 99.282% |
| 8914 | HAMILTON BEACH | 0.001% | 99.283% |
| 8915 | COLABOR GROUP I | 0.001% | 99.283% |
| 8916 | NAKAMURAYA CO L | 0.001% | 99.284% |
| 8917 | SANYO ELEC RAIL | 0.001% | 99.285% |
| 8918 | CAREER TECHNOLO | 0.001% | 99.285% |
| 8919 | MARVELOUS AQL I | 0.001% | 99.286% |
| 8920 | SERVCORP | 0.001% | 99.287% |
| 8921 | HONEYS CO LTD | 0.001% | 99.287% |
| 8922 | TOKYO KEIKI INC | 0.001% | 99.288% |
| 8923 | MAXVALU TOKAI C | 0.001% | 99.289% |
| 8924 | DAIHATSU DIESEL | 0.001% | 99.289% |
| 8925 | MIRAE ASSET LIF | 0.001% | 99.290% |
| 8926 | INBODY CO LTD | 0.001% | 99.291% |
| 8927 | KH VATEC | 0.001% | 99.292% |
| 8928 | ADATA TECHNOLOG | 0.001% | 99.292% |
| 8929 | VOYAGE GROUP IN | 0.001% | 99.293% |
| 8930 | BELL SYSTEM24 H | 0.001% | 99.294% |
| 8931 | ABG SUNDAL COLL | 0.001% | 99.294% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8932 | IMF (AUSTRALIA) | 0.001% | 99.295% |
| 8933 | YOTAI REF | 0.001% | 99.296% |
| 8934 | MARUBUN CORP | 0.001% | 99.296% |
| 8935 | CONNECT GROUP | 0.001% | 99.297% |
| 8936 | SCHALTBAU HOLDI | 0.001% | 99.298% |
| 8937 | HK INTL CONSTR | 0.001% | 99.298% |
| 8938 | NIPPON THOMPSON | 0.001% | 99.299% |
| 8939 | BAYSIDE LAND CO | 0.001% | 99.300% |
| 8940 | STAR CRUISES LT | 0.001% | 99.300% |
| 8941 | SUPERLOOP LTD | 0.001% | 99.301% |
| 8942 | NS SHOPPING CO | 0.001% | 99.302% |
| 8943 | FUJIJURA RUBBER | 0.001% | 99.302% |
| 8944 | ROCKY BRANDS INC COMMON STOCK | 0.001% | 99.303% |
| 8945 | CIE FINANCIER T | 0.001% | 99.304% |
| 8946 | RAUBEX GROUP LT | 0.001% | 99.304% |
| 8947 | NIPPON CONCRETE | 0.001% | 99.305% |
| 8948 | ISELECT LTD | 0.001% | 99.306% |
| 8949 | NATUREX | 0.001% | 99.307% |
| 8950 | HEXAGON COMPOSI | 0.001% | 99.307% |
| 8951 | INTERPARK CORP | 0.001% | 99.308% |
| 8952 | MONEY3 CORP LTD | 0.001% | 99.309% |
| 8953 | HANDOK PHARMS | 0.001% | 99.309% |
| 8954 | OPTRONTEC INC | 0.001% | 99.310% |
| 8955 | TOA DORO KOGYO | 0.001% | 99.311% |
| 8956 | NIHON CHOUZAI C | 0.001% | 99.311% |
| 8957 | OIL DRI CORP OF AMERICA COMMON STOCK USD.1 | 0.001% | 99.312% |
| 8958 | ENERGA SA | 0.001% | 99.313% |
| 8959 | CHINA ALL ACCES | 0.001% | 99.313% |
| 8960 | TESSCO TECHNOLOGIES INC COMMON STOCK USD.01 | 0.001% | 99.314% |
| 8961 | DATALOGIC SPA | 0.001% | 99.315% |
| 8962 | ASCENCIO | 0.001% | 99.315% |
| 8963 | CLEANUP CORP | 0.001% | 99.316% |
| 8964 | CNQC INTERNATIO | 0.001% | 99.317% |
| 8965 | CANON ELECTRONI | 0.001% | 99.317% |
| 8966 | JACKPOTJOY PLC | 0.001% | 99.318% |
| 8967 | MALAYAN CEMENT | 0.001% | 99.319% |
| 8968 | HINOKIYA | 0.001% | 99.319% |
| 8969 | TAISEI LAMICK C | 0.001% | 99.320% |
| 8970 | HEUNGKUK FIRE&M | 0.001% | 99.321% |
| 8971 | CLS HOLDINGS PL | 0.001% | 99.321% |
| 8972 | COWELL E HOLDIN | 0.001% | 99.322% |
| 8973 | AMPCO PITTSBURGH CORP COMMON STOCK USD1.0 | 0.001% | 99.323% |
| 8974 | HILONG HOLDING | 0.001% | 99.323% |
| 8975 | CONTANGO OIL + GAS COMMON STOCK USD.04 | 0.001% | 99.324% |
| 8976 | VIJAYA BANK | 0.001% | 99.325% |
| 8977 | NIEN HSING TEXT | 0.001% | 99.325% |
| 8978 | PHOENIX SATELLI | 0.001% | 99.326% |
| 8979 | POYA CO LTD | 0.001% | 99.327% |
| 8980 | FORMOSA ADVANCE | 0.001% | 99.327% |
| 8981 | TOYO RADIATOR C | 0.001% | 99.328% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8982 | TOYO ELECTRIC | 0.001% | 99.329% |
| 8983 | KURABO INDUSTRI | 0.001% | 99.329% |
| 8984 | NIPPON SHARYO | 0.001% | 99.330% |
| 8985 | ASCENDAS INDIA | 0.001% | 99.331% |
| 8986 | ECOBALT SOLUTIO | 0.001% | 99.331% |
| 8987 | CHORI CO LTD | 0.001% | 99.332% |
| 8988 | TECK RESOURCES | 0.001% | 99.333% |
| 8989 | AGABANG&COMPANY | 0.001% | 99.333% |
| 8990 | SANYO TRADING C | 0.001% | 99.334% |
| 8991 | TAKEEI CORPORAT | 0.001% | 99.335% |
| 8992 | FRED'S INC | 0.001% | 99.335% |
| 8993 | YP | 0.001% | 99.336% |
| 8994 | ITC PROPERTIES | 0.001% | 99.337% |
| 8995 | SHANGHAI FUDAN | 0.001% | 99.337% |
| 8996 | TACHIKAWA CORP | 0.001% | 99.338% |
| 8997 | IWASAKI ELECTRI | 0.001% | 99.339% |
| 8998 | BORUSAN BORU | 0.001% | 99.339% |
| 8999 | TOFAS TURK OTOM | 0.001% | 99.340% |
| 9000 | MINERA FRISCO S | 0.001% | 99.341% |
| 9001 | POS MALAYSIA | 0.001% | 99.341% |
| 9002 | PROMATE ELECTRO | 0.001% | 99.342% |
| 9003 | CHUANGS CONS IN | 0.001% | 99.343% |
| 9004 | SKELLERUP HOLDI | 0.001% | 99.343% |
| 9005 | TCI CO LTD | 0.001% | 99.344% |
| 9006 | TOYO CORPORATIO | 0.001% | 99.345% |
| 9007 | DELTA PROPERTY | 0.001% | 99.345% |
| 9008 | TELEPIZZA SA | 0.001% | 99.346% |
| 9009 | PLASSONIndustr | 0.001% | 99.347% |
| 9010 | HY LOK | 0.001% | 99.347% |
| 9011 | HYUNDAI CORP | 0.001% | 99.348% |
| 9012 | NHPC LTD | 0.001% | 99.349% |
| 9013 | HOKUETSU INDS C | 0.001% | 99.349% |
| 9014 | BIMB HLDGS BERH | 0.001% | 99.350% |
| 9015 | CIRCASSIA PHARM | 0.001% | 99.350% |
| 9016 | NATIONAL CINEMEDIA INC COMMON STOCK USD.01 | 0.001% | 99.351% |
| 9017 | ARGAN SA | 0.001% | 99.352% |
| 9018 | SHINAGAWA FUEL | 0.001% | 99.352% |
| 9019 | DOTTIKON ES HOL | 0.001% | 99.353% |
| 9020 | BANQUE CANTONAL | 0.001% | 99.354% |
| 9021 | SONAE CAPITAL S | 0.001% | 99.354% |
| 9022 | LOTUS BAKERIES | 0.001% | 99.355% |
| 9023 | EP ENERGY CORP CL A COMMON STOCK USD.01 | 0.001% | 99.356% |
| 9024 | SEC CORPORATION | 0.001% | 99.356% |
| 9025 | GRUPO AVAL ACCI | 0.001% | 99.357% |
| 9026 | NATHAN S FAMOUS INC COMMON STOCK USD.01 | 0.001% | 99.358% |
| 9027 | TONICHI CARLIFE | 0.001% | 99.358% |
| 9028 | SINOSOFT TECHNO | 0.001% | 99.359% |
| 9029 | KAWASAN INDS JA | 0.001% | 99.360% |
| 9030 | ALTISOURCE PORT | 0.001% | 99.360% |
| 9031 | GULF ISLAND FABRICATION INC COMMON STOCK | 0.001% | 99.361% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9032 | SUNJIN | 0.001% | 99.362% |
| 9033 | JAPAN KENZAI CO | 0.001% | 99.362% |
| 9034 | NAC CO LTD | 0.001% | 99.363% |
| 9035 | CARMILA SA | 0.001% | 99.363% |
| 9036 | HEALTH INSURANCE INNOVATIO A COMMON STOCK USD.001 | 0.001% | 99.364% |
| 9037 | KROSAKI CORP | 0.001% | 99.365% |
| 9038 | SHENYIN WANGUO(| 0.001% | 99.365% |
| 9039 | SOFT-WORLD INTL | 0.001% | 99.366% |
| 9040 | MCLEOD RUSSEL I | 0.001% | 99.367% |
| 9041 | EAGLE NICE INTE | 0.001% | 99.367% |
| 9042 | GUANGDONG KELON | 0.001% | 99.368% |
| 9043 | SOUNDWILL HOLDI | 0.001% | 99.369% |
| 9044 | CONVOY FINANCIA | 0.001% | 99.369% |
| 9045 | MAXIS BHD | 0.001% | 99.370% |
| 9046 | HAESUNG DS | 0.001% | 99.371% |
| 9047 | SILVER CHEF LTD | 0.001% | 99.371% |
| 9048 | PAL CO LTD | 0.001% | 99.372% |
| 9049 | CHINA ELECTRIC | 0.001% | 99.372% |
| 9050 | SIME DARBY PROP | 0.001% | 99.373% |
| 9051 | CIVEO CORP | 0.001% | 99.374% |
| 9052 | BLUEROCK RESIDENTIAL GROWTH REIT USD.01 | 0.001% | 99.374% |
| 9053 | FOOSUNG CO LTD | 0.001% | 99.375% |
| 9054 | ACBEL POLYTECH | 0.001% | 99.376% |
| 9055 | HONG FOK CORP | 0.001% | 99.376% |
| 9056 | VERSO CORP A COMMON STOCK | 0.001% | 99.377% |
| 9057 | ESPRINET SPA | 0.001% | 99.378% |
| 9058 | FANG HOLDINGS LTD ADR ADR | 0.001% | 99.378% |
| 9059 | SAN HOLDINGS, I | 0.001% | 99.379% |
| 9060 | FOXTONS GROUP P | 0.001% | 99.379% |
| 9061 | ATKORE INTERNATIONAL GROUP I COMMON STOCK USD.01 | 0.001% | 99.380% |
| 9062 | LIQUIDITY SERVICES INC COMMON STOCK USD.001 | 0.001% | 99.381% |
| 9063 | COLUMBUS A/S | 0.001% | 99.381% |
| 9064 | KWALITY LTD | 0.001% | 99.382% |
| 9065 | SUNCALL CORP | 0.001% | 99.383% |
| 9066 | SHINSEGAE FOOD | 0.001% | 99.383% |
| 9067 | SCHAFFNER HOLDI | 0.001% | 99.384% |
| 9068 | SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5 | 0.001% | 99.385% |
| 9069 | I-SENS INC | 0.001% | 99.385% |
| 9070 | ATLAS FINANCIAL | 0.001% | 99.386% |
| 9071 | SAPPE PCL | 0.001% | 99.386% |
| 9072 | OPT HOLDING INC | 0.001% | 99.387% |
| 9073 | FREUND CORP | 0.001% | 99.388% |
| 9074 | KINKI NIPPON TO | 0.001% | 99.388% |
| 9075 | HADERA PAPER LT | 0.001% | 99.389% |
| 9076 | ASTALDI | 0.001% | 99.390% |
| 9077 | RM PLC | 0.001% | 99.390% |
| 9078 | SANKO METAL IND | 0.001% | 99.391% |
| 9079 | SHINKAWA | 0.001% | 99.392% |
| 9080 | CEMENTOS ARGOS | 0.001% | 99.392% |
| 9081 | TSURUMI MFG CO | 0.001% | 99.393% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9082 | HYUNDAI BNG STE | 0.001% | 99.393% |
| 9083 | VETOQUINOL SA | 0.001% | 99.394% |
| 9084 | BONHEUR ASA | 0.001% | 99.395% |
| 9085 | EDREAMS ODIGEO | 0.001% | 99.395% |
| 9086 | GUJARAT PIPAVAV | 0.001% | 99.396% |
| 9087 | SPARX ASSET MAN | 0.001% | 99.397% |
| 9088 | TOA OIL CO LTD | 0.001% | 99.397% |
| 9089 | CONCORD SECURIT | 0.001% | 99.398% |
| 9090 | NIPPON YAKIN KO | 0.001% | 99.398% |
| 9091 | CENTURY CITY IN | 0.001% | 99.399% |
| 9092 | KUNSUL CHEM IND | 0.001% | 99.400% |
| 9093 | ASHIMORI INDUST | 0.001% | 99.400% |
| 9094 | RYOYO ELECTRO C | 0.001% | 99.401% |
| 9095 | TAKASAGO THML E | 0.001% | 99.402% |
| 9096 | RETAIL FOOD GRO | 0.001% | 99.402% |
| 9097 | THROMBOGENICS N | 0.001% | 99.403% |
| 9098 | AKER AMERICAN S | 0.001% | 99.403% |
| 9099 | CECO ENVIRONMENTAL CORP COMMON STOCK USD.01 | 0.001% | 99.404% |
| 9100 | HOUSTON WIRE & | 0.001% | 99.405% |
| 9101 | SURYA CITRA MED | 0.001% | 99.405% |
| 9102 | DORO AB | 0.001% | 99.406% |
| 9103 | TILLY S INC CLASS A SHRS COMMON STOCK USD.001 | 0.001% | 99.407% |
| 9104 | ACADEMEDIA AB | 0.001% | 99.407% |
| 9105 | KALPATARU POWER | 0.001% | 99.408% |
| 9106 | ACCOR | 0.001% | 99.408% |
| 9107 | NISSEI ASB MACH | 0.001% | 99.409% |
| 9108 | TER BEKE SA | 0.001% | 99.410% |
| 9109 | MODERNLAND REAL | 0.001% | 99.410% |
| 9110 | TAIWAN CHINSAN | 0.001% | 99.411% |
| 9111 | TAKISAWA MACHIN | 0.001% | 99.412% |
| 9112 | SARTORIUS STEDI | 0.001% | 99.412% |
| 9113 | PEET LIMITED | 0.001% | 99.413% |
| 9114 | MITANI SEKISAN | 0.001% | 99.413% |
| 9115 | ING BANK SLASKI | 0.001% | 99.414% |
| 9116 | US Wire Order | 0.001% | 99.415% |
| 9117 | EKORNES ASA | 0.001% | 99.415% |
| 9118 | UNITED SECURITY BANCSHARE/CA COMMON STOCK | 0.001% | 99.416% |
| 9119 | HIRAKAWA HEWTEC | 0.001% | 99.417% |
| 9120 | PRIMO WATER CORP COMMON STOCK | 0.001% | 99.417% |
| 9121 | KOMATSU WALL IN | 0.001% | 99.418% |
| 9122 | TAKARA SHUZO CO | 0.001% | 99.418% |
| 9123 | OSAKA ORGANIC C | 0.001% | 99.419% |
| 9124 | GOLFZON CO LTD | 0.001% | 99.420% |
| 9125 | VA TECH WABAG L | 0.001% | 99.420% |
| 9126 | RIGHT-ON CO | 0.001% | 99.421% |
| 9127 | TEIKOKU SEN-I C | 0.001% | 99.421% |
| 9128 | ORIENTAL BK OF | 0.001% | 99.422% |
| 9129 | CHARTER FINANCIAL CORP COMMON STOCK USD.01 | 0.001% | 99.423% |
| 9130 | HANIL E-HWA CO | 0.001% | 99.423% |
| 9131 | MOIL LTD | 0.001% | 99.424% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9132 | SAM KWANG GLASS | 0.001% | 99.425% |
| 9133 | SPARTON CORP COMMON STOCK USD1.25 | 0.001% | 99.425% |
| 9134 | BLUE DART EXPRE | 0.001% | 99.426% |
| 9135 | YUSHIRO CHEMICA | 0.001% | 99.426% |
| 9136 | DEOLEO SA | 0.001% | 99.427% |
| 9137 | CTT-CORREIOS DE | 0.001% | 99.428% |
| 9138 | TECHNOVATOR INT | 0.001% | 99.428% |
| 9139 | SHINKO SHOJI CO | 0.001% | 99.429% |
| 9140 | KEYW HOLDING CORP/THE COMMON STOCK | 0.001% | 99.429% |
| 9141 | RION CO LTD | 0.001% | 99.430% |
| 9142 | REIS INC COMMON STOCK USD.01 | 0.001% | 99.431% |
| 9143 | NIHON DENKEI CO | 0.001% | 99.431% |
| 9144 | HSIN KUANG STEE | 0.001% | 99.432% |
| 9145 | SHILOH INDUSTRIES INC COMMON STOCK USD.01 | 0.001% | 99.432% |
| 9146 | RESILUX | 0.001% | 99.433% |
| 9147 | TAKAOKA TOKO HL | 0.001% | 99.434% |
| 9148 | MEIWACORPORATIO | 0.001% | 99.434% |
| 9149 | ALPS LOGISTICS | 0.001% | 99.435% |
| 9150 | HARIM HOLDINGS | 0.001% | 99.436% |
| 9151 | EIDAI CO.LTD. | 0.001% | 99.436% |
| 9152 | JIANGNAN GROUP | 0.001% | 99.437% |
| 9153 | UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001 | 0.001% | 99.437% |
| 9154 | HOSIDEN CORP | 0.001% | 99.438% |
| 9155 | MARKETECH INTL | 0.001% | 99.439% |
| 9156 | YUME INC COMMON STOCK USD.001 | 0.001% | 99.439% |
| 9157 | STAMFORD LAND | 0.001% | 99.440% |
| 9158 | SAMART CORP PCL | 0.001% | 99.440% |
