

DFA Canada Global Equity Portfolio - Class I (USD)

As of March 31, 2017 (Updated Monthly)

Source: RBC

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

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

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|----|--|----------------|--------------|
| 1 | AT+T INC COMMON STOCK USD1.0 | 0.913% | 0.913% |
| 2 | BANK OF MONTREAL COMMON STOCK | 0.887% | 1.800% |
| 3 | APPLE INC | 0.869% | 2.669% |
| 4 | WELLS FARGO + CO COMMON STOCK USD1.666 | 0.865% | 3.534% |
| 5 | JPMORGAN CHASE + CO COMMON STOCK USD1.0 | 0.864% | 4.398% |
| 6 | BANK OF NOVA SCOTIA COMMON STOCK | 0.749% | 5.147% |
| 7 | TORONTO DOMINION BANK COMMON STOCK | 0.682% | 5.829% |
| 8 | SUNCOR ENERGY INC COMMON STOCK | 0.632% | 6.461% |
| 9 | ROYAL BANK OF CANADA COMMON STOCK | 0.625% | 7.086% |
| 10 | EXXON MOBIL CORP COMMON STOCK | 0.549% | 7.635% |
| 11 | BANK OF AMERICA | 0.471% | 8.106% |
| 12 | INTEL CORP COMMON STOCK USD.001 | 0.447% | 8.553% |
| 13 | CHEVRON CORP COMMON STOCK USD.75 | 0.421% | 8.974% |
| 14 | MANULIFE FINANCIAL CORP COMMON STOCK | 0.376% | 9.350% |
| 15 | COMCAST CORP CLASS A COMMON STOCK USD.01 | 0.370% | 9.720% |
| 16 | MICROSOFT CORP COMMON STOCK USD.00000625 | 0.367% | 10.087% |
| 17 | CAN IMPERIAL BK OF COMMERCE COMMON STOCK | 0.364% | 10.451% |
| 18 | CISCO SYSTEMS | 0.357% | 10.808% |
| 19 | CANADIAN NATURAL RESOURCES COMMON STOCK | 0.351% | 11.159% |
| 20 | CITIGROUP INC COMMON STOCK USD.01 | 0.336% | 11.495% |
| 21 | PFIZER INC COMMON STOCK USD.05 | 0.333% | 11.828% |
| 22 | WAL-MART STORES | 0.316% | 12.144% |
| 23 | SAMSUNG ELECTRO | 0.286% | 12.431% |
| 24 | JOHNSON + JOHNSON COMMON STOCK USD1.0 | 0.286% | 12.716% |
| 25 | TOTAL SA | 0.279% | 12.995% |
| 26 | NESTLE SA | 0.261% | 13.256% |
| 27 | PROCTER + GAMBLE CO/THE COMMON STOCK | 0.255% | 13.511% |
| 28 | NATIONAL BK CDA | 0.251% | 13.762% |
| 29 | SUN LIFE FINANCIAL INC COMMON STOCK | 0.238% | 14.000% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|----|---|----------------|--------------|
| 30 | MAGNA INTERNATIONAL INC COMMON STOCK | 0.231% | 14.231% |
| 31 | DAIMLER AG | 0.226% | 14.457% |
| 32 | TRANSCANADA CORP COMMON STOCK | 0.224% | 14.682% |
| 33 | UNITEDHEALTH GR | 0.222% | 14.903% |
| 34 | TOYOTA MOTOR CO | 0.219% | 15.123% |
| 35 | CHINA CONST BK | 0.217% | 15.340% |
| 36 | GENERAL MOTORS CO COMMON STOCK USD.01 | 0.216% | 15.556% |
| 37 | BP PLC SPONS ADR ADR | 0.214% | 15.770% |
| 38 | WALT DISNEY(HLD) | 0.214% | 15.984% |
| 39 | AMAZON.COM INC | 0.211% | 16.195% |
| 40 | VERIZON COMMUNICATIONS INC COMMON STOCK USD.1 | 0.204% | 16.399% |
| 41 | ENBRIDGE INC COMMON STOCK | 0.202% | 16.600% |
| 42 | ALPHABET INC CL C COMMON STOCK USD.001 | 0.201% | 16.801% |
| 43 | FACEBOOK INC A COMMON STOCK USD.000006 | 0.198% | 16.999% |
| 44 | GENERAL ELECTRIC CO COMMON STOCK USD.06 | 0.197% | 17.196% |
| 45 | BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033 | 0.195% | 17.392% |
| 46 | ALPHABET INC CL A COMMON STOCK USD.001 | 0.195% | 17.586% |
| 47 | HSBC HOLDINGS PLC SPONS ADR ADR USD.5 | 0.192% | 17.779% |
| 48 | US BANCORP COMMON STOCK USD.01 | 0.188% | 17.967% |
| 49 | FORD MOTOR CO COMMON STOCK USD.01 | 0.186% | 18.153% |
| 50 | CANADIAN NATL RAILWAY CO COMMON STOCK | 0.185% | 18.338% |
| 51 | WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01 | 0.182% | 18.520% |
| 52 | CVS HEALTH CORP COMMON STOCK USD.01 | 0.175% | 18.695% |
| 53 | MERCK + CO. INC. COMMON STOCK USD.5 | 0.174% | 18.870% |
| 54 | QUALCOMM INC COMMON STOCK USD.0001 | 0.174% | 19.043% |
| 55 | BCE INC COMMON STOCK | 0.166% | 19.210% |
| 56 | ALLERGAN PLC | 0.165% | 19.375% |
| 57 | BASF SE | 0.163% | 19.538% |
| 58 | TIME WARNER INC COMMON STOCK USD.01 | 0.162% | 19.699% |
| 59 | TRAVELERS COS | 0.160% | 19.859% |
| 60 | GOLDMAN SACHS GROUP INC COMMON STOCK USD.01 | 0.159% | 20.018% |
| 61 | MORGAN STANLEY COMMON STOCK USD.01 | 0.158% | 20.177% |
| 62 | PNC BANK | 0.154% | 20.331% |
| 63 | BHP BILLITON LT | 0.153% | 20.484% |
| 64 | SIMON PROPERTY GROUP INC REIT USD.0001 | 0.149% | 20.633% |
| 65 | UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0 | 0.148% | 20.782% |
| 66 | UNION PACIFIC CORP COMMON STOCK USD2.5 | 0.146% | 20.928% |
| 67 | HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01 | 0.144% | 21.072% |
| 68 | CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001 | 0.141% | 21.213% |
| 69 | ORACLE CORP COMMON STOCK USD.01 | 0.139% | 21.352% |
| 70 | ROYAL DUTCH SHE | 0.137% | 21.488% |
| 71 | SCHLUMBERGER LTD COMMON STOCK USD.01 | 0.134% | 21.623% |
| 72 | FAIRFAX FINANCI | 0.132% | 21.755% |
| 73 | CENOVUS ENERGY INC COMMON STOCK | 0.132% | 21.887% |
| 74 | BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01 | 0.132% | 22.019% |
| 75 | WASTE CONNECTIONS INC COMMON STOCK | 0.130% | 22.150% |
| 76 | BNP PARIBAS SA | 0.129% | 22.279% |
| 77 | CONOCOPHILLIPS COMMON STOCK USD.01 | 0.129% | 22.408% |
| 78 | COCA-COLA CO | 0.127% | 22.535% |
| 79 | AUST & NZ BANK | 0.127% | 22.661% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 80 | AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5 | 0.125% | 22.787% |
| 81 | MEDTRONIC PLC | 0.125% | 22.912% |
| 82 | VISA INC CLASS A SHARES COMMON STOCK USD.0001 | 0.124% | 23.036% |
| 83 | INDUSTRIAL & CO | 0.123% | 23.159% |
| 84 | AMERICAN EXPRESS CO COMMON STOCK USD.2 | 0.122% | 23.282% |
| 85 | POTASH CORP OF SASKATCHEWAN COMMON STOCK NPV | 0.122% | 23.403% |
| 86 | ANTHEM INC COMMON STOCK USD.01 | 0.121% | 23.525% |
| 87 | AGNICO EAGLE MINES LTD COMMON STOCK | 0.119% | 23.644% |
| 88 | ACE LTD | 0.119% | 23.763% |
| 89 | BANCO SANTANDER | 0.119% | 23.882% |
| 90 | AGRIUM INC COMMON STOCK NPV | 0.118% | 24.000% |
| 91 | SIEMENS AG | 0.118% | 24.118% |
| 92 | TECK RESOURCES LTD CLS B COMMON STOCK | 0.117% | 24.235% |
| 93 | BROOKFIELD ASSET MANAGE CL A COMMON STOCK | 0.115% | 24.350% |
| 94 | CAPITAL ONE FIN | 0.113% | 24.463% |
| 95 | DEUTSCHE TELEKO | 0.112% | 24.575% |
| 96 | GOLDCORP INC COMMON STOCK | 0.111% | 24.686% |
| 97 | ROYAL DUTCH SH- | 0.111% | 24.797% |
| 98 | EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01 | 0.111% | 24.908% |
| 99 | ABBOTT LABORATORIES COMMON STOCK | 0.110% | 25.018% |
| 100 | THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0 | 0.110% | 25.128% |
| 101 | VALERO ENERGY C | 0.109% | 25.237% |
| 102 | CSX CORP | 0.109% | 25.346% |
| 103 | MICRON TECHNOLO | 0.109% | 25.454% |
| 104 | ENCANA CORP COMMON STOCK | 0.109% | 25.563% |
| 105 | CRESCENT POINT ENERGY CORP COMMON STOCK | 0.107% | 25.670% |
| 106 | INDUSTRIAL ALLI | 0.107% | 25.776% |
| 107 | AETNA INC COMMON STOCK USD.01 | 0.106% | 25.883% |
| 108 | VODAFONE GROUP | 0.106% | 25.989% |
| 109 | HOME DEPOT INC COMMON STOCK USD.05 | 0.106% | 26.094% |
| 110 | FORTIS INC COMMON STOCK | 0.105% | 26.199% |
| 111 | AMGEN INC COMMON STOCK USD.0001 | 0.105% | 26.304% |
| 112 | BAYERISCHE MOTO | 0.104% | 26.408% |
| 113 | CANADIAN TIRE C | 0.104% | 26.512% |
| 114 | VOLKSWAGEN AG | 0.103% | 26.615% |
| 115 | KRAFT HEINZ CO/THE COMMON STOCK USD.01 | 0.103% | 26.718% |
| 116 | NOVARTIS AG | 0.101% | 26.819% |
| 117 | ABB LTD | 0.100% | 26.919% |
| 118 | NATL AUSTRALIA | 0.099% | 27.018% |
| 119 | WESTPAC BANK CO | 0.099% | 27.117% |
| 120 | UNIBAIL-RODAMCO | 0.098% | 27.215% |
| 121 | LUNDIN MINING C | 0.098% | 27.313% |
| 122 | DANAHER CORP COMMON STOCK USD.01 | 0.097% | 27.410% |
| 123 | PEPSICO INC COMMON STOCK USD.017 | 0.096% | 27.506% |
| 124 | PHILIP MORRIS INTERNATIONAL COMMON STOCK | 0.096% | 27.602% |
| 125 | FIRST QUANTUM M | 0.096% | 27.698% |
| 126 | GLENCORE XSTRA | 0.094% | 27.792% |
| 127 | BB+T CORP COMMON STOCK USD5.0 | 0.094% | 27.887% |
| 128 | SHAW COMMUNICATIONS INC B COMMON STOCK | 0.094% | 27.980% |
| 129 | INTL BUSINESS MACHINES CORP COMMON STOCK USD.2 | 0.093% | 28.074% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 130 | KINROSS GOLD CORP COMMON STOCK | 0.093% | 28.167% |
| 131 | FEDEX CORPORATI | 0.093% | 28.260% |
| 132 | DELTA AIRLINES | 0.092% | 28.352% |
| 133 | METLIFE INC COMMON STOCK USD.01 | 0.092% | 28.444% |
| 134 | NORFOLK STHN CO | 0.091% | 28.534% |
| 135 | SNC-LAVALIN GRO | 0.090% | 28.625% |
| 136 | ORANGE SA | 0.090% | 28.714% |
| 137 | HITACHI | 0.090% | 28.804% |
| 138 | BP PLC | 0.088% | 28.892% |
| 139 | PUBLIC STORAGE | 0.088% | 28.980% |
| 140 | PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01 | 0.088% | 29.067% |
| 141 | MARATHON PETROLEUM CORP COMMON STOCK | 0.087% | 29.154% |