| 9159 | CST GROUP LTD | 0.001% | 99.441% |
| 9160 | RASSINI SAB DE | 0.001% | 99.442% |
| 9161 | EXCEL CO LTD | 0.001% | 99.442% |
| 9162 | ITE TECH INC | 0.001% | 99.443% |
| 9163 | TUNE INS HOLDIN | 0.001% | 99.443% |
| 9164 | AVID TECHNOLOGY INC COMMON STOCK USD.01 | 0.001% | 99.444% |
| 9165 | TOREX SEMICONDU | 0.001% | 99.445% |
| 9166 | KOMAI TEKKO INC | 0.001% | 99.445% |
| 9167 | TOP FRONTIER IN | 0.001% | 99.446% |
| 9168 | AIRPORT FACILIT | 0.001% | 99.446% |
| 9169 | MAEDA KOSEN CO. | 0.001% | 99.447% |
| 9170 | BK OF GREECE | 0.001% | 99.448% |
| 9171 | LPKF LASER & EL | 0.001% | 99.448% |
| 9172 | AKATSUKI | 0.001% | 99.449% |
| 9173 | FLEURY MICHON | 0.001% | 99.449% |
| 9174 | HANKUK CARBON C | 0.001% | 99.450% |
| 9175 | GETIN NOBLE BA | 0.001% | 99.451% |
| 9176 | TOKYO ENERGY&SY | 0.001% | 99.451% |
| 9177 | JW HOLDINGS COR | 0.001% | 99.452% |
| 9178 | ANHUI EXPRESSWA | 0.001% | 99.452% |
| 9179 | PARKER DRILLING CO COMMON STOCK USD.167 | 0.001% | 99.453% |
| 9180 | HANSHIN CONSTRU | 0.001% | 99.454% |
| 9181 | ALPHA SYSTEMS I | 0.001% | 99.454% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9182 | CHIYODA CO | 0.001% | 99.455% |
| 9183 | CENTRAL SEC PAT | 0.001% | 99.455% |
| 9184 | ESSITY AKTIEBOL | 0.001% | 99.456% |
| 9185 | QAF LTD | 0.001% | 99.456% |
| 9186 | SPACE CO LTD | 0.001% | 99.457% |
| 9187 | CITIC ENVIR | 0.001% | 99.458% |
| 9188 | HUNTSWORTH PLC | 0.001% | 99.458% |
| 9189 | DAIDO KOGYO CO | 0.001% | 99.459% |
| 9190 | OCEAN-LAND GROU | 0.001% | 99.459% |
| 9191 | HILAN LTD | 0.001% | 99.460% |
| 9192 | SEVEN GROUP HLD | 0.001% | 99.461% |
| 9193 | EGUARANTEE INC. | 0.001% | 99.461% |
| 9194 | PENNS WOODS BANCORP INC COMMON STOCK USD8.33 | 0.001% | 99.462% |
| 9195 | GUN EI CHEM IND | 0.001% | 99.462% |
| 9196 | JAPAN TRASCITY | 0.001% | 99.463% |
| 9197 | WALLENSTAM AB | 0.001% | 99.464% |
| 9198 | ASPO OYJ | 0.001% | 99.464% |
| 9199 | ABOITIZ POWER C | 0.001% | 99.465% |
| 9200 | LSI INDUSTRIES INC COMMON STOCK | 0.001% | 99.465% |
| 9201 | RHYTHM WATCH CO | 0.001% | 99.466% |
| 9202 | DAEHAN STEEL CO | 0.001% | 99.467% |
| 9203 | MEIKO NETWORK J | 0.001% | 99.467% |
| 9204 | NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001 | 0.001% | 99.468% |
| 9205 | EMPERIA HOLDING | 0.001% | 99.468% |
| 9206 | ZUIKO CORP | 0.001% | 99.469% |
| 9207 | MAEZAWA KASEI I | 0.001% | 99.469% |
| 9208 | HUDACO INDUSTRI | 0.001% | 99.470% |
| 9209 | TA YA ELEC WIR& | 0.001% | 99.471% |
| 9210 | DISH TV INDIA L | 0.001% | 99.471% |
| 9211 | FORMOSAN UNION | 0.001% | 99.472% |
| 9212 | NIP AIR CON | 0.001% | 99.472% |
| 9213 | FIRST BANK OF T | 0.001% | 99.473% |
| 9214 | ANN JOO RESOURC | 0.001% | 99.473% |
| 9215 | GLOBAL MIXED MO | 0.001% | 99.474% |
| 9216 | BEIJING ENT MED | 0.001% | 99.475% |
| 9217 | PW MEDTECH GROU | 0.001% | 99.475% |
| 9218 | ACTIA GROUP | 0.001% | 99.476% |
| 9219 | TOTAL ACCESS CO | 0.001% | 99.476% |
| 9220 | U-SHIN | 0.001% | 99.477% |
| 9221 | TOKYU RECREATIO | 0.001% | 99.478% |
| 9222 | RAMELIUS RESOUR | 0.001% | 99.478% |
| 9223 | BERLI JUCKER CO | 0.001% | 99.479% |
| 9224 | JAGRAN PRAKASHA | 0.001% | 99.479% |
| 9225 | DUSTIN GROUP AB | 0.001% | 99.480% |
| 9226 | GREAT PANTHER S | 0.001% | 99.480% |
| 9227 | EMPEROR WATCH A | 0.001% | 99.481% |
| 9228 | LENTA LTD REG S DEPOSITORY RECEIPT | 0.001% | 99.482% |
| 9229 | JAPAN MEDICAL D | 0.001% | 99.482% |
| 9230 | FUJIKURA KASEI | 0.001% | 99.483% |
| 9231 | MUCKLOW(A&J) GR | 0.001% | 99.483% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9232 | SUPALAI PCL-NVD | 0.001% | 99.484% |
| 9233 | BOE VARITRONIX | 0.001% | 99.484% |
| 9234 | VINY THAI | 0.001% | 99.485% |
| 9235 | POLY CULTURE GR | 0.001% | 99.486% |
| 9236 | ASALEO CARE LTD | 0.001% | 99.486% |
| 9237 | AVANCE GAS HOLD | 0.001% | 99.487% |
| 9238 | BANGKOK BANK | 0.001% | 99.487% |
| 9239 | ADCORP HLDGS | 0.001% | 99.488% |
| 9240 | WERELDHAVE BELG | 0.001% | 99.488% |
| 9241 | MQ HOLDING AB | 0.001% | 99.489% |
| 9242 | NISHIKAWA RUBBE | 0.001% | 99.490% |
| 9243 | BRIGADE ENTERPR | 0.001% | 99.490% |
| 9244 | NICHIDENBO | 0.001% | 99.491% |
| 9245 | S&T DYNAMICS CO | 0.001% | 99.491% |
| 9246 | F@N COMMUNICATI | 0.001% | 99.492% |
| 9247 | KRS CORPORATION | 0.001% | 99.492% |
| 9248 | SERCO GROUP | 0.001% | 99.493% |
| 9249 | UNION BK OF TAI | 0.001% | 99.494% |
| 9250 | LAURENT-PERRIER | 0.001% | 99.494% |
| 9251 | BMTC GROUP INC | 0.001% | 99.495% |
| 9252 | SANKYO SEIKO CO | 0.001% | 99.495% |
| 9253 | CARLSBERG BREWE | 0.001% | 99.496% |
| 9254 | ASIA CEMENT CHI | 0.001% | 99.496% |
| 9255 | EUROCASH SA | 0.001% | 99.497% |
| 9256 | GOLDEN LAND PRO | 0.001% | 99.498% |
| 9257 | NEXEN CORPORATI | 0.001% | 99.498% |
| 9258 | FIRST SENSOR AG | 0.001% | 99.499% |
| 9259 | RENREN INC ADR ADR USD.001 | 0.001% | 99.499% |
| 9260 | RIKEN TECHNOS C | 0.001% | 99.500% |
| 9261 | EHEALTH INC COMMON STOCK USD.001 | 0.001% | 99.500% |
| 9262 | CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08 | 0.001% | 99.501% |
| 9263 | FUSION PARTNERS | 0.001% | 99.502% |
| 9264 | MEET GROUP INC/THE COMMON STOCK USD.001 | 0.001% | 99.502% |
| 9265 | SHIN NIPPON AIR | 0.001% | 99.503% |
| 9266 | VIEWWORKS CO LTD | 0.001% | 99.503% |
| 9267 | TMAC RESOURCES | 0.001% | 99.504% |
| 9268 | AIDA ENGINEERIN | 0.001% | 99.504% |
| 9269 | UNION TOOL CO | 0.001% | 99.505% |
| 9270 | AREZZO INDUSTRI | 0.001% | 99.505% |
| 9271 | SHINAGAWA REFRA | 0.001% | 99.506% |
| 9272 | THYE MING INDUS | 0.001% | 99.507% |
| 9273 | HYFLUX LTD | 0.001% | 99.507% |
| 9274 | SYNDICATE BANK | 0.001% | 99.508% |
| 9275 | NIHON KAGAKU SA | 0.001% | 99.508% |
| 9276 | VOYAGER THERAPEUTICS INC COMMON STOCK USD.001 | 0.001% | 99.509% |
| 9277 | GRUH FINANCE | 0.001% | 99.509% |
| 9278 | SAGAX AB | 0.001% | 99.510% |
| 9279 | PACIFIC ETHANOL INC COMMON STOCK USD.001 | 0.001% | 99.510% |
| 9280 | KI-STAR REAL ES | 0.001% | 99.511% |
| 9281 | IWATSUKA CONFEC | 0.001% | 99.512% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9282 | INSYS THERAPEUTICS INC COMMON STOCK USD.0002145 | 0.001% | 99.512% |
| 9283 | MICROPORT SCIEN | 0.001% | 99.513% |
| 9284 | PLAZZA AG REG A | 0.001% | 99.513% |
| 9285 | DADI EARLY | 0.001% | 99.514% |
| 9286 | SHORE BANCSHARES INC COMMON STOCK USD.01 | 0.001% | 99.514% |
| 9287 | POWER LOGICS | 0.001% | 99.515% |
| 9288 | STI EDUCATION S | 0.001% | 99.516% |
| 9289 | CSE GLOBAL LIMI | 0.001% | 99.516% |
| 9290 | STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001 | 0.001% | 99.517% |
| 9291 | TORISHIMA PUMP | 0.001% | 99.517% |
| 9292 | SEALINK TRAVEL | 0.001% | 99.518% |
| 9293 | EQT HOLDINGS LT | 0.001% | 99.518% |
| 9294 | COUNTRYWIDE | 0.001% | 99.519% |
| 9295 | HEUNG-A SHIPPIN | 0.001% | 99.519% |
| 9296 | SEA HOLDINGS LT | 0.001% | 99.520% |
| 9297 | SAMSUNG ENGINEE | 0.001% | 99.521% |
| 9298 | MACROGENICS INC COMMON STOCK USD.01 | 0.001% | 99.521% |
| 9299 | BIOTEST AG | 0.001% | 99.522% |
| 9300 | LAGERCRAINTZ GRO | 0.001% | 99.522% |
| 9301 | GREEN ENERGY TE | 0.001% | 99.523% |
| 9302 | FOURLIS S.A. | 0.001% | 99.523% |
| 9303 | CAPIO AB | 0.001% | 99.524% |
| 9304 | LPN DEVELOPMENT | 0.001% | 99.524% |
| 9305 | RASA INDUSTRIES | 0.001% | 99.525% |
| 9306 | DECMIL GROUP LT | 0.001% | 99.526% |
| 9307 | SVENSKA HANDELS | 0.001% | 99.526% |
| 9308 | MARUSAN SECUR | 0.001% | 99.527% |
| 9309 | FOX WIZEL LTD | 0.001% | 99.527% |
| 9310 | CHAMBAL FER | 0.001% | 99.528% |
| 9311 | BAOYE GROUP CO | 0.001% | 99.528% |
| 9312 | CRAWFORD & CO | 0.001% | 99.529% |
| 9313 | RYERSON HOLDING CORP COMMON STOCK USD.01 | 0.001% | 99.529% |
| 9314 | APCB INC | 0.001% | 99.530% |
| 9315 | JAPAN ASIA GROU | 0.001% | 99.530% |
| 9316 | MATCH GROUP INC COMMON STOCK USD.001 | 0.001% | 99.531% |
| 9317 | SAC'S BAR HOLDI | 0.001% | 99.532% |
| 9318 | MLP AG | 0.001% | 99.532% |
| 9319 | TAKANA CO LTD | 0.001% | 99.533% |
| 9320 | MATSUDA SANGYO | 0.001% | 99.533% |
| 9321 | MOBILEZONE HOLD | 0.001% | 99.534% |
| 9322 | STATE STREET CORP SR UNSECURED 08/20 2.55 | 0.001% | 99.534% |
| 9323 | RAFFLES EDUCATI | 0.001% | 99.535% |
| 9324 | ATTACQ LTD | 0.001% | 99.535% |
| 9325 | CHONGQING MACHI | 0.001% | 99.536% |
| 9326 | LE BELIER | 0.001% | 99.536% |
| 9327 | G SHANK ENTERPR | 0.001% | 99.537% |
| 9328 | FLEETWOOD CORP | 0.001% | 99.538% |
| 9329 | ICD CO LTD | 0.001% | 99.538% |
| 9330 | ANADOLU SIGORTA | 0.001% | 99.539% |
| 9331 | BANK BUKOPIN PT | 0.001% | 99.539% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9332 | HODOGAYA CHEMIC | 0.001% | 99.540% |
| 9333 | LEIFHEIT AG | 0.001% | 99.540% |
| 9334 | DAISHINKU CORP | 0.001% | 99.541% |
| 9335 | TOSHO PRINTING | 0.001% | 99.541% |
| 9336 | GEOSTR CORP | 0.001% | 99.542% |
| 9337 | TEIKOKU TSUSHIN | 0.001% | 99.542% |
| 9338 | YONDENKO CORP | 0.001% | 99.543% |
| 9339 | AREALINK CO LTD | 0.001% | 99.543% |
| 9340 | COPEL PARANA EN | 0.001% | 99.544% |
| 9341 | HSIL LTD | 0.001% | 99.545% |
| 9342 | SAMMOK S-FORM C | 0.001% | 99.545% |
| 9343 | TAKARA PRINTING | 0.001% | 99.546% |
| 9344 | COMMERCEHUB INC SERIES A COMMON STOCK USD.01 | 0.001% | 99.546% |
| 9345 | ST. IVES PLC | 0.001% | 99.547% |
| 9346 | ROMANDE ENERGIE | 0.001% | 99.547% |
| 9347 | SEKONIX CO LTD | 0.001% | 99.548% |
| 9348 | FDM GROUP PLC | 0.001% | 99.548% |
| 9349 | SHANGHAI FUDAN- | 0.001% | 99.549% |
| 9350 | CONTROLADORA VUELA CIA ADR ADR | 0.001% | 99.549% |
| 9351 | SIXT LEASING AG | 0.001% | 99.550% |
| 9352 | INTERSERVE PLC | 0.001% | 99.550% |
| 9353 | INNER MONGOLIA | 0.001% | 99.551% |
| 9354 | ALI CORP | 0.001% | 99.552% |
| 9355 | TEST RESEARCH I | 0.001% | 99.552% |
| 9356 | ELNUSA TBK | 0.001% | 99.553% |
| 9357 | KINGSWAY FINANC | 0.001% | 99.553% |
| 9358 | BANK OF KOCHI L | 0.001% | 99.554% |
| 9359 | F&F COMPANY | 0.001% | 99.554% |
| 9360 | ASIA PLASTIC RE | 0.001% | 99.555% |
| 9361 | VIEL ET COMPAGN | 0.001% | 99.555% |
| 9362 | YESCO CO LTD | 0.001% | 99.556% |
| 9363 | CANVEST ENVIRON | 0.001% | 99.556% |
| 9364 | STRAITS TRADING | 0.001% | 99.557% |
| 9365 | PEGASUS HAVA TA | 0.001% | 99.557% |
| 9366 | SHIRE PLC ADR | 0.001% | 99.558% |
| 9367 | TOMOE CORP | 0.001% | 99.558% |
| 9368 | YAMATANE CORP N | 0.001% | 99.559% |
| 9369 | DAIKOKUTENBUSSA | 0.001% | 99.560% |
| 9370 | TORRENT POWER L | 0.001% | 99.560% |
| 9371 | OTONOMY INC COMMON STOCK USD.001 | 0.001% | 99.561% |
| 9372 | HUONS CO LTD | 0.001% | 99.561% |
| 9373 | ASTRONICS CORP CL B COMMON STOCK USD.01 | 0.001% | 99.562% |
| 9374 | CHENNAI PETROLE | 0.001% | 99.562% |
| 9375 | YUANSHENGTAI DA | 0.001% | 99.563% |
| 9376 | KAWASHO GECOSS | 0.001% | 99.563% |
| 9377 | ALTICE NV | 0.001% | 99.564% |
| 9378 | HKC HOLDINGS LT | 0.001% | 99.564% |
| 9379 | MIX TELEMATICS | 0.001% | 99.565% |
| 9380 | CHONGKUNDANG | 0.001% | 99.565% |
| 9381 | FUSO PHARM | 0.001% | 99.566% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9382 | THE BASIC HOUSE | 0.001% | 99.566% |
| 9383 | HIRANO TECSEED | 0.001% | 99.567% |
| 9384 | AVON RUBBER | 0.001% | 99.567% |
| 9385 | ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01 | 0.001% | 99.568% |
| 9386 | NILKAMAL | 0.001% | 99.568% |
| 9387 | WOONGJIN THINKB | 0.001% | 99.569% |
| 9388 | CAL-COMP ELECTR | 0.001% | 99.570% |
| 9389 | NAUTILUS MINERA | 0.001% | 99.570% |
| 9390 | DAIHAN | 0.001% | 99.571% |
| 9391 | GUNNEBO AB | 0.001% | 99.571% |
| 9392 | MAMEZOU | 0.001% | 99.572% |
| 9393 | OCTODEC | 0.001% | 99.572% |
| 9394 | VIOHALCO SA | 0.001% | 99.573% |
| 9395 | SABANA SHARIAH | 0.001% | 99.573% |
| 9396 | DESTINATION XL GROUP INC COMMON STOCK USD.01 | 0.001% | 99.574% |
| 9397 | MANI INC | 0.001% | 99.574% |
| 9398 | PARKER CORP | 0.001% | 99.575% |
| 9399 | HEVEABOARD | 0.001% | 99.575% |
| 9400 | AUDIX CORP | 0.001% | 99.576% |
| 9401 | CSG LIMITED | 0.001% | 99.576% |
| 9402 | MAZOR ROBOTICS | 0.001% | 99.577% |
| 9403 | KARDEMIR KARABU | 0.001% | 99.577% |
| 9404 | 3M INDIA LTD | 0.001% | 99.578% |