| 142 | ROCHE HOLDING A | 0.086% | 29.240% |
| 143 | CAMECO CORP COMMON STOCK | 0.085% | 29.325% |
| 144 | BLACKROCK INC COMMON STOCK USD.01 | 0.085% | 29.411% |
| 145 | AFLAC INC COMMON STOCK USD.1 | 0.085% | 29.496% |
| 146 | EQUINIX INC REIT USD.001 | 0.084% | 29.580% |
| 147 | SYNCHRONY FINANCIAL COMMON STOCK USD.001 | 0.084% | 29.665% |
| 148 | ALTRIA GROUP INC COMMON STOCK USD.333 | 0.083% | 29.748% |
| 149 | TOURMALINE OIL | 0.083% | 29.831% |
| 150 | WEST FRASER TIM | 0.083% | 29.914% |
| 151 | HONDA MOTOR CO | 0.082% | 29.996% |
| 152 | MONDELEZ INTERNATIONAL INC A COMMON STOCK | 0.082% | 30.077% |
| 153 | TELUS CORPORATI | 0.081% | 30.159% |
| 154 | KINDER MORGAN INC COMMON STOCK USD.01 | 0.081% | 30.240% |
| 155 | RIO TINTO PLC SPON ADR ADR | 0.081% | 30.321% |
| 156 | CK HUTCHINSON H | 0.081% | 30.402% |
| 157 | CATERPILLAR INC COMMON STOCK USD1.0 | 0.081% | 30.482% |
| 158 | FINNING INTL LT | 0.080% | 30.562% |
| 159 | NEWBELCO SA/NV | 0.080% | 30.642% |
| 160 | BANK OF CHINA L | 0.077% | 30.719% |
| 161 | ALTAGAS LTD | 0.077% | 30.795% |
| 162 | ARC RESOURCES L | 0.076% | 30.872% |
| 163 | PROLOGIS INC REIT USD.01 | 0.076% | 30.948% |
| 164 | SOC GENERALE | 0.076% | 31.024% |
| 165 | EATON CORP PLC | 0.075% | 31.099% |
| 166 | PAN AMERICAN SILVER CORP COMMON STOCK | 0.075% | 31.174% |
| 167 | JOHNSON CONTROL | 0.075% | 31.249% |
| 168 | BLACKBERRY LTD COMMON STOCK | 0.074% | 31.323% |
| 169 | WOODSIDE PETROL | 0.074% | 31.397% |
| 170 | YAHOO INC | 0.074% | 31.471% |
| 171 | UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01 | 0.073% | 31.544% |
| 172 | TENCENT HLDGS L | 0.073% | 31.617% |
| 173 | TEXAS INSTRUMEN | 0.073% | 31.690% |
| 174 | PHILLIPS 66 COMMON STOCK | 0.072% | 31.762% |
| 175 | ASSIC GENERALI | 0.072% | 31.834% |
| 176 | ALLSTATE CORP COMMON STOCK USD.01 | 0.072% | 31.906% |
| 177 | SUNTRUST BANKS | 0.071% | 31.978% |
| 178 | STATE STREET CORP COMMON STOCK USD1.0 | 0.071% | 32.049% |
| 179 | AVALONBAY COMMUNITIES INC REIT USD.01 | 0.071% | 32.119% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 180 | BCO BILBAO VIZC | 0.071% | 32.190% |
| 181 | DISCOVER FINL S | 0.071% | 32.261% |
| 182 | MICHELIN(CGDE) | 0.070% | 32.331% |
| 183 | SUMITOMO MITSUI | 0.070% | 32.402% |
| 184 | ELEMENT FINANCI | 0.070% | 32.472% |
| 185 | WELLTOWER INC REIT USD1.0 | 0.070% | 32.542% |
| 186 | ZURICH FIN SVS | 0.070% | 32.612% |
| 187 | ENI S.P.A. | 0.070% | 32.682% |
| 188 | SOUTHWEST AIRLI | 0.069% | 32.750% |
| 189 | CHINA MOBILE LT | 0.069% | 32.819% |
| 190 | NOVARTIS AG SPONSORED ADR ADR | 0.069% | 32.888% |
| 191 | SILVER WHEATON CORP COMMON STOCK | 0.069% | 32.956% |
| 192 | WESTERN DIGITAL | 0.068% | 33.025% |
| 193 | 3M CO COMMON STOCK USD.01 | 0.068% | 33.093% |
| 194 | CHINA NATIONAL | 0.068% | 33.161% |
| 195 | LLOYDS BANKING | 0.068% | 33.229% |
| 196 | EMPIRE CO LTD N | 0.068% | 33.297% |
| 197 | MITSUBISHI UFJ | 0.068% | 33.365% |
| 198 | HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0 | 0.067% | 33.432% |
| 199 | INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01 | 0.067% | 33.499% |
| 200 | CORNING INC COMMON STOCK USD.5 | 0.067% | 33.567% |
| 201 | BAYER AG | 0.067% | 33.634% |
| 202 | GEORGE WESTON L | 0.067% | 33.701% |
| 203 | TFI INTERNATION | 0.067% | 33.768% |
| 204 | KONINKLIJKE AHO | 0.067% | 33.834% |
| 205 | CMNWLTH BK OF A | 0.067% | 33.901% |
| 206 | AMERIPRISE FINANCIAL INC COMMON STOCK USD.01 | 0.066% | 33.967% |
| 207 | VERESEN INC. | 0.066% | 34.033% |
| 208 | PEMBINA PIPELINE CORP COMMON STOCK NPV | 0.066% | 34.099% |
| 209 | THOMSON REUTERS CORP COMMON STOCK | 0.065% | 34.164% |
| 210 | MCDONALD S CORP COMMON STOCK USD.01 | 0.065% | 34.229% |
| 211 | CANADIAN WESTER | 0.065% | 34.294% |
| 212 | ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01 | 0.065% | 34.359% |
| 213 | CAE INC COMMON STOCK | 0.065% | 34.424% |
| 214 | ENBRIDGE | 0.065% | 34.489% |
| 215 | IBERDROLA SA | 0.065% | 34.554% |
| 216 | HON HAI PRECISI | 0.065% | 34.619% |
| 217 | CME GROUP INC COMMON STOCK USD.01 | 0.065% | 34.683% |
| 218 | T MOBILE US INC COMMON STOCK USD.0001 | 0.065% | 34.748% |
| 219 | MASTERCARD INC A COMMON STOCK USD.0001 | 0.064% | 34.812% |
| 220 | EQUITY RESIDENT | 0.064% | 34.876% |
| 221 | IMPERIAL OIL LTD COMMON STOCK | 0.064% | 34.940% |
| 222 | METHANEX CORP COMMON STOCK | 0.064% | 35.003% |
| 223 | LOBLAW COS LTD | 0.063% | 35.067% |
| 224 | ABBVIE INC COMMON STOCK USD.01 | 0.063% | 35.130% |
| 225 | ALAMOS GOLD INC CLASS A COMMON STOCK | 0.063% | 35.193% |
| 226 | NVIDIA CORP | 0.063% | 35.256% |
| 227 | VENTAS INC-REIT | 0.063% | 35.319% |
| 228 | LINAMAR CORP | 0.063% | 35.382% |
| 229 | AIA GROUP LTD | 0.063% | 35.444% |

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|-----|--|----------------|--------------|
| 230 | BEST BUY CO INC | 0.062% | 35.507% |
| 231 | ENGIE | 0.062% | 35.569% |
| 232 | FIAT CHRYSLER A | 0.062% | 35.630% |
| 233 | BOEING CO/THE COMMON STOCK USD5.0 | 0.062% | 35.692% |
| 234 | SYNGENTA AG | 0.061% | 35.753% |
| 235 | GILDAN ACTIVEWEAR INC COMMON STOCK | 0.061% | 35.814% |
| 236 | CANADIAN PACIFIC RAILWAY LTD COMMON STOCK | 0.061% | 35.874% |
| 237 | MIZUHO FINANCIA | 0.060% | 35.934% |
| 238 | ALLIANZ AG | 0.060% | 35.994% |
| 239 | ASTRAZENECA PLC SPONS ADR ADR | 0.060% | 36.054% |
| 240 | AXA | 0.060% | 36.113% |
| 241 | VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV | 0.060% | 36.173% |
| 242 | TOYOTA MOTOR CO | 0.059% | 36.232% |
| 243 | ARCHER DANIELS | 0.059% | 36.291% |
| 244 | STANLEY BLACK + DECKER INC COMMON STOCK USD2.5 | 0.059% | 36.350% |
| 245 | OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2 | 0.058% | 36.408% |
| 246 | CELGENE CORP | 0.058% | 36.466% |
| 247 | ITAU UNIBANCO S | 0.058% | 36.524% |
| 248 | TAIWAN SEMI-ADR | 0.058% | 36.582% |
| 249 | PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01 | 0.058% | 36.640% |
| 250 | CENTURYLINK INC COMMON STOCK USD1.0 | 0.058% | 36.698% |
| 251 | MOHAWK INDUSTRIES INC COMMON STOCK USD.01 | 0.058% | 36.755% |
| 252 | UPM-KYMMENE OYJ | 0.057% | 36.813% |
| 253 | PING AN INSURAN | 0.057% | 36.870% |
| 254 | CARNIVAL CORP COMMON STOCK USD.01 | 0.057% | 36.928% |
| 255 | B2GOLD CORP COM | 0.057% | 36.985% |
| 256 | WHITECAP RESOUR | 0.057% | 37.042% |
| 257 | INGERSOLL-RAND | 0.057% | 37.099% |
| 258 | SONY CORP | 0.057% | 37.156% |
| 259 | NISSAN MOTOR CO | 0.057% | 37.213% |
| 260 | BOSTON PROPERTIES INC REIT USD.01 | 0.057% | 37.270% |
| 261 | ALIMENTATION CO | 0.056% | 37.326% |
| 262 | WESTJET AIRLINE | 0.056% | 37.382% |
| 263 | PEUGEOT SA | 0.056% | 37.438% |
| 264 | WSP GLOBAL INC | 0.056% | 37.494% |
| 265 | HARTFORD FINANC | 0.056% | 37.550% |
| 266 | COSTCO WHOLESALE | 0.056% | 37.606% |
| 267 | FIFTH THIRD BAN | 0.055% | 37.661% |
| 268 | CCL INDS INC CL | 0.055% | 37.716% |
| 269 | REGIONS FINANCIAL CORP COMMON STOCK USD.01 | 0.055% | 37.771% |
| 270 | LAURENTIAN BANK | 0.055% | 37.825% |
| 271 | TARGET CORPORAT | 0.055% | 37.880% |
| 272 | MITSUBISHI CHEM | 0.055% | 37.935% |
| 273 | AKZO NOBEL NV | 0.054% | 37.989% |
| 274 | TYSON FOODS INC | 0.054% | 38.043% |
| 275 | HUSKY ENERGY IN | 0.054% | 38.096% |
| 276 | RIOCAN REAL EST | 0.054% | 38.150% |
| 277 | COMPAGNIE DE SA | 0.053% | 38.203% |
| 278 | MGM MIRAGE INC | 0.053% | 38.256% |
| 279 | TESORO CORP | 0.053% | 38.310% |

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|-----|---|----------------|--------------|
| 280 | GOODYEAR TIRE & | 0.053% | 38.363% |
| 281 | WHIRLPOOL CORP | 0.053% | 38.416% |
| 282 | RIO TINTO | 0.053% | 38.469% |
| 283 | CRH | 0.053% | 38.522% |
| 284 | ALLIANZ SE SPON ADR ADR | 0.053% | 38.575% |
| 285 | M + T BANK CORP COMMON STOCK USD.5 | 0.053% | 38.627% |
| 286 | MAPLE LEAF FOOD | 0.052% | 38.679% |
| 287 | LAFARGEHOLCIM L | 0.052% | 38.731% |
| 288 | NORDEA AB | 0.052% | 38.783% |
| 289 | CNOOC LTD | 0.052% | 38.835% |
| 290 | VIACOM INC CLASS B COMMON STOCK USD.001 | 0.052% | 38.886% |
| 291 | CHINA MOBILE | 0.052% | 38.938% |
| 292 | NIKE INC CL B COMMON STOCK USD1.0 | 0.052% | 38.990% |
| 293 | BHP BILLITON PL | 0.051% | 39.041% |
| 294 | OCEANAGOLD CORP | 0.051% | 39.092% |
| 295 | IAMGOLD CORP COMMON STOCK | 0.051% | 39.144% |
| 296 | INTACT FINANCIA | 0.051% | 39.195% |
| 297 | GILEAD SCIENCES | 0.051% | 39.246% |
| 298 | BARRICK GOLD CORP COMMON STOCK | 0.051% | 39.297% |
| 299 | LVMH MOET HENNE | 0.051% | 39.348% |
| 300 | TE CONNECTIVITY | 0.051% | 39.399% |
| 301 | MOLSONCOORS-B-U | 0.051% | 39.450% |