| 9405 | DONGSUNG HOLDIN | 0.001% | 99.578% |
| 9406 | KAGA ELECTRONIC | 0.001% | 99.579% |
| 9407 | NIPPON HUME PIP | 0.001% | 99.579% |
| 9408 | ADO Group Ltd | 0.001% | 99.580% |
| 9409 | VITEC HLDG | 0.001% | 99.580% |
| 9410 | SKP RESOURCES B | 0.001% | 99.581% |
| 9411 | TOMOE ENGINEERI | 0.001% | 99.581% |
| 9412 | SHOFU INC | 0.001% | 99.582% |
| 9413 | OHASHI TECHNICA | 0.001% | 99.582% |
| 9414 | PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0 | 0.001% | 99.583% |
| 9415 | YORK WATER CO COMMON STOCK | 0.001% | 99.583% |
| 9416 | PRICER AB | 0.001% | 99.584% |
| 9417 | CHEN FULL INT C | 0.001% | 99.584% |
| 9418 | NEW HOME CO INC/THE COMMON STOCK USD.01 | 0.001% | 99.585% |
| 9419 | ELEMENTIA SAB D | 0.001% | 99.585% |
| 9420 | A8 DIG MUS | 0.001% | 99.586% |
| 9421 | REALORD GROUP H | 0.001% | 99.587% |
| 9422 | IC COMPANYYS | 0.001% | 99.587% |
| 9423 | ODELIC CO LTD | 0.001% | 99.588% |
| 9424 | FAMUR SA | 0.001% | 99.588% |
| 9425 | SEACHANGE INTL | 0.001% | 99.589% |
| 9426 | CHUO SPRING CO | 0.001% | 99.589% |
| 9427 | ASUNARO AOKI CO | 0.001% | 99.590% |
| 9428 | TOMORROW FOCUS | 0.001% | 99.590% |
| 9429 | WIZ SOL CORR DE | 0.001% | 99.591% |
| 9430 | THIRUMALAI | 0.001% | 99.591% |
| 9431 | JUKEN SANGYO CO | 0.001% | 99.592% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9432 | CK POWER PCL | 0.001% | 99.592% |
| 9433 | KT CORP SP ADR ADR | 0.001% | 99.593% |
| 9434 | RINGER HUT CO L | 0.001% | 99.593% |
| 9435 | KAWAGISHI BRIDG | 0.001% | 99.594% |
| 9436 | MEISEI INDUSTRI | 0.001% | 99.594% |
| 9437 | HOVNANIAN ENTERPRISES A COMMON STOCK USD.01 | 0.001% | 99.595% |
| 9438 | HUANG HSIANG CO | 0.001% | 99.595% |
| 9439 | TELEFONICA CZEC | 0.001% | 99.596% |
| 9440 | SEPTENI CO LTD | 0.001% | 99.596% |
| 9441 | ZUMTOBEL AG | 0.001% | 99.597% |
| 9442 | CHINA PIONEER P | 0.000% | 99.597% |
| 9443 | BAOZUN INC SPN ADR ADR USD.0001 | 0.000% | 99.598% |
| 9444 | NOBLE GROUP LTD | 0.000% | 99.598% |
| 9445 | DHIPAYA INSURAN | 0.000% | 99.599% |
| 9446 | TSUTSUMI JEWELR | 0.000% | 99.599% |
| 9447 | CHINA LNG GROUP | 0.000% | 99.600% |
| 9448 | ESSEX BIO-TECHN | 0.000% | 99.600% |
| 9449 | ECZACIBASI YATI | 0.000% | 99.601% |
| 9450 | KR A/GLASS | 0.000% | 99.601% |
| 9451 | GRAND BAOXIN AU | 0.000% | 99.602% |
| 9452 | TOEI ANIMATION | 0.000% | 99.602% |
| 9453 | KAWASUMI LABS I | 0.000% | 99.603% |
| 9454 | ABLYNX NV | 0.000% | 99.603% |
| 9455 | NORDEX AG | 0.000% | 99.604% |
| 9456 | BOURBON SA | 0.000% | 99.604% |
| 9457 | DAEDUCK GDS | 0.000% | 99.605% |
| 9458 | WELL SHIN TECHN | 0.000% | 99.605% |
| 9459 | KAVERI SEED CO | 0.000% | 99.606% |
| 9460 | KAULIN MANUFACT | 0.000% | 99.606% |
| 9461 | GENKY DRUGSTORE | 0.000% | 99.607% |
| 9462 | ON DECK CAPITAL INC COMMON STOCK USD.005 | 0.000% | 99.607% |
| 9463 | BUMRUNGRAD HOPT | 0.000% | 99.608% |
| 9464 | SINDO RICOH | 0.000% | 99.608% |
| 9465 | MAHINDRA CIE AU | 0.000% | 99.609% |
| 9466 | CIA DE LOCACAO | 0.000% | 99.609% |
| 9467 | SK D&D | 0.000% | 99.610% |
| 9468 | SWEDISH ORPHAN | 0.000% | 99.610% |
| 9469 | MERAFA RESOURCE | 0.000% | 99.611% |
| 9470 | ECKERT & ZIEGLE | 0.000% | 99.611% |
| 9471 | GLANBIA PLC | 0.000% | 99.611% |
| 9472 | TNPL | 0.000% | 99.612% |
| 9473 | MAEIL DIARY IND | 0.000% | 99.612% |
| 9474 | TRIDENT LTD/IND | 0.000% | 99.613% |
| 9475 | CHAYANG SHENG D | 0.000% | 99.613% |
| 9476 | STRATTEC SECURI | 0.000% | 99.614% |
| 9477 | CHIPMOS TECHNOL | 0.000% | 99.614% |
| 9478 | FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01 | 0.000% | 99.615% |
| 9479 | AMS AG | 0.000% | 99.615% |
| 9480 | NORCROS PLC | 0.000% | 99.616% |
| 9481 | BW PLANTATION | 0.000% | 99.616% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9482 | INABA SEISAKUSH | 0.000% | 99.617% |
| 9483 | HARVARD BIOSCIENCE INC COMMON STOCK USD.01 | 0.000% | 99.617% |
| 9484 | TODA KOGYO CORP | 0.000% | 99.618% |
| 9485 | ORBIS | 0.000% | 99.618% |
| 9486 | SAFEWAY INC | 0.000% | 99.619% |
| 9487 | CN T L GAS | 0.000% | 99.619% |
| 9488 | WAI KEE HOLDING | 0.000% | 99.620% |
| 9489 | KERRY TJ LOGIST | 0.000% | 99.620% |
| 9490 | COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001 | 0.000% | 99.621% |
| 9491 | EVEREST TEXTILE | 0.000% | 99.621% |
| 9492 | XAC AUTOMATION | 0.000% | 99.622% |
| 9493 | SENSHUKAI CO | 0.000% | 99.622% |
| 9494 | JHSF PARTICIPAC | 0.000% | 99.623% |
| 9495 | INFORMATION SVC | 0.000% | 99.623% |
| 9496 | JMS CO | 0.000% | 99.624% |
| 9497 | WARSAW STOCK EX | 0.000% | 99.624% |
| 9498 | PIRAMAL ENTERPR | 0.000% | 99.625% |
| 9499 | CHINA NEW TOWN | 0.000% | 99.625% |
| 9500 | CHONG KUN DANG | 0.000% | 99.626% |
| 9501 | POLLARD BANKNOT | 0.000% | 99.626% |
| 9502 | KOLON CORPORATI | 0.000% | 99.626% |
| 9503 | KINKO OPTICAL C | 0.000% | 99.627% |
| 9504 | FAG BEARINGS IN | 0.000% | 99.627% |
| 9505 | UCHIDA YOKO CO | 0.000% | 99.628% |
| 9506 | ID LOGISTICS GR | 0.000% | 99.628% |
| 9507 | BALMER LAWRIE | 0.000% | 99.629% |
| 9508 | RF-LINK SYSTEM | 0.000% | 99.629% |
| 9509 | MAGNUM BERHAD | 0.000% | 99.630% |
| 9510 | FIELDS CORP | 0.000% | 99.630% |
| 9511 | CHIHO-TIANDE GR | 0.000% | 99.631% |
| 9512 | INSAS BHD | 0.000% | 99.631% |
| 9513 | HIGHLIGHT COMMU | 0.000% | 99.632% |
| 9514 | SIAM FUTURE DEV | 0.000% | 99.632% |
| 9515 | ELECTRA CONSUME | 0.000% | 99.633% |
| 9516 | PCM INC COMMON STOCK USD.001 | 0.000% | 99.633% |
| 9517 | POLYMET MINING | 0.000% | 99.634% |
| 9518 | SYNLAIT MILK LT | 0.000% | 99.634% |
| 9519 | GAFISA SA | 0.000% | 99.635% |
| 9520 | KLCC PROPERTY H | 0.000% | 99.635% |
| 9521 | UBM DEVELOPMENT | 0.000% | 99.635% |
| 9522 | KONAKA CO LTD | 0.000% | 99.636% |
| 9523 | SUNGSHIN CEMENT | 0.000% | 99.636% |
| 9524 | MORESCO CORP | 0.000% | 99.637% |
| 9525 | CIMSA | 0.000% | 99.637% |
| 9526 | CLINUVEL PHARM | 0.000% | 99.638% |
| 9527 | SAMPO CORP | 0.000% | 99.638% |
| 9528 | ITOCHU SHOKUHIN | 0.000% | 99.639% |
| 9529 | ALTECH CORP | 0.000% | 99.639% |
| 9530 | TRIVENI ENGINEE | 0.000% | 99.640% |
| 9531 | KOZA ALTIN ISLE | 0.000% | 99.640% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9532 | TIVOLI A/S | 0.000% | 99.641% |
| 9533 | HUANENG POWER INTL SPONS ADR ADR | 0.000% | 99.641% |
| 9534 | ENDO LIGHTING C | 0.000% | 99.642% |
| 9535 | CARLIT HOLDINGS | 0.000% | 99.642% |
| 9536 | RECIPHARM AB | 0.000% | 99.643% |
| 9537 | ALVIVA HOLDINGS | 0.000% | 99.643% |
| 9538 | SBS MEDIA HOLDI | 0.000% | 99.643% |
| 9539 | SUPALAI PCL WTS | 0.000% | 99.644% |
| 9540 | SINTEX INDUSTRI | 0.000% | 99.644% |
| 9541 | CAC CORPORATION | 0.000% | 99.645% |
| 9542 | MACNICA FUJI EL | 0.000% | 99.645% |
| 9543 | EMCORE CORP COMMON STOCK | 0.000% | 99.646% |
| 9544 | FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01 | 0.000% | 99.646% |
| 9545 | LIBERTY TAX INC COMMON STOCK USD.01 | 0.000% | 99.647% |
| 9546 | XEROX CORPORATION SR UNSECURED 03/22 4.07 | 0.000% | 99.647% |
| 9547 | COMP ENG & CONS | 0.000% | 99.648% |
| 9548 | AMPER SA | 0.000% | 99.648% |
| 9549 | VITAMIN SHOPPE INC COMMON STOCK USD.01 | 0.000% | 99.649% |
| 9550 | NISSEI PLSTIC I | 0.000% | 99.649% |
| 9551 | SIRTEC INTERNAT | 0.000% | 99.650% |
| 9552 | TOKYO RAKUTENCH | 0.000% | 99.650% |
| 9553 | RECRM RESEARCH | 0.000% | 99.650% |
| 9554 | GENCOR INDUSTRIES INC COMMON STOCK USD.1 | 0.000% | 99.651% |
| 9555 | ROSENBAUER INTE | 0.000% | 99.651% |
| 9556 | DIRECT INSURANC | 0.000% | 99.652% |
| 9557 | NEOWIZ CORP | 0.000% | 99.652% |
| 9558 | KSB AG | 0.000% | 99.653% |
| 9559 | ZENITRON CORP | 0.000% | 99.653% |
| 9560 | LUMAX INTERNATI | 0.000% | 99.654% |
| 9561 | YTL POWER INTL | 0.000% | 99.654% |
| 9562 | BSB BANCORP INC/MA COMMON STOCK USD.01 | 0.000% | 99.655% |
| 9563 | YAMATO CORPORAT | 0.000% | 99.655% |
| 9564 | NEW WORLD DEPT | 0.000% | 99.656% |
| 9565 | INUI GLOBAL LOG | 0.000% | 99.656% |
| 9566 | REJECT SHOP LTD | 0.000% | 99.656% |
| 9567 | NICK SCALI LTD | 0.000% | 99.657% |
| 9568 | CESC | 0.000% | 99.657% |
| 9569 | THE WILL-BES & | 0.000% | 99.658% |
| 9570 | SANKI ENGINEERI | 0.000% | 99.658% |
| 9571 | CHIYODA INTEGRE | 0.000% | 99.659% |
| 9572 | FAR EAST ORCH | 0.000% | 99.659% |
| 9573 | COREMAX | 0.000% | 99.660% |
| 9574 | BOUSTEAD SINGAP | 0.000% | 99.660% |
| 9575 | JAPFA LTD | 0.000% | 99.661% |
| 9576 | AINSWORTH GAME | 0.000% | 99.661% |
| 9577 | ENERGY RESOURCE | 0.000% | 99.661% |
| 9578 | Phoenix Mills L | 0.000% | 99.662% |
| 9579 | FOLLI FOLLIE GP | 0.000% | 99.662% |
| 9580 | ULKER BISKUVI S | 0.000% | 99.663% |
| 9581 | HITRON TECHNOLO | 0.000% | 99.663% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9582 | COLLECTION HOUS | 0.000% | 99.664% |
| 9583 | MEGA 1ST CORP B | 0.000% | 99.664% |
| 9584 | COFFEE DAY ENTE | 0.000% | 99.665% |
| 9585 | KEE TAI PROPERT | 0.000% | 99.665% |
| 9586 | ABRAXAS PETROLEUM CORP COMMON STOCK USD.01 | 0.000% | 99.666% |
| 9587 | WELSPUN GUJARAT | 0.000% | 99.666% |
| 9588 | UNIFIN FINANCIE | 0.000% | 99.666% |
| 9589 | TUESDAY MORNING CORP COMMON STOCK USD.01 | 0.000% | 99.667% |
| 9590 | MAXIM POWER COR | 0.000% | 99.667% |
| 9591 | JINDAL | 0.000% | 99.668% |
| 9592 | GLOBAL CONS | 0.000% | 99.668% |
| 9593 | DAISYO CORP | 0.000% | 99.669% |
| 9594 | SOMBOON ADVANCE | 0.000% | 99.669% |
| 9595 | CLEAR CHANNEL O | 0.000% | 99.670% |
| 9596 | TAINERGY TECH C | 0.000% | 99.670% |
| 9597 | VIA HOLDINGS IN | 0.000% | 99.671% |
| 9598 | MARISA LOJAS SA | 0.000% | 99.671% |
| 9599 | E TEC E&C LTD | 0.000% | 99.671% |
| 9600 | REPCO HOME FINA | 0.000% | 99.672% |
| 9601 | ISTYLE INC | 0.000% | 99.672% |
| 9602 | SUMMIT ASCENT H | 0.000% | 99.673% |
| 9603 | NAGAWA CO LTD | 0.000% | 99.673% |
| 9604 | CRAWFORD & CO | 0.000% | 99.674% |
| 9605 | CHUGAI RO CO LT | 0.000% | 99.674% |
| 9606 | MANZ AUTOMATION | 0.000% | 99.675% |
| 9607 | ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0 | 0.000% | 99.675% |
| 9608 | ELAN MICROELECT | 0.000% | 99.676% |
| 9609 | OPTEX COMPANY | 0.000% | 99.676% |
| 9610 | SUN-WA TECHNOS | 0.000% | 99.676% |
| 9611 | CPMC HLDGS LTD | 0.000% | 99.677% |
| 9612 | NOVELION THERAP | 0.000% | 99.677% |
| 9613 | TIMBERLAND BANCORP INC COMMON STOCK USD.01 | 0.000% | 99.678% |
| 9614 | JUVENTUS FOOTBA | 0.000% | 99.678% |
| 9615 | INSULET CORP | 0.000% | 99.679% |
| 9616 | DR HOENLE AG | 0.000% | 99.679% |
| 9617 | ELITEGROUP COMP | 0.000% | 99.680% |
| 9618 | TECHNO ELECTRIC | 0.000% | 99.680% |
| 9619 | KSL HLDGS BERHA | 0.000% | 99.680% |
| 9620 | NAPEC INC | 0.000% | 99.681% |
| 9621 | ANADOLU CAM | 0.000% | 99.681% |
| 9622 | POLETOWIN PITCR | 0.000% | 99.682% |
| 9623 | TECNISA SA | 0.000% | 99.682% |
| 9624 | NICOX | 0.000% | 99.683% |
| 9625 | NORDJYSKE BANK | 0.000% | 99.683% |
| 9626 | HAKUDO CO LTD | 0.000% | 99.684% |
| 9627 | PROTO CORP | 0.000% | 99.684% |
| 9628 | TRAVELZOO COMMON STOCK USD.01 | 0.000% | 99.684% |
| 9629 | UNIVERSAL ENTER | 0.000% | 99.685% |
| 9630 | EHWA TECHNOLOGI | 0.000% | 99.685% |
| 9631 | KEPCO ENGINEERI | 0.000% | 99.686% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9632 | CYIENT LIMITED | 0.000% | 99.686% |
| 9633 | SHANGHAI PRIME | 0.000% | 99.687% |
| 9634 | LANDS END INC COMMON STOCK USD.01 | 0.000% | 99.687% |
| 9635 | FINDEL | 0.000% | 99.687% |
| 9636 | TIME TECHNO | 0.000% | 99.688% |
| 9637 | GAYATRI PROJECT | 0.000% | 99.688% |
| 9638 | INTERNAP CORP COMMON STOCK USD.001 | 0.000% | 99.689% |
| 9639 | KUOYANG CONSTRU | 0.000% | 99.689% |
| 9640 | RASSINI SAB DE | 0.000% | 99.690% |
| 9641 | PLAYMATES TOYS | 0.000% | 99.690% |
| 9642 | BERJAYA ASSETS | 0.000% | 99.691% |
| 9643 | GRUPO SANDBORNS | 0.000% | 99.691% |
| 9644 | CHINA MANMADE F | 0.000% | 99.691% |
| 9645 | CHINA ENERGINE | 0.000% | 99.692% |
| 9646 | IL&FS TRANSPORT | 0.000% | 99.692% |
| 9647 | MAOYE INTL HOLD | 0.000% | 99.693% |
| 9648 | CICOR TECHNOLOG | 0.000% | 99.693% |
| 9649 | REALIA BUSINESS | 0.000% | 99.694% |
| 9650 | SICHUAN EXPRESS | 0.000% | 99.694% |
| 9651 | NIPPON KANZAI C | 0.000% | 99.694% |