| 302 | ELDORADO GOLD CORP COMMON STOCK | 0.051% | 39.501% |
| 303 | GEN DYNAMICS CO | 0.050% | 39.551% |
| 304 | STARBUCKS CORP | 0.050% | 39.601% |
| 305 | CELESTICA INC COMMON STOCK NPV | 0.050% | 39.651% |
| 306 | SANOFI-AVENTIS | 0.050% | 39.702% |
| 307 | H&R REIT UNITS | 0.050% | 39.752% |
| 308 | CIE FINANCIERE | 0.050% | 39.802% |
| 309 | ING GROEP NV | 0.050% | 39.852% |
| 310 | UBS GROUP | 0.050% | 39.901% |
| 311 | CGI GROUP INC CLASS A COMMON STOCK | 0.049% | 39.951% |
| 312 | VORNADO REALTY TRUST REIT USD.04 | 0.049% | 40.000% |
| 313 | BROADCOM LTD | 0.049% | 40.049% |
| 314 | ALIBABA GROUP HOLDING SP ADR ADR USD.000025 | 0.049% | 40.097% |
| 315 | PROGRESSIVE CORP COMMON STOCK USD1.0 | 0.049% | 40.146% |
| 316 | SAPUTO GROUP IN | 0.049% | 40.195% |
| 317 | STATOIL ASA | 0.049% | 40.243% |
| 318 | DIGITAL REALTY | 0.048% | 40.292% |
| 319 | LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1 | 0.048% | 40.340% |
| 320 | GREAT WEST LIFE | 0.048% | 40.388% |
| 321 | SOFTBANK CORP | 0.048% | 40.437% |
| 322 | LEAR CORP | 0.048% | 40.485% |
| 323 | TRANSALTA CORP COMMON STOCK | 0.048% | 40.533% |
| 324 | ANADARKO PETROL | 0.048% | 40.581% |
| 325 | PEYTO EXPLORATI | 0.048% | 40.630% |
| 326 | EASTMAN CHEMICA | 0.048% | 40.678% |
| 327 | ROLLS-ROYCE GRO | 0.048% | 40.726% |
| 328 | RAYTHEON COMPANY COMMON STOCK USD.01 | 0.048% | 40.774% |
| 329 | QUEST DIAGNOSTI | 0.048% | 40.821% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 330 | SCOTTISH AND SO | 0.047% | 40.869% |
| 331 | OPEN TEXT CORPO | 0.047% | 40.916% |
| 332 | ROGERS COMMUNICATIONS INC B COMMON STOCK | 0.047% | 40.964% |
| 333 | LINK R/EST INVE | 0.047% | 41.011% |
| 334 | MACQUARIE GP LT | 0.047% | 41.058% |
| 335 | SCHWAB(CHARLES) | 0.047% | 41.105% |
| 336 | HYUNDAI MOTOR C | 0.047% | 41.151% |
| 337 | SKYWORKS SOLUTIONS INC COMMON STOCK USD.25 | 0.046% | 41.198% |
| 338 | T ROWE PRICE GROUP INC COMMON STOCK USD.2 | 0.046% | 41.244% |
| 339 | ESSEX PROP TRUS | 0.046% | 41.290% |
| 340 | YAMANA GOLD INC COMMON STOCK | 0.046% | 41.336% |
| 341 | TAHOE RESOURCES INC COMMON STOCK | 0.046% | 41.382% |
| 342 | DOLLARAMA INC | 0.046% | 41.428% |
| 343 | NEWMONT MINING CORP COMMON STOCK USD1.6 | 0.046% | 41.473% |
| 344 | EOG RESOURCES | 0.046% | 41.519% |
| 345 | TELEFONICA SA | 0.046% | 41.565% |
| 346 | ASAHI KASEI COR | 0.046% | 41.610% |
| 347 | DAVITA INC COMMON STOCK USD.001 | 0.045% | 41.656% |
| 348 | CI FINANCIAL CO | 0.045% | 41.701% |
| 349 | VINCI SA | 0.045% | 41.746% |
| 350 | BUNGE LTD COMMON STOCK USD.01 | 0.045% | 41.791% |
| 351 | BIOGEN IDEC INC | 0.045% | 41.836% |
| 352 | DIAGEO PLC ADR | 0.045% | 41.880% |
| 353 | RWE AG (NEU) | 0.044% | 41.925% |
| 354 | TOTAL SA SPON ADR ADR | 0.044% | 41.969% |
| 355 | HCP INC. | 0.044% | 42.014% |
| 356 | REALTY INCOME C | 0.044% | 42.058% |
| 357 | ORIX CORP | 0.044% | 42.102% |
| 358 | mitsubishi UFJ FINL SPON ADR ADR | 0.044% | 42.147% |
| 359 | ACCENTURE PLC A | 0.044% | 42.191% |
| 360 | TAIWAN SEMICOND | 0.044% | 42.235% |
| 361 | E.ON SE | 0.044% | 42.279% |
| 362 | LAM RESEARCH CORP COMMON STOCK USD.001 | 0.044% | 42.322% |
| 363 | STANTEC INC COMMON STOCK | 0.044% | 42.366% |
| 364 | VOLVO AB | 0.043% | 42.410% |
| 365 | EMERSON ELECTRIC CO COMMON STOCK USD.5 | 0.043% | 42.453% |
| 366 | UTD PARCEL SERV | 0.043% | 42.496% |
| 367 | NUCOR CORP | 0.043% | 42.539% |
| 368 | SOLVAY | 0.043% | 42.582% |
| 369 | AMAYA INC COMMON STOCK | 0.043% | 42.625% |
| 370 | HYNIX SEMICONDU | 0.043% | 42.668% |
| 371 | mitsubishi CORP | 0.043% | 42.711% |
| 372 | mitsubishi HVY | 0.043% | 42.753% |
| 373 | ELI LILLY + CO COMMON STOCK | 0.043% | 42.796% |
| 374 | NORTHERN TRUST | 0.043% | 42.839% |
| 375 | HUBBAY MINERALS INC COMMON STOCK NPV | 0.043% | 42.881% |
| 376 | SCENTRE GROUP | 0.043% | 42.924% |
| 377 | FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01 | 0.043% | 42.966% |
| 378 | INTESA SANPAOLO | 0.042% | 43.009% |
| 379 | TMX GROUP LTD | 0.042% | 43.051% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 380 | CONSTELLATION S | 0.042% | 43.093% |
| 381 | CA INC COMMON STOCK USD.1 | 0.042% | 43.135% |
| 382 | STANDARD CHARTE | 0.042% | 43.177% |
| 383 | LOCKHEED MARTIN | 0.042% | 43.219% |
| 384 | ALASKA AIR GROUP INC COMMON STOCK USD.01 | 0.042% | 43.261% |
| 385 | TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01 | 0.042% | 43.303% |
| 386 | HOST HOTELS & | 0.042% | 43.344% |
| 387 | COTT CORP | 0.042% | 43.386% |
| 388 | BRIDGESTONE COR | 0.042% | 43.428% |
| 389 | INTER PIPELINE | 0.041% | 43.469% |
| 390 | REPUBLIC SERVIC | 0.041% | 43.511% |
| 391 | PANASONIC CORP | 0.041% | 43.552% |
| 392 | GIBSON ENERGY I | 0.041% | 43.593% |
| 393 | WASTE MANAGEMENT INC COMMON STOCK USD.01 | 0.041% | 43.634% |
| 394 | WOLTERS KLUWERS | 0.041% | 43.675% |
| 395 | FORTESCUE METAL | 0.041% | 43.716% |
| 396 | DETOUR GOLD COR | 0.041% | 43.757% |
| 397 | MTN GROUP LTD | 0.041% | 43.798% |
| 398 | SASOL | 0.041% | 43.838% |
| 399 | NEW GOLD INC COMMON STOCK | 0.041% | 43.879% |
| 400 | BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1 | 0.041% | 43.919% |
| 401 | DOVER CORP | 0.041% | 43.960% |
| 402 | GENWORTH MI CAN | 0.040% | 44.000% |
| 403 | STANDARD BANK G | 0.040% | 44.041% |
| 404 | GLAXOSMITHKLINE PLC SPON ADR ADR | 0.040% | 44.081% |
| 405 | LOWE'S COS INC | 0.040% | 44.121% |
| 406 | MID AMERICA APARTMENT COMM REIT USD.01 | 0.040% | 44.161% |
| 407 | MUNCHENER RUCKV | 0.040% | 44.201% |
| 408 | JM SMUCKER CO/THE COMMON STOCK | 0.040% | 44.241% |
| 409 | MITSUBISHI ELEC | 0.040% | 44.281% |
| 410 | ALLY FINANCIAL INC COMMON STOCK USD.1 | 0.040% | 44.320% |
| 411 | TEXTRON INC COMMON STOCK USD.125 | 0.040% | 44.360% |
| 412 | MACY S INC COMMON STOCK USD.01 | 0.040% | 44.400% |
| 413 | UNIVERSAL HLTH | 0.040% | 44.440% |
| 414 | CANADIAN APARTM | 0.040% | 44.479% |
| 415 | ALGONQUIN POWER | 0.040% | 44.519% |
| 416 | BOLIDEN AB | 0.039% | 44.558% |
| 417 | BAXTER INTL INC | 0.039% | 44.598% |
| 418 | DBS GROUP HLDGS | 0.039% | 44.637% |
| 419 | SWISS RE AG | 0.039% | 44.676% |
| 420 | PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01 | 0.039% | 44.715% |
| 421 | AIR CANADA | 0.039% | 44.754% |
| 422 | PACCAR INC | 0.039% | 44.794% |
| 423 | NOVO-NORDISK AS | 0.039% | 44.833% |
| 424 | HOUSING DEVEL F | 0.039% | 44.871% |
| 425 | PRUDENTIAL ADR | 0.039% | 44.910% |
| 426 | CAD - London | 0.039% | 44.949% |
| 427 | INVESCO LTD COMMON STOCK USD.2 | 0.039% | 44.988% |
| 428 | METRO INC | 0.038% | 45.026% |
| 429 | COGECO COMMUNIC | 0.038% | 45.064% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 430 | KEYCORP | 0.038% | 45.103% |
| 431 | SHIN-ETSU CHEM | 0.038% | 45.141% |
| 432 | CHINA PETROLEUM | 0.038% | 45.179% |
| 433 | FRANKLIN RESOURCES INC COMMON STOCK USD.1 | 0.038% | 45.218% |
| 434 | RENAULT | 0.038% | 45.256% |
| 435 | ENERFLEX LTD | 0.038% | 45.294% |
| 436 | IVANHOE MINES L | 0.038% | 45.332% |
| 437 | NORWEGIAN CRUIS | 0.038% | 45.371% |
| 438 | SIKA FINANZ AG | 0.038% | 45.409% |
| 439 | IGM FINANCIAL I | 0.038% | 45.447% |
| 440 | NEXTERA ENERGY INC COMMON STOCK USD.01 | 0.038% | 45.485% |
| 441 | PRECISION DRILLING CORP COMMON STOCK | 0.038% | 45.523% |
| 442 | WESTROCK CO COMMON STOCK | 0.038% | 45.560% |
| 443 | LEGAL & GENERAL | 0.038% | 45.598% |
| 444 | VERMILION ENERGY INC COMMON STOCK | 0.038% | 45.636% |
| 445 | KOHL'S CORPORATI | 0.038% | 45.673% |
| 446 | TOROMONT INDS L | 0.038% | 45.711% |
| 447 | SEVEN GENERATIO | 0.037% | 45.748% |
| 448 | TESCO PLC | 0.037% | 45.786% |
| 449 | COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01 | 0.037% | 45.823% |
| 450 | WILLIS TOWERS W | 0.037% | 45.860% |
| 451 | ANGLO AMERICAN | 0.037% | 45.898% |
| 452 | NETEASE INC ADR ADR USD.0001 | 0.037% | 45.935% |
| 453 | DSV A/S | 0.037% | 45.972% |
| 454 | LINDE AG | 0.037% | 46.009% |
| 455 | ADVANTAGE OIL + GAS LTD COMMON STOCK | 0.037% | 46.046% |
| 456 | CITIZENS FINANCIAL GROUP COMMON STOCK USD.01 | 0.037% | 46.083% |
| 457 | RELIANCE INDS | 0.037% | 46.120% |
| 458 | SUPERIOR PLUS C | 0.037% | 46.157% |
| 459 | GGP INC REIT USD.01 | 0.037% | 46.194% |
| 460 | REPSOL SA | 0.037% | 46.230% |
| 461 | NIPPON STEEL CO | 0.037% | 46.267% |
| 462 | MAZDA MOTOR COR | 0.037% | 46.304% |
| 463 | HUNTINGTON BANC | 0.037% | 46.340% |
| 464 | FLEXTRONICS INT | 0.036% | 46.377% |
| 465 | DOMINION DIAMOND CORP COMMON STOCK | 0.036% | 46.413% |
| 466 | HOME CAP GRP IN | 0.036% | 46.449% |
| 467 | STORA ENSO OYJ | 0.036% | 46.485% |
| 468 | SVENSKA CELLULO | 0.036% | 46.522% |