| 9652 | YAMAMURA GLASS | 0.000% | 99.695% |
| 9653 | TAKAMATSU CONS | 0.000% | 99.695% |
| 9654 | OIL INDIA LTD | 0.000% | 99.696% |
| 9655 | ICHIKEN CO LTD | 0.000% | 99.696% |
| 9656 | HOPEFLUENT GP H | 0.000% | 99.697% |
| 9657 | GRINDWELL | 0.000% | 99.697% |
| 9658 | TARSUS GROUP PL | 0.000% | 99.697% |
| 9659 | ALLIANCE ONE INTERNATIONAL COMMON STOCK | 0.000% | 99.698% |
| 9660 | CENTRAL AUTO | 0.000% | 99.698% |
| 9661 | TAIWAN FU HSING | 0.000% | 99.699% |
| 9662 | TAKIHYO CO LTD | 0.000% | 99.699% |
| 9663 | SHENG YU STEEL | 0.000% | 99.700% |
| 9664 | YACHIYO INDUS C | 0.000% | 99.700% |
| 9665 | TIGA PILAR SEJA | 0.000% | 99.700% |
| 9666 | VITA GROUP LTD | 0.000% | 99.701% |
| 9667 | ELECTRICITY GEN | 0.000% | 99.701% |
| 9668 | ROTTNEROS AB | 0.000% | 99.702% |
| 9669 | NIHON DEMPA KOG | 0.000% | 99.702% |
| 9670 | TUNAS BARU LAMP | 0.000% | 99.703% |
| 9671 | MIDSOUTH BANCORP INC COMMON STOCK USD.1 | 0.000% | 99.703% |
| 9672 | AP EAGERS LTD | 0.000% | 99.703% |
| 9673 | TMK PAO GDR REG S GDR | 0.000% | 99.704% |
| 9674 | THAICOM PUBLIC | 0.000% | 99.704% |
| 9675 | TEIKOKU ELECTRI | 0.000% | 99.705% |
| 9676 | NICKEL ASIA COR | 0.000% | 99.705% |
| 9677 | UCO BANK | 0.000% | 99.706% |
| 9678 | ADDLIFE AB | 0.000% | 99.706% |
| 9679 | ALBARAKA TURK K | 0.000% | 99.706% |
| 9680 | AROTECH CORP COMMON STOCK USD.01 | 0.000% | 99.707% |
| 9681 | ENKA INSAAT VE | 0.000% | 99.707% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9682 | VRL LOGISTICS L | 0.000% | 99.708% |
| 9683 | SUMINOE TEXTILE | 0.000% | 99.708% |
| 9684 | MIMASU SEMICON | 0.000% | 99.709% |
| 9685 | KSS LINE LTD | 0.000% | 99.709% |
| 9686 | MALAYAN FLOUR M | 0.000% | 99.709% |
| 9687 | FLUIDRA SA | 0.000% | 99.710% |
| 9688 | STRATUS PROPERTIES INC COMMON STOCK USD.01 | 0.000% | 99.710% |
| 9689 | NIHON PLAST CO | 0.000% | 99.711% |
| 9690 | TEGEL GROUP | 0.000% | 99.711% |
| 9691 | TAUNG GOLD INTE | 0.000% | 99.712% |
| 9692 | WEST HOLDINGS C | 0.000% | 99.712% |
| 9693 | TAMURA TAIKO HL | 0.000% | 99.712% |
| 9694 | DONGWON FOOD& B | 0.000% | 99.713% |
| 9695 | GRUPO HSF | 0.000% | 99.713% |
| 9696 | FIRST STEAMSHIP | 0.000% | 99.714% |
| 9697 | UNIVERSE INTERN | 0.000% | 99.714% |
| 9698 | EMERSON PACIFIC | 0.000% | 99.715% |
| 9699 | SIMULATIONS PLUS INC COMMON STOCK USD.001 | 0.000% | 99.715% |
| 9700 | COLLECTORS UNIVERSE COMMON STOCK USD.001 | 0.000% | 99.715% |
| 9701 | VITEC GROUP | 0.000% | 99.716% |
| 9702 | QUORUM HEALTH CORP COMMON STOCK USD.0001 | 0.000% | 99.716% |
| 9703 | REGINA MIRACLE | 0.000% | 99.717% |
| 9704 | MCPHERSONS LTD | 0.000% | 99.717% |
| 9705 | EMPRESA DE ENER | 0.000% | 99.717% |
| 9706 | AXWAY SOFTWARE | 0.000% | 99.718% |
| 9707 | WILMINGTON GROU | 0.000% | 99.718% |
| 9708 | ASAHI PRINT | 0.000% | 99.719% |
| 9709 | DO & CO AG | 0.000% | 99.719% |
| 9710 | JESS-LINK PRODU | 0.000% | 99.720% |
| 9711 | ES-CON JAPAN LT | 0.000% | 99.720% |
| 9712 | SABAF SPA | 0.000% | 99.720% |
| 9713 | STAR MICA CO LT | 0.000% | 99.721% |
| 9714 | LIU CHONG HING | 0.000% | 99.721% |
| 9715 | EL.EN. SPA | 0.000% | 99.722% |
| 9716 | TEXCELL | 0.000% | 99.722% |
| 9717 | DALIAN PORT (PD | 0.000% | 99.722% |
| 9718 | OLVI | 0.000% | 99.723% |
| 9719 | CHANG WAH ELECT | 0.000% | 99.723% |
| 9720 | ICHIBANYA CO LT | 0.000% | 99.724% |
| 9721 | FIRST NORTHWEST BANCORP COMMON STOCK | 0.000% | 99.724% |
| 9722 | KANEKO SEEDS CO | 0.000% | 99.724% |
| 9723 | NORTHRIM BANCORP INC COMMON STOCK USD1.0 | 0.000% | 99.725% |
| 9724 | CENTURY CASINOS INC COMMON STOCK USD.01 | 0.000% | 99.725% |
| 9725 | T COOK IND | 0.000% | 99.726% |
| 9726 | RCR TOMLINSON L | 0.000% | 99.726% |
| 9727 | AGROFRESH SOLUTIONS INC COMMON STOCK | 0.000% | 99.727% |
| 9728 | TA GLOBAL BHD | 0.000% | 99.727% |
| 9729 | NEDAP(NED APP)N | 0.000% | 99.727% |
| 9730 | RENO DE MEDICI | 0.000% | 99.728% |
| 9731 | JK CEMENTS LTD | 0.000% | 99.728% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9732 | SHIN NIPPON BIO | 0.000% | 99.729% |
| 9733 | AXTEL SAB DE CV | 0.000% | 99.729% |
| 9734 | SUPREMEX INC | 0.000% | 99.729% |
| 9735 | ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3 | 0.000% | 99.730% |
| 9736 | ROCKWOOL INTL P | 0.000% | 99.730% |
| 9737 | CENTRAL VALLEY COMM BANCORP COMMON STOCK | 0.000% | 99.731% |
| 9738 | CITY TELECOM (H | 0.000% | 99.731% |
| 9739 | ACCURAY INC COMMON STOCK USD.001 | 0.000% | 99.731% |
| 9740 | FOGO DE CHAO IN | 0.000% | 99.732% |
| 9741 | SEOBU T&D | 0.000% | 99.732% |
| 9742 | ITALTILE | 0.000% | 99.733% |
| 9743 | CCL PRODUCTS (I | 0.000% | 99.733% |
| 9744 | BANK OF KAOHSIU | 0.000% | 99.734% |
| 9745 | VOCENTO | 0.000% | 99.734% |
| 9746 | ENERGIEDIENST H | 0.000% | 99.734% |
| 9747 | XAAR | 0.000% | 99.735% |
| 9748 | THAI STANLEY EL | 0.000% | 99.735% |
| 9749 | ELLAKTOR SA | 0.000% | 99.736% |
| 9750 | ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001 | 0.000% | 99.736% |
| 9751 | NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01 | 0.000% | 99.736% |
| 9752 | TSUBAKIMOTO KOG | 0.000% | 99.737% |
| 9753 | E1 CORPORATION | 0.000% | 99.737% |
| 9754 | OLD LINE BANCSHARES INC COMMON STOCK USD.01 | 0.000% | 99.738% |
| 9755 | MCCARTHY & STON | 0.000% | 99.738% |
| 9756 | VAN DE VELDE | 0.000% | 99.738% |
| 9757 | GODREJ PROPERTI | 0.000% | 99.739% |
| 9758 | SARKUYSAN ELEKT | 0.000% | 99.739% |
| 9759 | MAX INDIA LTD/N | 0.000% | 99.740% |
| 9760 | HUDSON GLOBAL INC COMMON STOCK USD.001 | 0.000% | 99.740% |
| 9761 | WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01 | 0.000% | 99.740% |
| 9762 | PLAYMATES HOLDI | 0.000% | 99.741% |
| 9763 | NATORI CO LTD | 0.000% | 99.741% |
| 9764 | SINYI REALTY IN | 0.000% | 99.742% |
| 9765 | BRASILAGRO | 0.000% | 99.742% |
| 9766 | BAY ENERGY LTD | 0.000% | 99.742% |
| 9767 | JSL SA | 0.000% | 99.743% |
| 9768 | HOKURIKU ELECTR | 0.000% | 99.743% |
| 9769 | NICHIEI CO | 0.000% | 99.744% |
| 9770 | DAIICHI KENSETS | 0.000% | 99.744% |
| 9771 | JOBAN KOSAN CO | 0.000% | 99.744% |
| 9772 | CJ HELLOVISION | 0.000% | 99.745% |
| 9773 | INOX LEISURE LT | 0.000% | 99.745% |
| 9774 | SECHE ENVIRONNE | 0.000% | 99.746% |
| 9775 | COIMA RES SPA | 0.000% | 99.746% |
| 9776 | OSTASIATISKE KO | 0.000% | 99.746% |
| 9777 | HIMATSINGKA SEI | 0.000% | 99.747% |
| 9778 | TONG-TAI MACHIN | 0.000% | 99.747% |
| 9779 | A H BELO CORP A COMMON STOCK USD.01 | 0.000% | 99.748% |
| 9780 | HONGKONG CHINES | 0.000% | 99.748% |
| 9781 | MANGALORE REF & | 0.000% | 99.748% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9782 | WEIKENGIndustr | 0.000% | 99.749% |
| 9783 | KYOWA HAKKO KIR | 0.000% | 99.749% |
| 9784 | FIREEYE INC COMMON STOCK USD.0001 | 0.000% | 99.750% |
| 9785 | SPROTT RESOURCE | 0.000% | 99.750% |
| 9786 | HALLADOR ENERGY CO COMMON STOCK USD.01 | 0.000% | 99.750% |
| 9787 | MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001 | 0.000% | 99.751% |
| 9788 | SECTRA AB - B S | 0.000% | 99.751% |
| 9789 | MONGOLIAN MININ | 0.000% | 99.752% |
| 9790 | OKK CORP | 0.000% | 99.752% |
| 9791 | MARUFUJI SHEET | 0.000% | 99.752% |
| 9792 | NLC INDIA | 0.000% | 99.753% |
| 9793 | SANSEI YUSOKI C | 0.000% | 99.753% |
| 9794 | GCA SAVVIAN COR | 0.000% | 99.753% |
| 9795 | KORTEK CORPN | 0.000% | 99.754% |
| 9796 | KOREA ALCOHOL I | 0.000% | 99.754% |
| 9797 | WORLDLINE | 0.000% | 99.755% |
| 9798 | MODETOUR NETWOR | 0.000% | 99.755% |
| 9799 | AMVIG HOLDINGS | 0.000% | 99.755% |
| 9800 | NITTO FC CO | 0.000% | 99.756% |
| 9801 | SOKEN CHEMICAL | 0.000% | 99.756% |
| 9802 | ROYAL BAFOKENG | 0.000% | 99.757% |
| 9803 | INDOFOOD AGRI R | 0.000% | 99.757% |
| 9804 | PILIPINAS SHELL | 0.000% | 99.757% |
| 9805 | INDUSTRIA REIT | 0.000% | 99.758% |
| 9806 | KOBE BUSSAN CO | 0.000% | 99.758% |
| 9807 | REALNETWORKS INC COMMON STOCK USD.001 | 0.000% | 99.759% |
| 9808 | NIPPON DENWA SH | 0.000% | 99.759% |
| 9809 | SRG TAKAMI | 0.000% | 99.759% |
| 9810 | INDS BACHOCO SA | 0.000% | 99.760% |
| 9811 | BUND CENTER INV | 0.000% | 99.760% |
| 9812 | CLEAR MEDIA | 0.000% | 99.761% |
| 9813 | SRV GROUP OYJ | 0.000% | 99.761% |
| 9814 | PYI CORPORATION | 0.000% | 99.761% |
| 9815 | TYNTEK CORP | 0.000% | 99.762% |
| 9816 | PORTOBELLO SA | 0.000% | 99.762% |
| 9817 | YASHILI INTL HL | 0.000% | 99.762% |
| 9818 | LEADCORP (THE) | 0.000% | 99.763% |
| 9819 | NORTHEAST BANCORP COMMON STOCK USD1.0 | 0.000% | 99.763% |
| 9820 | KODACO | 0.000% | 99.764% |
| 9821 | WOONGJIN HOLDIN | 0.000% | 99.764% |
| 9822 | TIPTREE INC COMMON STOCK USD.001 | 0.000% | 99.764% |
| 9823 | GOOD-YEAR | 0.000% | 99.765% |
| 9824 | IHQ INC | 0.000% | 99.765% |
| 9825 | HAINAN MEILAN A | 0.000% | 99.766% |
| 9826 | HAP SENG PLANTA | 0.000% | 99.766% |
| 9827 | DONGWHA PHARM.C | 0.000% | 99.766% |
| 9828 | ITALIAN-THAI DE | 0.000% | 99.767% |
| 9829 | GSI TECHNOLOGY INC COMMON STOCK USD.001 | 0.000% | 99.767% |
| 9830 | PRIMA INDUSTRIE | 0.000% | 99.767% |
| 9831 | IEI INTEGRATION | 0.000% | 99.768% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9832 | FLOW TRADERS | 0.000% | 99.768% |
| 9833 | HARMONICARE MED | 0.000% | 99.769% |
| 9834 | LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001 | 0.000% | 99.769% |
| 9835 | ALARKO HOLDINGS | 0.000% | 99.769% |
| 9836 | CARILLION | 0.000% | 99.770% |
| 9837 | CHUNGHWA PICTUR | 0.000% | 99.770% |
| 9838 | CENTURION C | 0.000% | 99.771% |
| 9839 | CIA ENERGET CEA | 0.000% | 99.771% |
| 9840 | TTW PUBLIC COMP | 0.000% | 99.771% |
| 9841 | TUNIU CORP SPON ADR ADR USD.0001 | 0.000% | 99.772% |
| 9842 | SARAWAK OIL PAL | 0.000% | 99.772% |
| 9843 | HOME INVEST BEL | 0.000% | 99.772% |
| 9844 | CHINA VAST INDU | 0.000% | 99.773% |
| 9845 | RUSH ENTERPRISES INC CL B COMMON STOCK USD.01 | 0.000% | 99.773% |
| 9846 | INFORMA PLC | 0.000% | 99.774% |
| 9847 | WESTPORTS HOLDI | 0.000% | 99.774% |
| 9848 | AGUNG PODOMORO | 0.000% | 99.774% |
| 9849 | GRUPPO MUTUIONL | 0.000% | 99.775% |
| 9850 | DONG AH TIRE&RU | 0.000% | 99.775% |
| 9851 | DAE-IL CORP | 0.000% | 99.775% |
| 9852 | LONDON&PACIFIC | 0.000% | 99.776% |
| 9853 | NAVA BHARAT VEN | 0.000% | 99.776% |
| 9854 | LINGKARAN TRANS | 0.000% | 99.777% |
| 9855 | ZONGTAI REAL ES | 0.000% | 99.777% |
| 9856 | MIWON SC | 0.000% | 99.777% |
| 9857 | ANGLO-EASTN PLA | 0.000% | 99.778% |
| 9858 | NISSIN FOOD HOL | 0.000% | 99.778% |
| 9859 | DAITO BANK | 0.000% | 99.778% |
| 9860 | YUGANG INTL | 0.000% | 99.779% |
| 9861 | GOLDPAC GROUP L | 0.000% | 99.779% |
| 9862 | SURYA SEMESTA I | 0.000% | 99.780% |
| 9863 | 1ST SHANGHAI IN | 0.000% | 99.780% |
| 9864 | MARCHEX INC CLASS B COMMON STOCK USD.01 | 0.000% | 99.780% |
| 9865 | ULTRALIFE CORP COMMON STOCK USD.1 | 0.000% | 99.781% |
| 9866 | HINDUSTAN CONST | 0.000% | 99.781% |
| 9867 | BCO DESIO E BRI | 0.000% | 99.781% |
| 9868 | LONG BON INTERN | 0.000% | 99.782% |
| 9869 | KORADIOR HOLDIN | 0.000% | 99.782% |
| 9870 | NOZAWA CORP | 0.000% | 99.783% |
| 9871 | DONGYANG GANGCH | 0.000% | 99.783% |
| 9872 | VECTOR | 0.000% | 99.783% |
| 9873 | OCEAN PLASTICS | 0.000% | 99.784% |
| 9874 | NUSANTARA INFRA | 0.000% | 99.784% |
| 9875 | SPORTON INTERNA | 0.000% | 99.784% |
| 9876 | TAMA HOME CO LT | 0.000% | 99.785% |
| 9877 | WAREHOUSE GROUP | 0.000% | 99.785% |
| 9878 | CODAN LTD | 0.000% | 99.785% |
| 9879 | LOVISA HOLDINGS | 0.000% | 99.786% |
| 9880 | ALL RING | 0.000% | 99.786% |
| 9881 | SAMYUNG TRA | 0.000% | 99.787% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9882 | KG CHEMICAL COR | 0.000% | 99.787% |
| 9883 | TOHOKU TELECOM | 0.000% | 99.787% |
| 9884 | COOKPAD INC | 0.000% | 99.788% |
| 9885 | ACAL | 0.000% | 99.788% |
| 9886 | D&L INDUSTRIES | 0.000% | 99.788% |
| 9887 | SAMSE SA | 0.000% | 99.789% |
| 9888 | CHUN YUAN STEEL | 0.000% | 99.789% |
| 9889 | S&T HOLDINGS CO | 0.000% | 99.790% |
| 9890 | DEL MONTE PACIF | 0.000% | 99.790% |
| 9891 | SHAPIR ENGINEER | 0.000% | 99.790% |
| 9892 | KECK SENG(MAL)B | 0.000% | 99.791% |