| 469 | WHOLE FOODS MAR | 0.036% | 46.558% |
| 470 | TRANSCONTINENTA | 0.036% | 46.594% |
| 471 | PAYPAL HOLDINGS INC COMMON STOCK USD.0001 | 0.036% | 46.630% |
| 472 | KDDI CORP | 0.036% | 46.666% |
| 473 | PTT PUBLIC COMP | 0.036% | 46.702% |
| 474 | LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01 | 0.036% | 46.738% |
| 475 | WM MORRISON SUP | 0.036% | 46.774% |
| 476 | JETBLUE AIRWAYS CORP COMMON STOCK USD.01 | 0.036% | 46.809% |
| 477 | ALBEMARLE CORP | 0.036% | 46.845% |
| 478 | BARCLAYS ADR-EA | 0.036% | 46.880% |
| 479 | EMERA INC. | 0.036% | 46.916% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 480 | UNILEVER NV | 0.035% | 46.951% |
| 481 | SCHNEIDER SA | 0.035% | 46.987% |
| 482 | DR HORTON INC COMMON STOCK USD.01 | 0.035% | 47.022% |
| 483 | ZIMMER HLDGS IN | 0.035% | 47.058% |
| 484 | AVIVA PLC | 0.035% | 47.093% |
| 485 | CANON INC | 0.035% | 47.128% |
| 486 | BM&F BOVESPA SA | 0.035% | 47.164% |
| 487 | MARSH & MCLENNA | 0.035% | 47.199% |
| 488 | CARREFOUR SA | 0.035% | 47.234% |
| 489 | AEON CO., LTD | 0.035% | 47.269% |
| 490 | KEYERA CORP | 0.035% | 47.304% |
| 491 | TEGNA INC COMMON STOCK USD1.0 | 0.035% | 47.340% |
| 492 | Banco Sabadell | 0.035% | 47.375% |
| 493 | LG Electronics | 0.035% | 47.410% |
| 494 | PRICELINE GROUP INC/THE COMMON STOCK USD.008 | 0.035% | 47.445% |
| 495 | DAI-ICHI LIFE | 0.035% | 47.480% |
| 496 | BRITISH AMERICAN TOB SP ADR ADR | 0.035% | 47.514% |
| 497 | SVB FINANCIAL GROUP COMMON STOCK USD.001 | 0.035% | 47.549% |
| 498 | BLUESCOPE STEEL | 0.035% | 47.584% |
| 499 | AMP LIMITED | 0.035% | 47.619% |
| 500 | MACDONALD DETTW | 0.035% | 47.653% |
| 501 | SILVER STANDARD RESOURCES COMMON STOCK | 0.035% | 47.688% |
| 502 | POST HOLDINGS INC COMMON STOCK USD.01 | 0.035% | 47.722% |
| 503 | VALE RIO DOCE(C | 0.035% | 47.757% |
| 504 | WESFARMERS LTD | 0.034% | 47.791% |
| 505 | KOMATSU | 0.034% | 47.826% |
| 506 | PHILIPS ELECTRO | 0.034% | 47.860% |
| 507 | JABIL CIRCUIT I | 0.034% | 47.894% |
| 508 | ING GROEP NV | 0.034% | 47.929% |
| 509 | NTT DOCOMO INC | 0.034% | 47.963% |
| 510 | SUN HUNG KAI PR | 0.034% | 47.997% |
| 511 | OSISKO GOLD ROYALTIES LTD COMMON STOCK | 0.034% | 48.031% |
| 512 | CENTERRA GOLD INC COMMON STOCK | 0.034% | 48.065% |
| 513 | HESS CORPORATIO | 0.034% | 48.099% |
| 514 | COLGATE PALMOLIVE CO COMMON STOCK USD1.0 | 0.034% | 48.133% |
| 515 | PERSIMMON PLC | 0.034% | 48.167% |
| 516 | VIVENDI SA | 0.034% | 48.201% |
| 517 | AIR LIQUIDE(L') | 0.034% | 48.235% |
| 518 | ASSURED GUARANT | 0.034% | 48.268% |
| 519 | FIRST REPUBLIC BANK/CA COMMON STOCK USD.01 | 0.034% | 48.302% |
| 520 | NATIONAL OILWEL | 0.034% | 48.336% |
| 521 | APPLIED MATERIALS INC COMMON STOCK USD.01 | 0.034% | 48.370% |
| 522 | STMICROELECTRON | 0.034% | 48.403% |
| 523 | NOBLE ENERGY IN | 0.034% | 48.437% |
| 524 | SUMITOMO ELEC I | 0.034% | 48.470% |
| 525 | NETAPP INC. | 0.034% | 48.504% |
| 526 | ARKEMA | 0.034% | 48.538% |
| 527 | DOW CHEMICAL CO/THE COMMON STOCK USD2.5 | 0.034% | 48.571% |
| 528 | RESONA HOLDINGS | 0.033% | 48.605% |
| 529 | REXEL PROMESSES | 0.033% | 48.638% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 530 | UNUM GROUP | 0.033% | 48.671% |
| 531 | SMITHS GROUP | 0.033% | 48.705% |
| 532 | WESTFIELD CORP | 0.033% | 48.738% |
| 533 | VODAFONE GROUP PLC SP ADR ADR | 0.033% | 48.771% |
| 534 | FUJITSU | 0.033% | 48.805% |
| 535 | ATOS ORIGIN SA | 0.033% | 48.838% |
| 536 | SUMITOMO CHEMIC | 0.033% | 48.871% |
| 537 | CBS CORP CLASS B NON VOTING COMMON STOCK USD.001 | 0.033% | 48.904% |
| 538 | BORGWARNER INC COMMON STOCK USD.01 | 0.033% | 48.937% |
| 539 | ENDEAVOUR MININ | 0.033% | 48.970% |
| 540 | SL GREEN REALTY | 0.033% | 49.003% |
| 541 | DEUTSCHE BANK A | 0.033% | 49.036% |
| 542 | LOEWS CORP COMMON STOCK USD.01 | 0.033% | 49.069% |
| 543 | LG DISPLAY CO | 0.033% | 49.101% |
| 544 | RYDER SYSTEM IN | 0.033% | 49.134% |
| 545 | IMPERIAL TOBACC | 0.033% | 49.167% |
| 546 | ASHTREAD GROUP | 0.033% | 49.199% |
| 547 | MULLEN GROUP LT | 0.033% | 49.232% |
| 548 | PETROBRAS PREEFE | 0.033% | 49.265% |
| 549 | EBAY INC | 0.033% | 49.297% |
| 550 | 3I GROUP PLC | 0.033% | 49.330% |
| 551 | RESTAURANT BRANDS INTERN COMMON STOCK | 0.033% | 49.363% |