| 9893 | STALPRODUKT SA | 0.000% | 99.791% |
| 9894 | KOREA DISTRICT | 0.000% | 99.791% |
| 9895 | CHURCHILL DOWNS INC COMMON STOCK | 0.000% | 99.792% |
| 9896 | VON ROLL HOLDIN | 0.000% | 99.792% |
| 9897 | DATA#3 LTD | 0.000% | 99.792% |
| 9898 | GL LTD | 0.000% | 99.793% |
| 9899 | PACIFIC CURRENT | 0.000% | 99.793% |
| 9900 | LUBY'S INC. | 0.000% | 99.794% |
| 9901 | MK RESTAURANT G | 0.000% | 99.794% |
| 9902 | CENT PLYBRD | 0.000% | 99.794% |
| 9903 | YAMAYA CO | 0.000% | 99.795% |
| 9904 | BRAVIDA HOLDING | 0.000% | 99.795% |
| 9905 | ICONIX BRAND GROUP INC COMMON STOCK USD.001 | 0.000% | 99.795% |
| 9906 | TONGYANG CEMENT | 0.000% | 99.796% |
| 9907 | YC CO LTD | 0.000% | 99.796% |
| 9908 | NIKKO CO | 0.000% | 99.796% |
| 9909 | ARGO GRAPHICS I | 0.000% | 99.797% |
| 9910 | CATENA AB | 0.000% | 99.797% |
| 9911 | GRUPO ARGOS SA | 0.000% | 99.797% |
| 9912 | TDC SOFTWARE EN | 0.000% | 99.798% |
| 9913 | HUVIS CORP | 0.000% | 99.798% |
| 9914 | MERIDA INDUSTRY | 0.000% | 99.799% |
| 9915 | TERAOKA SEISAKU | 0.000% | 99.799% |
| 9916 | GATEWAY DISTRI | 0.000% | 99.799% |
| 9917 | GUANGDONG LAND | 0.000% | 99.800% |
| 9918 | mitsubishi RESE | 0.000% | 99.800% |
| 9919 | GLACIER MEDIA I | 0.000% | 99.800% |
| 9920 | MONASH IVF GRP | 0.000% | 99.801% |
| 9921 | NIPPON CHEMIPHA | 0.000% | 99.801% |
| 9922 | TONLY ELECTRONI | 0.000% | 99.801% |
| 9923 | WINCOR NIXDORF | 0.000% | 99.802% |
| 9924 | RECYLEX SA | 0.000% | 99.802% |
| 9925 | HKSCAN OYJ | 0.000% | 99.803% |
| 9926 | MOROZOFF LIMITE | 0.000% | 99.803% |
| 9927 | CYBEROPTICS CORP COMMON STOCK | 0.000% | 99.803% |
| 9928 | RHODES FOOD GRO | 0.000% | 99.804% |
| 9929 | SEOYEON CO | 0.000% | 99.804% |
| 9930 | S-CONNECT CO LT | 0.000% | 99.804% |
| 9931 | LINEDATA SERVIC | 0.000% | 99.805% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9932 | UNITED UTILITIE | 0.000% | 99.805% |
| 9933 | PICANOL | 0.000% | 99.805% |
| 9934 | LIPPO CHINA RES | 0.000% | 99.806% |
| 9935 | SVI PCL-FOREIGN | 0.000% | 99.806% |
| 9936 | GODFREY PHILLIP | 0.000% | 99.806% |
| 9937 | MARUKA MACHINER | 0.000% | 99.807% |
| 9938 | CITIC DAMENG HO | 0.000% | 99.807% |
| 9939 | EASTERN WATER R | 0.000% | 99.807% |
| 9940 | XTREME DRILLING | 0.000% | 99.808% |
| 9941 | LUNG KEE(BERMUD | 0.000% | 99.808% |
| 9942 | KINGS TOWN CONS | 0.000% | 99.809% |
| 9943 | SRI SPORTS LIMI | 0.000% | 99.809% |
| 9944 | KEYSTONE GL | 0.000% | 99.809% |
| 9945 | TOTTORI BANK | 0.000% | 99.810% |
| 9946 | NOCIL LTD | 0.000% | 99.810% |
| 9947 | MELCO HOLDINGS | 0.000% | 99.810% |
| 9948 | ELANDERS AB | 0.000% | 99.811% |
| 9949 | GRUPO LALA SAB | 0.000% | 99.811% |
| 9950 | SHINSEGAE ENGIN | 0.000% | 99.811% |
| 9951 | J.B. CHEM | 0.000% | 99.812% |
| 9952 | BOOM LOGISTICS | 0.000% | 99.812% |
| 9953 | HONWORLD GROUP | 0.000% | 99.812% |
| 9954 | PYEONG HWA AUTO | 0.000% | 99.813% |
| 9955 | FUKOKU CO LTD | 0.000% | 99.813% |
| 9956 | FORESTAR GROUP INC COMMON STOCK USD1.0 | 0.000% | 99.813% |
| 9957 | SUHEUNG CAPSULE | 0.000% | 99.814% |
| 9958 | CHINESE MARITIM | 0.000% | 99.814% |
| 9959 | WONDERFUL SKY F | 0.000% | 99.814% |
| 9960 | ACACIA RESEARCH CORP COMMON STOCK USD.001 | 0.000% | 99.815% |
| 9961 | DAEKYO | 0.000% | 99.815% |
| 9962 | SUBARU ENTERPRI | 0.000% | 99.815% |
| 9963 | ABC ARBITRAGE | 0.000% | 99.816% |
| 9964 | QUE COMMERCIAL | 0.000% | 99.816% |
| 9965 | ZUKEN INC | 0.000% | 99.817% |
| 9966 | ARDELYX INC COMMON STOCK USD.000001 | 0.000% | 99.817% |
| 9967 | STADIO HOLDINGS | 0.000% | 99.817% |
| 9968 | MBT FINANCIAL CORP COMMON STOCK | 0.000% | 99.818% |
| 9969 | EXFO INC | 0.000% | 99.818% |
| 9970 | PFSWEB INC COMMON STOCK USD.001 | 0.000% | 99.818% |
| 9971 | NET INSIGHT | 0.000% | 99.819% |
| 9972 | ADAIRS LTD | 0.000% | 99.819% |
| 9973 | THORN GROUP LTD | 0.000% | 99.819% |
| 9974 | TWI PHARMACEUTI | 0.000% | 99.820% |
| 9975 | FLOTEK INDUSTRIES INC COMMON STOCK USD.0001 | 0.000% | 99.820% |
| 9976 | OHB SE | 0.000% | 99.820% |
| 9977 | N.W BIO | 0.000% | 99.821% |
| 9978 | STAR MEDIA GROU | 0.000% | 99.821% |
| 9979 | SFP DINING | 0.000% | 99.821% |
| 9980 | GFPT PCL | 0.000% | 99.822% |
| 9981 | TOKYO ELECTRON | 0.000% | 99.822% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 9982 | SIWARD CRYSTAL | 0.000% | 99.822% |
| 9983 | SUNRUN INC COMMON STOCK USD.0001 | 0.000% | 99.823% |
| 9984 | ADURO BIOTECH INC COMMON STOCK USD.0001 | 0.000% | 99.823% |
| 9985 | SUMITOMO PRECIS | 0.000% | 99.823% |
| 9986 | SANFORD LTD | 0.000% | 99.824% |
| 9987 | MAHARASHTRA | 0.000% | 99.824% |
| 9988 | MEITO SANGYO CO | 0.000% | 99.824% |
| 9989 | EUSKALTEL SA | 0.000% | 99.825% |
| 9990 | INTEGRATED RESE | 0.000% | 99.825% |
| 9991 | CROWN CONFECTIO | 0.000% | 99.825% |
| 9992 | SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01 | 0.000% | 99.826% |
| 9993 | SATORI ELECTRIC | 0.000% | 99.826% |
| 9994 | TAIDOC TECHNOLO | 0.000% | 99.826% |
| 9995 | GILAT SATELLITE | 0.000% | 99.827% |
| 9996 | BHAKTI INVESTAM | 0.000% | 99.827% |
| 9997 | SANKO GOSEI LTD | 0.000% | 99.827% |
| 9998 | PACIFIC CENTURY | 0.000% | 99.828% |
| 9999 | SAN MIGUEL PURE | 0.000% | 99.828% |
| 10000 | SH LA CHAP | 0.000% | 99.828% |
| 10001 | UTD PLANTATION | 0.000% | 99.829% |
| 10002 | HAITAI CONFECTI | 0.000% | 99.829% |
| 10003 | FSP TECHNOLOGY | 0.000% | 99.829% |
| 10004 | SEOHAN CO LTD | 0.000% | 99.830% |
| 10005 | CAYMAN ENGLE Y I | 0.000% | 99.830% |
| 10006 | TORIGOE CO LTD | 0.000% | 99.830% |
| 10007 | DA-CIN CONSTRUC | 0.000% | 99.831% |
| 10008 | YUKEN KOGYO | 0.000% | 99.831% |
| 10009 | MEDIA GEN INC CVR COMMON STOCK | 0.000% | 99.831% |
| 10010 | SAM JIN PHARM | 0.000% | 99.832% |
| 10011 | WEIQIAO TEXTILE | 0.000% | 99.832% |
| 10012 | BRAEMAR SHIPPIN | 0.000% | 99.832% |
| 10013 | TOSHO CO LTD | 0.000% | 99.833% |
| 10014 | FURYU CORP | 0.000% | 99.833% |
| 10015 | ISENTIA GROUP L | 0.000% | 99.833% |
| 10016 | GADANG HOLDINGS | 0.000% | 99.834% |
| 10017 | JAPAN FOUNDTN E | 0.000% | 99.834% |
| 10018 | ESSA BANCORP INC COMMON STOCK USD.01 | 0.000% | 99.834% |
| 10019 | INTER PARFUMS | 0.000% | 99.835% |
| 10020 | NITTA GELATIN I | 0.000% | 99.835% |
| 10021 | SHINSEGAE INTER | 0.000% | 99.835% |
| 10022 | GRANGE RESOURCE | 0.000% | 99.836% |
| 10023 | BSM TECHNOLOGIE | 0.000% | 99.836% |
| 10024 | BANGKOK AVIAT F | 0.000% | 99.836% |
| 10025 | PSI AG GESELL F | 0.000% | 99.837% |
| 10026 | PAN-PACIFIC | 0.000% | 99.837% |
| 10027 | AKSIGORTA AS | 0.000% | 99.837% |
| 10028 | KOJIMA | 0.000% | 99.838% |
| 10029 | CHILLED & FROZE | 0.000% | 99.838% |
| 10030 | SUNLAND GROUP L | 0.000% | 99.838% |
| 10031 | FONAR CORP COMMON STOCK USD.0001 | 0.000% | 99.839% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10032 | SANDOWN CAPITAL | 0.000% | 99.839% |
| 10033 | KINGMAKER FOOTW | 0.000% | 99.839% |
| 10034 | KEIHANSHIN RL | 0.000% | 99.839% |
| 10035 | WHA CORP PCL | 0.000% | 99.840% |
| 10036 | TA-I TECHNOLOGY | 0.000% | 99.840% |
| 10037 | PROMOTORA DE IN | 0.000% | 99.840% |
| 10038 | MYSTATE LTD | 0.000% | 99.841% |
| 10039 | YONGNAM HOLDING | 0.000% | 99.841% |
| 10040 | ZIGNAGO VETRO S | 0.000% | 99.841% |
| 10041 | BOER POWER HOLD | 0.000% | 99.842% |
| 10042 | AMIYAKI TEI CO | 0.000% | 99.842% |
| 10043 | ASAHI KOGYOSHA | 0.000% | 99.842% |
| 10044 | SEIKA CORP | 0.000% | 99.843% |
| 10045 | SECOM JOSHINETS | 0.000% | 99.843% |
| 10046 | AMBASSADOR HOTE | 0.000% | 99.843% |
| 10047 | BEIJING JINGNEN | 0.000% | 99.844% |
| 10048 | GENIE ENERGY LTD B COMMON STOCK | 0.000% | 99.844% |
| 10049 | GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01 | 0.000% | 99.844% |
| 10050 | COPEL PARANA EN | 0.000% | 99.845% |
| 10051 | SAKAI OVEX CO L | 0.000% | 99.845% |
| 10052 | GEM DIAMONDS | 0.000% | 99.845% |
| 10053 | ESCALADE INC COMMON STOCK | 0.000% | 99.846% |
| 10054 | VP PLC | 0.000% | 99.846% |
| 10055 | CK LIFE SCIENCE | 0.000% | 99.846% |
| 10056 | WESTPORT INNOVA | 0.000% | 99.847% |
| 10057 | PTG ENERGY PCL | 0.000% | 99.847% |
| 10058 | NEXTURN | 0.000% | 99.847% |
| 10059 | PARIS MIKI INC | 0.000% | 99.847% |
| 10060 | SUNTECK | 0.000% | 99.848% |
| 10061 | SINO GAS & ENER | 0.000% | 99.848% |
| 10062 | BOMBAY RAYON FA | 0.000% | 99.848% |
| 10063 | SAFETY GODOWN C | 0.000% | 99.849% |
| 10064 | KEY TECHNOLOGY INC COMMON STOCK | 0.000% | 99.849% |
| 10065 | YELP INC COMMON STOCK USD.000001 | 0.000% | 99.849% |
| 10066 | MOTONIC CORP | 0.000% | 99.850% |
| 10067 | MICRONICS JAPAN | 0.000% | 99.850% |
| 10068 | VICTORIA PARK A | 0.000% | 99.850% |
| 10069 | KYUNGBANG LTD | 0.000% | 99.851% |
| 10070 | MUGEN ESTATE CO | 0.000% | 99.851% |
| 10071 | PP PROPERTI TBK | 0.000% | 99.851% |
| 10072 | BLACK BOX CORP | 0.000% | 99.852% |
| 10073 | MECHEL PJSC SPONSORED ADR ADR | 0.000% | 99.852% |
| 10074 | SINGHA ESTATE P | 0.000% | 99.852% |
| 10075 | TAKACHIHO ELECT | 0.000% | 99.853% |
| 10076 | APTEVO THERAPEUTICS INC COMMON STOCK USD.001 | 0.000% | 99.853% |
| 10077 | HANSAE YES24 HO | 0.000% | 99.853% |
| 10078 | FUTURE SYSTEMS | 0.000% | 99.853% |
| 10079 | HANKOOK SHELL O | 0.000% | 99.854% |
| 10080 | CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01 | 0.000% | 99.854% |
| 10081 | ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01 | 0.000% | 99.854% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10082 | PREMIER MARKETI | 0.000% | 99.855% |
| 10083 | GULF KEYSTONE P | 0.000% | 99.855% |
| 10084 | POINTS INTERNATIONAL LTD COMMON STOCK | 0.000% | 99.855% |
| 10085 | KPX CHEMICAL | 0.000% | 99.856% |
| 10086 | KOMEHYO | 0.000% | 99.856% |
| 10087 | HALCYON AGRI CO | 0.000% | 99.856% |
| 10088 | LOW & BONAR PLC | 0.000% | 99.857% |
| 10089 | GAMCO INVESTORS INC A COMMON STOCK USD.001 | 0.000% | 99.857% |
| 10090 | PARTNERS REAL E | 0.000% | 99.857% |
| 10091 | PRG-SCHULTZ INT | 0.000% | 99.858% |
| 10092 | REGIONAL CONT L | 0.000% | 99.858% |
| 10093 | HYUNDAI ENGINEE | 0.000% | 99.858% |
| 10094 | ITFOR INC | 0.000% | 99.858% |
| 10095 | NEMAK SAB DE CV | 0.000% | 99.859% |
| 10096 | PLDT INC SPON ADR ADR | 0.000% | 99.859% |
| 10097 | ENEVA SA | 0.000% | 99.859% |
| 10098 | NAKAYAMA STEEL | 0.000% | 99.860% |
| 10099 | YI JINNIndustr | 0.000% | 99.860% |
| 10100 | CONSUMER PORTFOLIO SERVICES COMMON STOCK | 0.000% | 99.860% |
| 10101 | VANTAGE INTERNA | 0.000% | 99.861% |
| 10102 | APPROACH RESOUR | 0.000% | 99.861% |
| 10103 | MOTHERCARE | 0.000% | 99.861% |
| 10104 | HT&E LTD | 0.000% | 99.862% |
| 10105 | PC TEL INC COMMON STOCK USD.001 | 0.000% | 99.862% |
| 10106 | SHUNFENG INTL C | 0.000% | 99.862% |
| 10107 | DYNASTY CERAMIC | 0.000% | 99.862% |
| 10108 | CHINA POWER CLE | 0.000% | 99.863% |
| 10109 | NICHIA STEEL WO | 0.000% | 99.863% |
| 10110 | LIPPO CIKARANG | 0.000% | 99.863% |
| 10111 | DHAMPUR SUGAR M | 0.000% | 99.864% |
| 10112 | CHC RESOURCES C | 0.000% | 99.864% |
| 10113 | SAN SHING FASTE | 0.000% | 99.864% |
| 10114 | MIVTACH SHAMIR | 0.000% | 99.865% |
| 10115 | RATNAMANI METAL | 0.000% | 99.865% |
| 10116 | DOUBLEDRAAGON PR | 0.000% | 99.865% |
| 10117 | TREASURE ASA | 0.000% | 99.865% |
| 10118 | GRANA Y MONTERO SA SPON ADR ADR | 0.000% | 99.866% |
| 10119 | C + F FINANCIAL CORP COMMON STOCK USD1.0 | 0.000% | 99.866% |
| 10120 | AFRICA ISRAEL P | 0.000% | 99.866% |
| 10121 | SHOBUNSHA PUB I | 0.000% | 99.867% |
| 10122 | KOBE ELECTRIC R | 0.000% | 99.867% |
| 10123 | KERUR HOLDINGS | 0.000% | 99.867% |
| 10124 | LIBERTY MEDIA CORP BRAVES A TRACKING STK | 0.000% | 99.868% |
| 10125 | J ALEXANDER S HOLDINGS COMMON STOCK USD.001 | 0.000% | 99.868% |
| 10126 | SPARK ENERGY INC CLASS A COMMON STOCK USD.01 | 0.000% | 99.868% |
| 10127 | KANADEN CORP | 0.000% | 99.868% |
| 10128 | RTX TELECOM | 0.000% | 99.869% |
| 10129 | INDOSAT TBK PT | 0.000% | 99.869% |
| 10130 | ALROV PROPRTIE | 0.000% | 99.869% |
| 10131 | EMPEROR ENTERTA | 0.000% | 99.870% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|---|----------------|--------------|
| 10132 | TWIN DISC INC COMMON STOCK | 0.000% | 99.870% |
| 10133 | DHI GROUP INC COMMON STOCK USD.01 | 0.000% | 99.870% |
| 10134 | MUTOW CO LTD | 0.000% | 99.871% |
| 10135 | HANEDA ZENITH H | 0.000% | 99.871% |
| 10136 | CELLCOM ISRAEL | 0.000% | 99.871% |
| 10137 | YIZHENG CHEM FI | 0.000% | 99.871% |
| 10138 | SUN KING POWER | 0.000% | 99.872% |
| 10139 | VIVA INDUSTRIAL | 0.000% | 99.872% |
| 10140 | MAIL.RU GROUP GDR REGS GDR USD.000005 | 0.000% | 99.872% |
| 10141 | NICE INFORMATIO | 0.000% | 99.873% |
| 10142 | NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01 | 0.000% | 99.873% |
| 10143 | STP & I PCL-FOR | 0.000% | 99.873% |
| 10144 | HARADA IND | 0.000% | 99.874% |
| 10145 | MITRA | 0.000% | 99.874% |
| 10146 | MIGROS TICARET | 0.000% | 99.874% |
| 10147 | GHCL LTD | 0.000% | 99.874% |
| 10148 | CEGEDIM | 0.000% | 99.875% |
| 10149 | TOWN HEALTH INT | 0.000% | 99.875% |
| 10150 | SINO THAI EN,FG | 0.000% | 99.875% |
| 10151 | STRONG PETROCHE | 0.000% | 99.876% |
| 10152 | GLOBAL BRANDS M | 0.000% | 99.876% |
| 10153 | JAPAN OIL TRANS | 0.000% | 99.876% |
| 10154 | SINMAG BAKERY M | 0.000% | 99.877% |
| 10155 | FNM SPA | 0.000% | 99.877% |
| 10156 | ASIA FINANCIAL | 0.000% | 99.877% |
| 10157 | UFP TECHNOLOGIES INC COMMON STOCK USD.01 | 0.000% | 99.877% |
| 10158 | ATENOR | 0.000% | 99.878% |
| 10159 | INTEGRAL DIAGNO | 0.000% | 99.878% |
| 10160 | RICHARDSON ELEC LTD COMMON STOCK USD.05 | 0.000% | 99.878% |
| 10161 | FIBRA SHOP PORT | 0.000% | 99.879% |
| 10162 | VECIMA NETWORKS | 0.000% | 99.879% |
| 10163 | SERVICE STREAM | 0.000% | 99.879% |
| 10164 | AWARE INC | 0.000% | 99.879% |
| 10165 | TOUNG LOONG TEX | 0.000% | 99.880% |
| 10166 | ENDUR TECH | 0.000% | 99.880% |
| 10167 | HARUM ENERGY TB | 0.000% | 99.880% |
| 10168 | KINGSGATE CONSD | 0.000% | 99.881% |
| 10169 | BEAR STATE FINANCIAL INC COMMON STOCK USD.01 | 0.000% | 99.881% |
| 10170 | MCCLATCHY CO CLASS A COMMON STOCK USD.01 | 0.000% | 99.881% |
| 10171 | GUORUI PROPRTI | 0.000% | 99.881% |
| 10172 | NSL LTD | 0.000% | 99.882% |
| 10173 | CYBERPOWER SYST | 0.000% | 99.882% |
| 10174 | POLYTEC ASSET H | 0.000% | 99.882% |
| 10175 | NESCO LTD | 0.000% | 99.883% |
| 10176 | LARSEN & TOUBRO | 0.000% | 99.883% |
| 10177 | SPRINGS GLOBAL | 0.000% | 99.883% |
| 10178 | HANA MICROELECT | 0.000% | 99.883% |
| 10179 | TECHNOTRANS AG | 0.000% | 99.884% |
| 10180 | LIBERTY MEDIA CORP BRAVES C TRACKING STK | 0.000% | 99.884% |
| 10181 | GEO ENERGY RESO | 0.000% | 99.884% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|---|----------------|--------------|
| 10182 | SYNGENE INTERNA | 0.000% | 99.885% |
| 10183 | ESSEL PROP | 0.000% | 99.885% |
| 10184 | TOMATO BANK LTD | 0.000% | 99.885% |
| 10185 | AGRO-KANESHO CO | 0.000% | 99.885% |
| 10186 | DATAWATCH CORP COMMON STOCK USD.01 | 0.000% | 99.886% |
| 10187 | KUNG SING ENGIN | 0.000% | 99.886% |
| 10188 | FUJI CORP/MIYAG | 0.000% | 99.886% |
| 10189 | TECHNO RYOWA LT | 0.000% | 99.887% |
| 10190 | YAIZU SUISANKAG | 0.000% | 99.887% |
| 10191 | BANKWELL FINANCIAL GROUP INC COMMON STOCK | 0.000% | 99.887% |
| 10192 | A MARK PRECIOUS METALS INC COMMON STOCK USD.01 | 0.000% | 99.887% |
| 10193 | HIAG IMMOBILIEN | 0.000% | 99.888% |
| 10194 | SHAN-LOONG | 0.000% | 99.888% |
| 10195 | MAX'S GROUP INC | 0.000% | 99.888% |
| 10196 | BEADELL RESOURC | 0.000% | 99.888% |
| 10197 | FILA SPA | 0.000% | 99.889% |
| 10198 | TAO HEUNG HOLDI | 0.000% | 99.889% |
| 10199 | INVICTA HOLDING | 0.000% | 99.889% |
| 10200 | BasicNet S.p.A. | 0.000% | 99.890% |
| 10201 | ENTERPRISE BANCORP INC COMMON STOCK USD.01 | 0.000% | 99.890% |
| 10202 | VITRO SA | 0.000% | 99.890% |
| 10203 | AKCANSА CIMENTO | 0.000% | 99.890% |
| 10204 | KYORITSU PRINTI | 0.000% | 99.891% |
| 10205 | KONOSHIMA CHEMI | 0.000% | 99.891% |
| 10206 | CHOSUN REFRACTO | 0.000% | 99.891% |
| 10207 | TRADELINK ELECT | 0.000% | 99.891% |
| 10208 | MAHARASHTRA SEA | 0.000% | 99.892% |
| 10209 | BIG SHOPPING CE | 0.000% | 99.892% |
| 10210 | SEASPINE HOLDINGS CORP COMMON STOCK USD.01 | 0.000% | 99.892% |
| 10211 | SNT CORP | 0.000% | 99.893% |
| 10212 | REGENT PACIFIC | 0.000% | 99.893% |
| 10213 | ABBOTT INDIA LT | 0.000% | 99.893% |
| 10214 | YOUYUAN INTERNA | 0.000% | 99.893% |
| 10215 | ITAB SHOP CONCE | 0.000% | 99.894% |
| 10216 | NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25 | 0.000% | 99.894% |
| 10217 | KEIYU CO., LTD | 0.000% | 99.894% |
| 10218 | KNR CONSTRUCTIO | 0.000% | 99.895% |
| 10219 | KYERYONG CONST | 0.000% | 99.895% |
| 10220 | CK SAN-ETSU | 0.000% | 99.895% |
| 10221 | SKF INDIA LTD | 0.000% | 99.895% |
| 10222 | PREMIER FINANCIAL BANCORP COMMON STOCK | 0.000% | 99.896% |
| 10223 | DAIDOH | 0.000% | 99.896% |
| 10224 | QUINTIS LTD | 0.000% | 99.896% |
| 10225 | BASIC-FIT NV | 0.000% | 99.896% |
| 10226 | SCOPE METALS GR | 0.000% | 99.897% |
| 10227 | GYM GROUP PLC/T | 0.000% | 99.897% |
| 10228 | SEMCON AB | 0.000% | 99.897% |
| 10229 | NEC NETWK & SYS | 0.000% | 99.897% |
| 10230 | ECO'S CO LTD/JA | 0.000% | 99.898% |
| 10231 | BSL CORPORATION | 0.000% | 99.898% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10232 | CLARK INC COMMO | 0.000% | 99.898% |
| 10233 | ROSTELECOM OJSC | 0.000% | 99.899% |
| 10234 | CHINOOK ENERGY | 0.000% | 99.899% |
| 10235 | BEIJINGWEST IND | 0.000% | 99.899% |
| 10236 | KEYANG ELEC | 0.000% | 99.899% |
| 10237 | SWORD GROUP | 0.000% | 99.900% |
| 10238 | KOHSOKU CORP | 0.000% | 99.900% |
| 10239 | TECHNOGYM SPA | 0.000% | 99.900% |
| 10240 | WATAHAN & CO LT | 0.000% | 99.900% |
| 10241 | ASHTROM PROPERT | 0.000% | 99.901% |
| 10242 | CRUCIALTEC CO L | 0.000% | 99.901% |
| 10243 | PINE CLIFF ENER | 0.000% | 99.901% |
| 10244 | INDUSTRIAL BLDG | 0.000% | 99.901% |
| 10245 | PMP COMMUNICATI | 0.000% | 99.902% |
| 10246 | FIRST JUKEN CO | 0.000% | 99.902% |
| 10247 | RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.000% | 99.902% |
| 10248 | ALLCARGO | 0.000% | 99.903% |
| 10249 | SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01 | 0.000% | 99.903% |
| 10250 | KUMHO INV BANK | 0.000% | 99.903% |
| 10251 | OROCOBRE LTD | 0.000% | 99.903% |
| 10252 | CHAMPION TECHNO | 0.000% | 99.904% |
| 10253 | MORTGAGE CHOICE | 0.000% | 99.904% |
| 10254 | ASESOR DE ACTIV | 0.000% | 99.904% |
| 10255 | MEDUSA MINING L | 0.000% | 99.904% |
| 10256 | CAVOTEC SA | 0.000% | 99.905% |
| 10257 | BOUSTEAD PLANTA | 0.000% | 99.905% |
| 10258 | KASEN INTERNATI | 0.000% | 99.905% |
| 10259 | INDO COUNT INDU | 0.000% | 99.905% |
| 10260 | ENERGY EQUITY C | 0.000% | 99.906% |
| 10261 | DONG A ELTEK CO | 0.000% | 99.906% |
| 10262 | HWA SHIN CO | 0.000% | 99.906% |
| 10263 | ALLIED ELECTRON | 0.000% | 99.906% |
| 10264 | GLOBAL LIGHTING | 0.000% | 99.907% |
| 10265 | NAK SEALING | 0.000% | 99.907% |
| 10266 | UNION MEDICAL H | 0.000% | 99.907% |
| 10267 | INDUSTRI JAMU D | 0.000% | 99.908% |
| 10268 | PHARMA MAR SA | 0.000% | 99.908% |
| 10269 | PAN BROTHERS TB | 0.000% | 99.908% |
| 10270 | AKIS GAYRIMENKU | 0.000% | 99.908% |
| 10271 | PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01 | 0.000% | 99.909% |
| 10272 | OTSUKA KAGU | 0.000% | 99.909% |
| 10273 | KYOWA LEATHER | 0.000% | 99.909% |
| 10274 | METRO KAJANG HL | 0.000% | 99.909% |
| 10275 | KOREA TECH BANK | 0.000% | 99.910% |
| 10276 | HONG YI FIBER I | 0.000% | 99.910% |
| 10277 | IDP EDUCATION L | 0.000% | 99.910% |
| 10278 | PRIME FOCUS | 0.000% | 99.910% |
| 10279 | SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01 | 0.000% | 99.911% |
| 10280 | SAN FANG CHEMIC | 0.000% | 99.911% |
| 10281 | CHANGH ETH | 0.000% | 99.911% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|---|----------------|--------------|
| 10282 | FOOD EMPIRE HOL | 0.000% | 99.911% |
| 10283 | STRATEC BIOMEDI | 0.000% | 99.912% |
| 10284 | UNISYS CORP | 0.000% | 99.912% |
| 10285 | WEATHERNEWS INC | 0.000% | 99.912% |
| 10286 | ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001 | 0.000% | 99.912% |
| 10287 | STEIN MART INC COMMON STOCK USD.01 | 0.000% | 99.913% |
| 10288 | DAEWON SANUP | 0.000% | 99.913% |
| 10289 | KEY TRONIC CORP COMMON STOCK | 0.000% | 99.913% |
| 10290 | CARASSO MOTORS | 0.000% | 99.913% |
| 10291 | SEVERFIELD-ROWE | 0.000% | 99.914% |
| 10292 | BIFFA PLC | 0.000% | 99.914% |
| 10293 | ECHELON FINANCI | 0.000% | 99.914% |
| 10294 | SHIMOJIMA CO LT | 0.000% | 99.914% |
| 10295 | EASTMAN KODAK CO COMMON STOCK USD.01 | 0.000% | 99.915% |
| 10296 | CARBORUNDUM | 0.000% | 99.915% |
| 10297 | CENTER LABORATO | 0.000% | 99.915% |
| 10298 | OCWEN FINANCIAL CORP COMMON STOCK USD.01 | 0.000% | 99.915% |
| 10299 | MALAKOFF CORP B | 0.000% | 99.916% |
| 10300 | ERM POWER LTD | 0.000% | 99.916% |
| 10301 | CAN DO CO LTD | 0.000% | 99.916% |
| 10302 | TOKYO TEKKO CO | 0.000% | 99.916% |
| 10303 | B2HOLDING ASA | 0.000% | 99.917% |
| 10304 | MINEROS S.A. | 0.000% | 99.917% |
| 10305 | C.BANNER INTERN | 0.000% | 99.917% |
| 10306 | OUG HOLDING | 0.000% | 99.917% |
| 10307 | LIFCO AB-B SHS | 0.000% | 99.918% |
| 10308 | BASWARE OYJ | 0.000% | 99.918% |
| 10309 | GRANULES INDIA | 0.000% | 99.918% |
| 10310 | EMPERADOR INC | 0.000% | 99.918% |
| 10311 | MANITOU | 0.000% | 99.918% |
| 10312 | KAPSCH TRAFFICC | 0.000% | 99.919% |
| 10313 | PHIHONG TECHNOL | 0.000% | 99.919% |
| 10314 | SALUTICA | 0.000% | 99.919% |
| 10315 | MJ GLEESON PLC | 0.000% | 99.919% |
| 10316 | TAIWAN PAPER&PU | 0.000% | 99.920% |
| 10317 | TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01 | 0.000% | 99.920% |
| 10318 | CHINA HANKING H | 0.000% | 99.920% |
| 10319 | HONG LEONG ASIA | 0.000% | 99.920% |
| 10320 | REALDOLMEN | 0.000% | 99.921% |
| 10321 | JK PAPER | 0.000% | 99.921% |
| 10322 | NATURAL ALTERNT | 0.000% | 99.921% |
| 10323 | GOLFZON CO LTD | 0.000% | 99.921% |
| 10324 | TAIHEIYO KOUHAT | 0.000% | 99.922% |
| 10325 | CARPETRRIGHT | 0.000% | 99.922% |
| 10326 | NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001 | 0.000% | 99.922% |
| 10327 | OVERSEAS CHINES | 0.000% | 99.922% |
| 10328 | SOLAR INDUS | 0.000% | 99.923% |
| 10329 | MAXVALU NISHINI | 0.000% | 99.923% |
| 10330 | DAWSON GEOPHYSICAL CO COMMON STOCK USD.01 | 0.000% | 99.923% |
| 10331 | MIDLAND REALTY | 0.000% | 99.923% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10332 | EIH LTD | 0.000% | 99.924% |
| 10333 | BLUECOM | 0.000% | 99.924% |
| 10334 | SIMPLEX INFRAST | 0.000% | 99.924% |
| 10335 | FORFARMERS NV | 0.000% | 99.924% |
| 10336 | HIROSHIMA ELEC | 0.000% | 99.924% |
| 10337 | PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01 | 0.000% | 99.925% |
| 10338 | POSFUL CORPORAT | 0.000% | 99.925% |
| 10339 | AUTECH | 0.000% | 99.925% |
| 10340 | CHEUK NANG HLDG | 0.000% | 99.925% |
| 10341 | NADEX CO LTD | 0.000% | 99.926% |
| 10342 | MC GROUP PUBLIC | 0.000% | 99.926% |
| 10343 | HALOWS CO LTD | 0.000% | 99.926% |
| 10344 | ZEALAND PHARMA | 0.000% | 99.926% |
| 10345 | BANCA SISTEMA S | 0.000% | 99.927% |
| 10346 | ALKANE RESOURCE | 0.000% | 99.927% |
| 10347 | NEPES CORPORATI | 0.000% | 99.927% |
| 10348 | SINCERE WATCH H | 0.000% | 99.927% |
| 10349 | CUMBERLAND PHARMACEUTICALS COMMON STOCK | 0.000% | 99.928% |
| 10350 | SODA NIKKA CO | 0.000% | 99.928% |
| 10351 | FDC LTD/INDIA | 0.000% | 99.928% |
| 10352 | IMPEXMETAL | 0.000% | 99.928% |
| 10353 | MUNSUN CAPITAL | 0.000% | 99.928% |
| 10354 | SERVIZI ITALIA | 0.000% | 99.929% |
| 10355 | CMMB VISION HOL | 0.000% | 99.929% |
| 10356 | VAIBHAV GL | 0.000% | 99.929% |
| 10357 | TRINITY LTD | 0.000% | 99.929% |
| 10358 | MARCOPOLO SA | 0.000% | 99.930% |
| 10359 | IMPERIAL HOTEL | 0.000% | 99.930% |
| 10360 | TVA GROUP INC B SHRS COMMON STOCK | 0.000% | 99.930% |
| 10361 | GRANDVISION BV | 0.000% | 99.930% |
| 10362 | TRIFAST PLC | 0.000% | 99.931% |
| 10363 | DIALIGHT PLC | 0.000% | 99.931% |
| 10364 | HT MEDIA LTD | 0.000% | 99.931% |
| 10365 | INDIAN OVERSEAS | 0.000% | 99.931% |
| 10366 | KONDOTEC INC | 0.000% | 99.931% |
| 10367 | BOOT(HENRY) & S | 0.000% | 99.932% |
| 10368 | OCL INDIA LTD | 0.000% | 99.932% |
| 10369 | COLLECTOR AB | 0.000% | 99.932% |
| 10370 | TOHOKU BANK | 0.000% | 99.932% |
| 10371 | RESURS HOLDING | 0.000% | 99.933% |
| 10372 | WISDOM HOLDINGS | 0.000% | 99.933% |
| 10373 | TOBU STORE CO L | 0.000% | 99.933% |
| 10374 | LBS BINA GROUP | 0.000% | 99.933% |
| 10375 | PROGRESS WERK A | 0.000% | 99.934% |
| 10376 | TIANJIN DEVMT H | 0.000% | 99.934% |
| 10377 | CHINA FINANCIAL | 0.000% | 99.934% |
| 10378 | VOXX INTERNATIONAL CORP COMMON STOCK USD.01 | 0.000% | 99.934% |
| 10379 | BANK INTERNASIO | 0.000% | 99.934% |
| 10380 | PIHLAJALINNA OY | 0.000% | 99.935% |
| 10381 | CROOZ INC | 0.000% | 99.935% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10382 | DA MING INTERNA | 0.000% | 99.935% |
| 10383 | INGERSOLL | 0.000% | 99.935% |
| 10384 | UNITY OPTO TECH | 0.000% | 99.936% |
| 10385 | NUVECTRA CORP COMMON STOCK USD.001 | 0.000% | 99.936% |
| 10386 | GE T&D INDIA LT | 0.000% | 99.936% |
| 10387 | TAT HONG HOLDIN | 0.000% | 99.936% |
| 10388 | PEOPLES FINANCIAL SERVICES COMMON STOCK USD2.0 | 0.000% | 99.936% |
| 10389 | TAIWAN FIRE & M | 0.000% | 99.937% |
| 10390 | SAVEZONE IC | 0.000% | 99.937% |
| 10391 | VOLT INFO SCIEN | 0.000% | 99.937% |
| 10392 | PERENNIAL REAL | 0.000% | 99.937% |
| 10393 | MANNATECH INC COMMON STOCK USD.0001 | 0.000% | 99.938% |
| 10394 | HATHWAY CABLE | 0.000% | 99.938% |
| 10395 | SNAI SPA | 0.000% | 99.938% |
| 10396 | AMICA WRONKI | 0.000% | 99.938% |
| 10397 | TOKYO SANGY | 0.000% | 99.938% |
| 10398 | INTL PAPER | 0.000% | 99.939% |
| 10399 | TYCOONS GROUP E | 0.000% | 99.939% |
| 10400 | BURWILL HOLDING | 0.000% | 99.939% |
| 10401 | SINO GRANDNESS | 0.000% | 99.939% |
| 10402 | DICKSON CONCEPT | 0.000% | 99.940% |
| 10403 | NATURES SUNSHIN | 0.000% | 99.940% |
| 10404 | FUJISHOJI CO.LT | 0.000% | 99.940% |
| 10405 | INTER CARS SA | 0.000% | 99.940% |
| 10406 | VBG GROUP AB | 0.000% | 99.940% |
| 10407 | PESTECH | 0.000% | 99.941% |
| 10408 | YNH PROPERTY BH | 0.000% | 99.941% |
| 10409 | GREAVES COT | 0.000% | 99.941% |
| 10410 | ACNB CORP COMMON STOCK USD2.5 | 0.000% | 99.941% |
| 10411 | HUA ENG WIRE&CA | 0.000% | 99.942% |
| 10412 | MIN AIK TECHNOL | 0.000% | 99.942% |
| 10413 | WILLBROS GROUP INC COMMON STOCK USD.05 | 0.000% | 99.942% |
| 10414 | JINMAO INVESTME | 0.000% | 99.942% |
| 10415 | SUNDARAM | 0.000% | 99.942% |
| 10416 | ASTRAL POLY | 0.000% | 99.943% |
| 10417 | LIFENET INSURAN | 0.000% | 99.943% |
| 10418 | SHIHLIN ELEC & | 0.000% | 99.943% |
| 10419 | WING TAI PROPER | 0.000% | 99.943% |
| 10420 | AES GENER SA | 0.000% | 99.943% |
| 10421 | SYNDAX PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.000% | 99.944% |
| 10422 | NEW YORK & CO I | 0.000% | 99.944% |
| 10423 | AKZO NOBEL INDI | 0.000% | 99.944% |
| 10424 | BAJAJ CORP LTD | 0.000% | 99.944% |
| 10425 | DY CORP | 0.000% | 99.944% |
| 10426 | HORIZON SECURIT | 0.000% | 99.945% |
| 10427 | HANMI SEMICONDU | 0.000% | 99.945% |
| 10428 | PLATZER FASTIGH | 0.000% | 99.945% |
| 10429 | PACASMAYO | 0.000% | 99.945% |
| 10430 | VICTORY NEW MAT | 0.000% | 99.946% |
| 10431 | MAXITRANS INDS | 0.000% | 99.946% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|--------------------------------------|----------------|--------------|
| 10432 | HOGG ROBINSON G | 0.000% | 99.946% |
| 10433 | LAKSHMI VILAS B | 0.000% | 99.946% |
| 10434 | UEM EDGENTA BHD | 0.000% | 99.946% |
| 10435 | VGI GLOBAL MEDI | 0.000% | 99.947% |
| 10436 | ROLLS-ROYCE HOL | 0.000% | 99.947% |
| 10437 | CALEDONIA MININ | 0.000% | 99.947% |
| 10438 | WAH SEONG | 0.000% | 99.947% |
| 10439 | INVESTIS HOLDIN | 0.000% | 99.947% |
| 10440 | BLUE SQUARE REA | 0.000% | 99.948% |
| 10441 | TAIYEN BIOTECH | 0.000% | 99.948% |
| 10442 | INROM CONSTRUCT | 0.000% | 99.948% |
| 10443 | HAGOROMO FOODS | 0.000% | 99.948% |
| 10444 | MAHINDRA LIFESC | 0.000% | 99.948% |
| 10445 | JYOTHY LABORATO | 0.000% | 99.949% |
| 10446 | SILOAM INTERNAT | 0.000% | 99.949% |
| 10447 | VALNEVA SE | 0.000% | 99.949% |
| 10448 | NAVKAR CORP LTD | 0.000% | 99.949% |
| 10449 | STANDARD CHEMIC | 0.000% | 99.950% |
| 10450 | CGN MINING CO L | 0.000% | 99.950% |
| 10451 | COCO'S JAPAN CO | 0.000% | 99.950% |
| 10452 | TAINAN ENTERPRI | 0.000% | 99.950% |
| 10453 | CATHAY NO 1 REI | 0.000% | 99.950% |
| 10454 | TSEC CORP | 0.000% | 99.951% |
| 10455 | CLEANAWAY WASTE | 0.000% | 99.951% |
| 10456 | COMVITA LTD | 0.000% | 99.951% |
| 10457 | CHC HEALTHCARE | 0.000% | 99.951% |
| 10458 | TOPPS TILES | 0.000% | 99.951% |
| 10459 | CASTINGS | 0.000% | 99.952% |
| 10460 | KANSAI SUPERMAR | 0.000% | 99.952% |
| 10461 | S.A.S. DRAGON H | 0.000% | 99.952% |
| 10462 | FUTURE LIFESTYL | 0.000% | 99.952% |
| 10463 | MELBOURNE IT | 0.000% | 99.952% |
| 10464 | GFOOT CO LTD | 0.000% | 99.953% |
| 10465 | PARAGON CAR | 0.000% | 99.953% |
| 10466 | DUTY FREE INTER | 0.000% | 99.953% |
| 10467 | VOLUTION GROUP | 0.000% | 99.953% |
| 10468 | SSI GROUP INC | 0.000% | 99.953% |
| 10469 | IBI GROUP INC. | 0.000% | 99.954% |
| 10470 | INFOMEDIA | 0.000% | 99.954% |
| 10471 | KAORI HEAT TREA | 0.000% | 99.954% |
| 10472 | ZHUHAI HLDGS IN | 0.000% | 99.954% |
| 10473 | HANKUK PAPER MF | 0.000% | 99.954% |
| 10474 | COUNTRYSIDE PRO | 0.000% | 99.955% |
| 10475 | STAGE STORES INC COMMON STOCK USD.01 | 0.000% | 99.955% |
| 10476 | SHILPA MED | 0.000% | 99.955% |
| 10477 | NEXUS AG | 0.000% | 99.955% |
| 10478 | CHORUS LTD ADR ADR | 0.000% | 99.955% |
| 10479 | ZHONGYU GAS HOL | 0.000% | 99.956% |
| 10480 | FAGRON | 0.000% | 99.956% |
| 10481 | LUCAS BOLS NV | 0.000% | 99.956% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10482 | SIYARAM | 0.000% | 99.956% |
| 10483 | KISCO HOLDINGS | 0.000% | 99.956% |
| 10484 | RAMKRISHNA | 0.000% | 99.957% |
| 10485 | AEGIS LOGISTICS | 0.000% | 99.957% |
| 10486 | ADVANCETEK ENTE | 0.000% | 99.957% |
| 10487 | ISE CHEMICAL CO | 0.000% | 99.957% |
| 10488 | PIPAVAV DEFENCE | 0.000% | 99.957% |
| 10489 | PARANAPANEMA SA | 0.000% | 99.958% |
| 10490 | KINKI SHARYO CO | 0.000% | 99.958% |
| 10491 | FOM CONST Y CON | 0.000% | 99.958% |
| 10492 | CW GROUP HLDGS | 0.000% | 99.958% |
| 10493 | RXP SERVICES LT | 0.000% | 99.958% |
| 10494 | ALLGEIER SE | 0.000% | 99.958% |
| 10495 | AGV PRODUCTS | 0.000% | 99.959% |
| 10496 | CPI AEROSTRUCTURES INC COMMON STOCK USD.001 | 0.000% | 99.959% |
| 10497 | R.E.A. HOLDINGS | 0.000% | 99.959% |
| 10498 | MAUREL ET PROM | 0.000% | 99.959% |
| 10499 | COCA-COLA ICECE | 0.000% | 99.959% |
| 10500 | TOTAL GABON | 0.000% | 99.960% |
| 10501 | KYOWA ELECTRONI | 0.000% | 99.960% |
| 10502 | ORIENTAL WATCH | 0.000% | 99.960% |
| 10503 | KINTETSU DPT ST | 0.000% | 99.960% |
| 10504 | PROGRESS ENERGY INC SR UNSECURED 12/19 4.875 | 0.000% | 99.960% |
| 10505 | TA ANN HOLDINGS | 0.000% | 99.961% |
| 10506 | SITTOY GROUP HLD | 0.000% | 99.961% |
| 10507 | VINA CONCHA Y T | 0.000% | 99.961% |
| 10508 | CORP BANK | 0.000% | 99.961% |
| 10509 | FIRSTSOURCE SOL | 0.000% | 99.961% |
| 10510 | TERNA ENERGY SA | 0.000% | 99.961% |
| 10511 | PHILEX MINING C | 0.000% | 99.962% |
| 10512 | TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01 | 0.000% | 99.962% |
| 10513 | NICHOLAS FINANCIAL INC COMMON STOCK | 0.000% | 99.962% |
| 10514 | MACMAHON HOLDIN | 0.000% | 99.962% |
| 10515 | MODUSLINK GLOBA | 0.000% | 99.962% |
| 10516 | GOOD RESOURCES | 0.000% | 99.963% |
| 10517 | YIP'S CHEMICAL | 0.000% | 99.963% |
| 10518 | MAGNI-TECH INDU | 0.000% | 99.963% |
| 10519 | CENTURY PACIFIC | 0.000% | 99.963% |
| 10520 | RANE H | 0.000% | 99.963% |
| 10521 | EUROTECH SPA | 0.000% | 99.963% |
| 10522 | TAKE SOLUTN | 0.000% | 99.964% |
| 10523 | PETRA FOODS LTD | 0.000% | 99.964% |
| 10524 | GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01 | 0.000% | 99.964% |
| 10525 | MTLM | 0.000% | 99.964% |
| 10526 | HENGDELI HOLDIN | 0.000% | 99.964% |
| 10527 | TSUI WAH HOLDIN | 0.000% | 99.965% |
| 10528 | VULCABRAS AZALE | 0.000% | 99.965% |
| 10529 | KMH | 0.000% | 99.965% |
| 10530 | THERMAX LTD | 0.000% | 99.965% |
| 10531 | NNIT A/S | 0.000% | 99.965% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|---|----------------|--------------|
| 10532 | NISSEI INDUSTRI | 0.000% | 99.965% |
| 10533 | SKANDINAVISKA E | 0.000% | 99.966% |
| 10534 | COOR SERVICE MA | 0.000% | 99.966% |
| 10535 | DIFFER GRP | 0.000% | 99.966% |
| 10536 | GRUPO GICSA SA | 0.000% | 99.966% |
| 10537 | ERICSSON LM-A S | 0.000% | 99.966% |
| 10538 | HEIDELBERGCEMEN | 0.000% | 99.966% |
| 10539 | SELVAAG BOLIG A | 0.000% | 99.967% |
| 10540 | NORWEGIAN PROPE | 0.000% | 99.967% |
| 10541 | SELCUK ECZA DEP | 0.000% | 99.967% |
| 10542 | EZRA HOLDINGS | 0.000% | 99.967% |
| 10543 | NAGANO KEIKI CO | 0.000% | 99.967% |
| 10544 | DRDGOLD LTD | 0.000% | 99.968% |
| 10545 | HONG KONG FERRY | 0.000% | 99.968% |
| 10546 | RAI WAY SPA | 0.000% | 99.968% |
| 10547 | MEDEQUITIES REALTY TRUST INC REIT USD.01 | 0.000% | 99.968% |
| 10548 | UTD MALACCA BER | 0.000% | 99.968% |
| 10549 | BANYAN TREE HOL | 0.000% | 99.968% |
| 10550 | VICTORY CITY IN | 0.000% | 99.969% |
| 10551 | DAEWOO SHIPBUIL | 0.000% | 99.969% |
| 10552 | FULLER SMITH & | 0.000% | 99.969% |
| 10553 | SANGSIN BRAKE | 0.000% | 99.969% |
| 10554 | CHRISTOPHER + BANKS CORP COMMON STOCK USD.01 | 0.000% | 99.969% |
| 10555 | CHINA RUNDONG A | 0.000% | 99.969% |
| 10556 | KIMOTO CO LTD | 0.000% | 99.970% |
| 10557 | CARR'S GROUP PL | 0.000% | 99.970% |
| 10558 | AGORA | 0.000% | 99.970% |
| 10559 | PACIFIC ONLINE | 0.000% | 99.970% |
| 10560 | KRAKATAU STEEL | 0.000% | 99.970% |
| 10561 | ASIA SATELLITE | 0.000% | 99.970% |
| 10562 | TOTAL ACCESS CO | 0.000% | 99.971% |
| 10563 | AYGAZ | 0.000% | 99.971% |
| 10564 | EUROZ LTD | 0.000% | 99.971% |
| 10565 | MIGHTY RIVER PO | 0.000% | 99.971% |
| 10566 | TOW CO LTD | 0.000% | 99.971% |
| 10567 | TANDY LEATHER FACTORY INC COMMON STOCK USD.0024 | 0.000% | 99.971% |
| 10568 | BILLABONG INTER | 0.000% | 99.972% |
| 10569 | WHIRLPOOL OF IN | 0.000% | 99.972% |
| 10570 | MEDIVIR | 0.000% | 99.972% |
| 10571 | BEST BRIDAL INC | 0.000% | 99.972% |
| 10572 | JAKKS PACIFIC INC COMMON STOCK USD.001 | 0.000% | 99.972% |
| 10573 | JNBY DESIGN LTD | 0.000% | 99.972% |
| 10574 | ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001 | 0.000% | 99.973% |
| 10575 | GWANGJU SHINSEG | 0.000% | 99.973% |
| 10576 | EASTERN MEDIA | 0.000% | 99.973% |
| 10577 | SANYO HOUSING N | 0.000% | 99.973% |
| 10578 | JBF INDUSTRIES | 0.000% | 99.973% |
| 10579 | DONG AH TIR | 0.000% | 99.973% |
| 10580 | GROUP FIVE | 0.000% | 99.974% |
| 10581 | TBK Co., Ltd. | 0.000% | 99.974% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|---|----------------|--------------|
| 10582 | YAC CO LTD | 0.000% | 99.974% |
| 10583 | DONGBU SECURITI | 0.000% | 99.974% |
| 10584 | ENEA AB | 0.000% | 99.974% |
| 10585 | UNITED MICROELECTRON SP ADR ADR | 0.000% | 99.974% |
| 10586 | LK TECH | 0.000% | 99.975% |
| 10587 | Tessi S.A. | 0.000% | 99.975% |
| 10588 | RGC RESOURCES INC COMMON STOCK USD5.0 | 0.000% | 99.975% |
| 10589 | NEW TIMES ENERG | 0.000% | 99.975% |
| 10590 | YUNNAN WATER IN | 0.000% | 99.975% |
| 10591 | CONSTANTIN MEDI | 0.000% | 99.975% |
| 10592 | RATTANINDIA | 0.000% | 99.976% |
| 10593 | ORIGIN ELECTRIC | 0.000% | 99.976% |
| 10594 | GETIN HOLDING S | 0.000% | 99.976% |
| 10595 | TURK TRKTOR VE | 0.000% | 99.976% |
| 10596 | WMIH CORP COMMON STOCK USD.00001 | 0.000% | 99.976% |
| 10597 | IRC LIMITED | 0.000% | 99.976% |
| 10598 | NEPTUNE TECHNOL | 0.000% | 99.977% |
| 10599 | CB INDUSTRIAL P | 0.000% | 99.977% |
| 10600 | LINK NET TBK PT | 0.000% | 99.977% |
| 10601 | WIN HANVERKY HO | 0.000% | 99.977% |
| 10602 | NATIONAL AGRICU | 0.000% | 99.977% |
| 10603 | LEMMINKAINEN OY | 0.000% | 99.977% |
| 10604 | ROSETTA STONE INC COMMON STOCK USD.00005 | 0.000% | 99.977% |
| 10605 | SEJONG INDUSTRI | 0.000% | 99.978% |
| 10606 | GLAXO SMITHKLIN | 0.000% | 99.978% |
| 10607 | D.B. CORP LIMIT | 0.000% | 99.978% |
| 10608 | OCEANA GROUP LT | 0.000% | 99.978% |
| 10609 | ROS AGRO PLC GD | 0.000% | 99.978% |
| 10610 | MANNING + NAPIER INC COMMON STOCK USD.01 | 0.000% | 99.978% |
| 10611 | T4F ENTRETENIMN | 0.000% | 99.978% |
| 10612 | DIXIE GROUP INC COMMON STOCK USD3.0 | 0.000% | 99.979% |
| 10613 | K1 VENTURES LTD | 0.000% | 99.979% |
| 10614 | LOW KENG HUAT(S | 0.000% | 99.979% |
| 10615 | HSIN CHONG CONS | 0.000% | 99.979% |
| 10616 | BALLANTYNE STRONG INC COMMON STOCK USD.01 | 0.000% | 99.979% |
| 10617 | SALEM COMM CORP | 0.000% | 99.979% |
| 10618 | FREQUENCY ELEC | 0.000% | 99.980% |
| 10619 | SHIDAX CORP | 0.000% | 99.980% |
| 10620 | SALIM IVOMAS | 0.000% | 99.980% |
| 10621 | HOSTELWORLD GRO | 0.000% | 99.980% |
| 10622 | TRIVENI TURBINE | 0.000% | 99.980% |
| 10623 | GDI INTERGRATED | 0.000% | 99.980% |
| 10624 | EQUITAL | 0.000% | 99.980% |
| 10625 | NVC LIGHTING HO | 0.000% | 99.981% |
| 10626 | NATIONAL RESEARCH CORP A COMMON STOCK USD.001 | 0.000% | 99.981% |
| 10627 | INES CORPORATIO | 0.000% | 99.981% |
| 10628 | STREET CAPITAL | 0.000% | 99.981% |
| 10629 | ROULARTA MEDIA | 0.000% | 99.981% |
| 10630 | PAVILION REAL E | 0.000% | 99.981% |
| 10631 | ANTALIS INTERNA | 0.000% | 99.981% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10632 | ATHENS WATER SU | 0.000% | 99.981% |
| 10633 | GROUP LEASE PUB | 0.000% | 99.982% |
| 10634 | HUAJUN HOLDINGS | 0.000% | 99.982% |
| 10635 | LSL PROPERTY SE | 0.000% | 99.982% |
| 10636 | RIZAL COMML BAN | 0.000% | 99.982% |
| 10637 | NAGARJUNA FERTI | 0.000% | 99.982% |
| 10638 | HOKKAI CAN CO | 0.000% | 99.982% |
| 10639 | NEO-NEON HOLDIN | 0.000% | 99.982% |
| 10640 | HC2 HOLDINGS INC COMMON STOCK USD.001 | 0.000% | 99.983% |
| 10641 | TILT RENEWABLES | 0.000% | 99.983% |
| 10642 | WARTECK INVEST | 0.000% | 99.983% |
| 10643 | TAKASHIMA & CO | 0.000% | 99.983% |
| 10644 | HONEYWELL | 0.000% | 99.983% |
| 10645 | BANCO PAN SA | 0.000% | 99.983% |
| 10646 | CRISIL LTD | 0.000% | 99.983% |
| 10647 | COXON PRECISE I | 0.000% | 99.984% |
| 10648 | KIAN JOO CAN FC | 0.000% | 99.984% |
| 10649 | TRAKCJA SA | 0.000% | 99.984% |
| 10650 | FAR EAST HOLDIN | 0.000% | 99.984% |
| 10651 | TOKYO THEATRES | 0.000% | 99.984% |
| 10652 | BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001 | 0.000% | 99.984% |
| 10653 | PLATINUM GROUP | 0.000% | 99.984% |
| 10654 | BIO PAPPEL SAB | 0.000% | 99.984% |
| 10655 | RECKON LTD | 0.000% | 99.985% |
| 10656 | WEE HUR HOLDING | 0.000% | 99.985% |
| 10657 | PEARL ORIENTAL | 0.000% | 99.985% |
| 10658 | FLYBE GROUP PLC | 0.000% | 99.985% |
| 10659 | OLYMPIC CORP | 0.000% | 99.985% |
| 10660 | LOGISTEC CORP C | 0.000% | 99.985% |
| 10661 | DYNAMIC ELECTRO | 0.000% | 99.985% |
| 10662 | RUBICON PROJECT INC/THE COMMON STOCK USD.00001 | 0.000% | 99.986% |
| 10663 | LIPOCINE INC COMMON STOCK USD.0001 | 0.000% | 99.986% |
| 10664 | FUJISASH CO LTD | 0.000% | 99.986% |
| 10665 | OZFOREX GROUP L | 0.000% | 99.986% |
| 10666 | SILVER BASE GRO | 0.000% | 99.986% |
| 10667 | AVENG | 0.000% | 99.986% |
| 10668 | MIMAKI ENGINEER | 0.000% | 99.986% |
| 10669 | ELEC DE STRASBO | 0.000% | 99.986% |
| 10670 | MARUYAMA MFG CO | 0.000% | 99.987% |
| 10671 | LIBERTY GOLD CO | 0.000% | 99.987% |
| 10672 | CERAGON NETWORK | 0.000% | 99.987% |
| 10673 | PT INTERNATIONAL | 0.000% | 99.987% |
| 10674 | IPE GROUP LTD | 0.000% | 99.987% |
| 10675 | S.T.CHEMICAL CO | 0.000% | 99.987% |
| 10676 | MIMEDX GROUP INC COMMON STOCK USD.001 | 0.000% | 99.987% |
| 10677 | URSTADT BIDDLE PROPERTIES REIT USD.01 | 0.000% | 99.987% |
| 10678 | SUGIH ENERGY TB | 0.000% | 99.988% |
| 10679 | NIPPON FILCON C | 0.000% | 99.988% |
| 10680 | INTEVAC INC | 0.000% | 99.988% |
| 10681 | HAKUTO CO | 0.000% | 99.988% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10682 | FAES FARMA SA R | 0.000% | 99.988% |
| 10683 | SUPALAI PCL WTS | 0.000% | 99.988% |
| 10684 | KAM HING INTERN | 0.000% | 99.988% |
| 10685 | AUSWIDE BANK LT | 0.000% | 99.988% |
| 10686 | FABRYKI MEBLI F | 0.000% | 99.988% |
| 10687 | INTRALOT SA - I | 0.000% | 99.989% |
| 10688 | AFFINE | 0.000% | 99.989% |
| 10689 | K.P.R. MILL | 0.000% | 99.989% |
| 10690 | HARTE HANKS INC COMMON STOCK USD1.0 | 0.000% | 99.989% |
| 10691 | SERVICSOURCE INTERNATIONAL COMMON STOCK USD.0001 | 0.000% | 99.989% |
| 10692 | MIYOSHI OIL & F | 0.000% | 99.989% |
| 10693 | ONO SOKKI CO | 0.000% | 99.989% |
| 10694 | ATLANTICUS HOLDINGS CORP COMMON STOCK | 0.000% | 99.989% |
| 10695 | ALANDSBANKEN | 0.000% | 99.989% |
| 10696 | VIRCO MFG CORPORATION COMMON STOCK USD.01 | 0.000% | 99.990% |
| 10697 | BSQUARE CORP COMMON STOCK | 0.000% | 99.990% |
| 10698 | A&D CO LTD | 0.000% | 99.990% |
| 10699 | LAURA ASHLEY HO | 0.000% | 99.990% |
| 10700 | WORLD HOLDINGS | 0.000% | 99.990% |
| 10701 | IRADIMED CORP COMMON STOCK USD.0001 | 0.000% | 99.990% |
| 10702 | ASHFORD INC COMMON STOCK USD.01 | 0.000% | 99.990% |
| 10703 | SKYLINE CORP | 0.000% | 99.990% |
| 10704 | DYAX CORPORATIO | 0.000% | 99.990% |
| 10705 | SUNWAY CONSTRUC | 0.000% | 99.991% |
| 10706 | EASTMAIN RES IN | 0.000% | 99.991% |
| 10707 | TOWER LTD | 0.000% | 99.991% |
| 10708 | INTERSECTIONS INC COMMON STOCK USD.01 | 0.000% | 99.991% |
| 10709 | BGF RETAIL CO L | 0.000% | 99.991% |
| 10710 | HIPAY GROUP SA | 0.000% | 99.991% |
| 10711 | COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05 | 0.000% | 99.991% |
| 10712 | MEDICAL SYSTEM | 0.000% | 99.991% |
| 10713 | MIN XIN HLDGS | 0.000% | 99.991% |
| 10714 | PROMOTORA Y OPE | 0.000% | 99.991% |
| 10715 | AMREP CORP COMMON STOCK USD.1 | 0.000% | 99.992% |
| 10716 | 5PAISA CAPITAL | 0.000% | 99.992% |
| 10717 | WILLIS LEASE FINANCE CORP COMMON STOCK USD.01 | 0.000% | 99.992% |
| 10718 | SUNWAY BHD WTS | 0.000% | 99.992% |
| 10719 | OOEDO ONSEN REI | 0.000% | 99.992% |
| 10720 | GUANGNAN(HLDGS) | 0.000% | 99.992% |
| 10721 | CHEROKEE INC COMMON STOCK USD.02 | 0.000% | 99.992% |
| 10722 | STARK TECHNOLOG | 0.000% | 99.992% |
| 10723 | CHINA RARE EART | 0.000% | 99.992% |
| 10724 | CROCODILE GARME | 0.000% | 99.992% |
| 10725 | GALLANT VENTURE | 0.000% | 99.993% |
| 10726 | FRAGRANCE GROUP | 0.000% | 99.993% |
| 10727 | TOWN CENTRE SEC | 0.000% | 99.993% |
| 10728 | HANISON CONSTRU | 0.000% | 99.993% |
| 10729 | QAD INC B COMMON STOCK USD.001 | 0.000% | 99.993% |
| 10730 | PFENEX INC COMMON STOCK USD.001 | 0.000% | 99.993% |
| 10731 | BGR ENERGY SYST | 0.000% | 99.993% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|---|----------------|--------------|
| 10732 | SOCAM DEVELOPME | 0.000% | 99.993% |
| 10733 | KOSEI SECURITIE | 0.000% | 99.993% |
| 10734 | SIERRA METALS I | 0.000% | 99.993% |
| 10735 | MEDCO ENERGI IN | 0.000% | 99.993% |
| 10736 | HOKKAIDO GAS CO | 0.000% | 99.994% |
| 10737 | FRIEDMAN INDUSTRIES COMMON STOCK USD1.0 | 0.000% | 99.994% |
| 10738 | ASPEN GROUP | 0.000% | 99.994% |
| 10739 | STEEL & TUBE HL | 0.000% | 99.994% |
| 10740 | MCKAY SECURITIE | 0.000% | 99.994% |
| 10741 | NRJ GROUP | 0.000% | 99.994% |
| 10742 | DYNASTY FINE WI | 0.000% | 99.994% |
| 10743 | BOUSTEAD PROJEC | 0.000% | 99.994% |
| 10744 | GLORIOUS SUN EN | 0.000% | 99.994% |
| 10745 | ASANTE INC | 0.000% | 99.994% |
| 10746 | KONG SUN HLDGS | 0.000% | 99.994% |
| 10747 | CONSTRUCTORA CO | 0.000% | 99.995% |
| 10748 | GLOBAL MEDICAL REIT INC REIT | 0.000% | 99.995% |
| 10749 | TSH RESOURCES B | 0.000% | 99.995% |
| 10750 | ARCELORMITTAL S | 0.000% | 99.995% |
| 10751 | ABTERRA LTD | 0.000% | 99.995% |
| 10752 | IGUATEMI EMP SH | 0.000% | 99.995% |
| 10753 | ANXIN-CHINA HOL | 0.000% | 99.995% |
| 10754 | BOLU CIMENTO SA | 0.000% | 99.995% |
| 10755 | CHINA LOTSYNERG | 0.000% | 99.995% |
| 10756 | TELEGRAAF MEDIA | 0.000% | 99.995% |
| 10757 | FOUNTAIN SET HL | 0.000% | 99.995% |
| 10758 | PETRUS RESOURCE | 0.000% | 99.995% |
| 10759 | ZEDGE INC CL B COMMON STOCK | 0.000% | 99.995% |
| 10760 | PRIME MEDIA GRO | 0.000% | 99.996% |
| 10761 | CATABASIS PHARMACEUTICALS IN COMMON STOCK USD.001 | 0.000% | 99.996% |
| 10762 | CHINA PROPERTIE | 0.000% | 99.996% |
| 10763 | NIHON TRIM CO | 0.000% | 99.996% |
| 10764 | BIOSCRIP INC COMMON STOCK USD.0001 | 0.000% | 99.996% |
| 10765 | V1 GROUP LTD | 0.000% | 99.996% |
| 10766 | ADDNODE GROUP A | 0.000% | 99.996% |
| 10767 | MEGASTUDY CO LT | 0.000% | 99.996% |
| 10768 | ABAN OFFSHORE | 0.000% | 99.996% |
| 10769 | CHINA FIBER OPT | 0.000% | 99.996% |
| 10770 | NICE SPA | 0.000% | 99.996% |
| 10771 | HITE HOLDINGS C | 0.000% | 99.996% |
| 10772 | US AUTO PARTS N | 0.000% | 99.996% |
| 10773 | I-CABLE COMMUNI | 0.000% | 99.997% |
| 10774 | FORTRESS PAPER | 0.000% | 99.997% |
| 10775 | INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001 | 0.000% | 99.997% |
| 10776 | OVER FIFTY GP L | 0.000% | 99.997% |
| 10777 | SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01 | 0.000% | 99.997% |
| 10778 | PERCEPTRON INC COMMON STOCK USD.01 | 0.000% | 99.997% |
| 10779 | FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01 | 0.000% | 99.997% |
| 10780 | XERIUM TECHNOLO | 0.000% | 99.997% |
| 10781 | FUELCELL ENERGY INC COMMON STOCK USD.0001 | 0.000% | 99.997% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10782 | JINDAL POLY FIL | 0.000% | 99.997% |
| 10783 | DELTICOM AG | 0.000% | 99.997% |
| 10784 | TRUBA ALAM MANU | 0.000% | 99.997% |
| 10785 | ALTISOURCE ASSET MANAGEMENT COMMON STOCK | 0.000% | 99.997% |
| 10786 | GAFISA SA RTS E | 0.000% | 99.997% |
| 10787 | FERRATUM OYJ | 0.000% | 99.997% |
| 10788 | BRAVO BRIO RESTAURANT GROUP COMMON STOCK | 0.000% | 99.997% |
| 10789 | SALMAT LTD | 0.000% | 99.997% |
| 10790 | ECOSYNTHETIX IN | 0.000% | 99.998% |
| 10791 | CHINA DYNAMICS | 0.000% | 99.998% |
| 10792 | KONA GRILL INC COMMON STOCK USD.01 | 0.000% | 99.998% |
| 10793 | POLARIS SOFTWARE | 0.000% | 99.998% |
| 10794 | ARRIUM LTD | 0.000% | 99.998% |
| 10795 | BLOOMSBURY PUBL | 0.000% | 99.998% |
| 10796 | BROCKMAN MINING | 0.000% | 99.998% |
| 10797 | COOLPAD GROUP L | 0.000% | 99.998% |
| 10798 | MITCHAM INDUSTRIES INC COMMON STOCK USD.01 | 0.000% | 99.998% |
| 10799 | PALADIN ENERGY | 0.000% | 99.998% |
| 10800 | QUMU CORP COMMON STOCK USD.01 | 0.000% | 99.998% |
| 10801 | MALAYSIAN RESOU | 0.000% | 99.998% |
| 10802 | 13 HOLDINGS LTD | 0.000% | 99.998% |
| 10803 | LOTTE CONFECT | 0.000% | 99.998% |
| 10804 | BE GROUP AB | 0.000% | 99.998% |
| 10805 | DESTINATION MATERNITY CORP COMMON STOCK USD.01 | 0.000% | 99.998% |
| 10806 | ENGLOBAL CORP COMMON STOCK USD.001 | 0.000% | 99.998% |
| 10807 | BRIILLIANT CIRCL | 0.000% | 99.998% |
| 10808 | ENERGY ABSOLUTE | 0.000% | 99.998% |
| 10809 | RCM TECHNOLOGIES INC COMMON STOCK USD.05 | 0.000% | 99.998% |
| 10810 | TUNAS RIDEAN | 0.000% | 99.998% |
| 10811 | YEO HIAP SENG | 0.000% | 99.999% |
| 10812 | PARADISE ENTERT | 0.000% | 99.999% |
| 10813 | QUNXING PAPER H | 0.000% | 99.999% |
| 10814 | CHINA DAYE NON- | 0.000% | 99.999% |
| 10815 | AEGON NV | 0.000% | 99.999% |
| 10816 | SINAR MAS MULTI | 0.000% | 99.999% |
| 10817 | LUKS GROUP (VH) | 0.000% | 99.999% |
| 10818 | UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001 | 0.000% | 99.999% |
| 10819 | WATPAC LIMITED | 0.000% | 99.999% |
| 10820 | CHARGEURS SA | 0.000% | 99.999% |
| 10821 | TEEKAY TANKERS | 0.000% | 99.999% |
| 10822 | JONES ENERGY INC A COMMON STOCK USD.001 | 0.000% | 99.999% |
| 10823 | DAN FORM HOLDIN | 0.000% | 99.999% |
| 10824 | PERPETUAL ENERG | 0.000% | 99.999% |
| 10825 | SOCIETE MANUTAN | 0.000% | 99.999% |
| 10826 | TCL MULTIMEDIA | 0.000% | 99.999% |
| 10827 | JAKARTA INTL HT | 0.000% | 99.999% |
| 10828 | TAKACHIHO KOHEK | 0.000% | 99.999% |
| 10829 | PROSAFE ASA | 0.000% | 99.999% |
| 10830 | DOGUS OTOMOTIV | 0.000% | 99.999% |
| 10831 | CARINDALE PROPE | 0.000% | 99.999% |

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

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