| 552 | LENNAR CORP CL | 0.033% | 49.395% |
| 553 | DOLLAR GENERAL CORP COMMON STOCK USD.875 | 0.032% | 49.428% |
| 554 | MITSUMI & CO | 0.032% | 49.460% |
| 555 | GRAN TIERRA ENE | 0.032% | 49.492% |
| 556 | MYLAN INC/PA | 0.032% | 49.525% |
| 557 | ENVISION HEALTHCARE CORP COMMON STOCK | 0.032% | 49.557% |
| 558 | SAINSBURY (J) P | 0.032% | 49.589% |
| 559 | BAE SYSTEMS | 0.032% | 49.622% |
| 560 | CREDIT SUISSE G | 0.032% | 49.654% |
| 561 | MCKESSON CORP. | 0.032% | 49.686% |
| 562 | OWENS CORNING COMMON STOCK USD.001 | 0.032% | 49.718% |
| 563 | TREASURY WINE E | 0.032% | 49.750% |
| 564 | MTU AERO ENGINE | 0.032% | 49.782% |
| 565 | SAMPO OYJ | 0.032% | 49.814% |
| 566 | HUNTSMAN CORP COMMON STOCK USD.01 | 0.032% | 49.846% |
| 567 | DUFREY AG-REG | 0.032% | 49.878% |
| 568 | TEVA PHARMACEUTICAL SP ADR ADR | 0.032% | 49.910% |
| 569 | JX HOLDINGS INC | 0.032% | 49.942% |
| 570 | OVERSEA-CHINESE | 0.032% | 49.973% |
| 571 | LYONDELLBASELL | 0.032% | 50.005% |
| 572 | DEERE + CO COMMON STOCK USD1.0 | 0.032% | 50.037% |
| 573 | NORTHLAND POWER | 0.032% | 50.069% |
| 574 | UTD THERAPEUTIC | 0.032% | 50.100% |
| 575 | AMETEK INC COMMON STOCK USD.01 | 0.032% | 50.132% |
| 576 | LINCOLN NATL CO | 0.032% | 50.163% |
| 577 | GENUINE PARTS C | 0.032% | 50.195% |
| 578 | ADIDAS AG | 0.031% | 50.226% |
| 579 | TURQUOISE HILL RESOURCES LTD COMMON STOCK | 0.031% | 50.258% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 580 | LAND SECURITIES | 0.031% | 50.289% |
| 581 | NEWCREST MINING | 0.031% | 50.321% |
| 582 | XPO LOGISTICS INC COMMON STOCK USD.001 | 0.031% | 50.352% |
| 583 | TIFFANY & CO | 0.031% | 50.383% |
| 584 | JUNIPER NETWORK | 0.031% | 50.414% |
| 585 | NASDAQ INC COMMON STOCK USD.01 | 0.031% | 50.445% |
| 586 | LANXESS | 0.031% | 50.476% |
| 587 | GKN PLC | 0.031% | 50.507% |
| 588 | PAREX RESOURCES | 0.031% | 50.538% |
| 589 | DH CORP | 0.031% | 50.568% |
| 590 | AGCO CORP | 0.031% | 50.599% |
| 591 | STRYKER CORP | 0.031% | 50.630% |
| 592 | CENTENE CORP COMMON STOCK USD.001 | 0.031% | 50.661% |
| 593 | SHIRE PLC | 0.031% | 50.691% |
| 594 | ENEL S.p.A. | 0.031% | 50.722% |
| 595 | BECTON DICKINSON | 0.031% | 50.752% |
| 596 | FNF GROUP TRACKING STK USD.0001 | 0.030% | 50.783% |
| 597 | RUSSEL METALS I | 0.030% | 50.813% |
| 598 | CANFOR CORPORAT | 0.030% | 50.843% |
| 599 | TOYOTA TSUSHO C | 0.030% | 50.874% |
| 600 | LIBERTY BROADBAND C COMMON STOCK USD.01 | 0.030% | 50.904% |
| 601 | ON SEMICONDUCTOR CORP COMMON STOCK USD.01 | 0.030% | 50.934% |
| 602 | BANCO SANTANDER SA SPON ADR ADR | 0.030% | 50.964% |
| 603 | TJX COS INC | 0.030% | 50.995% |
| 604 | ADECCO SA | 0.030% | 51.025% |
| 605 | Cineplex Inc. | 0.030% | 51.055% |
| 606 | DOLLAR TREE INC | 0.030% | 51.085% |
| 607 | WR BERKLEY CORP COMMON STOCK USD.2 | 0.030% | 51.115% |
| 608 | INTERNATIONAL PAPER CO COMMON STOCK USD1.0 | 0.030% | 51.146% |
| 609 | FOOT LOCKER INC COMMON STOCK USD.01 | 0.030% | 51.176% |
| 610 | UNICREDIT SPA | 0.030% | 51.206% |
| 611 | MARATHON OIL CO | 0.030% | 51.236% |
| 612 | LLOYDS BANKING | 0.030% | 51.266% |
| 613 | INGREDION INC COMMON STOCK USD.01 | 0.030% | 51.296% |
| 614 | JOHNSON MATTHEY | 0.030% | 51.326% |
| 615 | ENERCARE INC | 0.030% | 51.356% |
| 616 | FIRSTSERVICE CORP COMMON STOCK | 0.030% | 51.387% |
| 617 | DOMINION RES(VI | 0.030% | 51.417% |
| 618 | MELROSEIndustr | 0.030% | 51.447% |
| 619 | BAKER HUGHES IN | 0.030% | 51.477% |
| 620 | PETROBRAS COMMO | 0.030% | 51.507% |
| 621 | INTERFOR CORP | 0.030% | 51.537% |
| 622 | RITCHIE BROS. A | 0.030% | 51.566% |
| 623 | CONSTELLATION BRANDS INC A COMMON STOCK USD.01 | 0.030% | 51.596% |
| 624 | TARGA RESOURCES CORP COMMON STOCK USD.001 | 0.030% | 51.626% |
| 625 | FRESENIUS SE & | 0.030% | 51.656% |
| 626 | DUKE ENERGY CORP COMMON STOCK USD.001 | 0.030% | 51.686% |
| 627 | REGENCY CENTERS CORP REIT USD.01 | 0.030% | 51.715% |
| 628 | RADIANT OPTO EL | 0.030% | 51.745% |
| 629 | HSBC HOLDINGS P | 0.030% | 51.775% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 630 | GOODMAN GROUP | 0.030% | 51.804% |
| 631 | CARMAX INC COMMON STOCK USD.5 | 0.030% | 51.834% |
| 632 | SMART REAL ESTA | 0.030% | 51.864% |
| 633 | AFFILIATED MNGR | 0.030% | 51.893% |
| 634 | CLARIANT AG | 0.029% | 51.923% |
| 635 | MARTIN MARIETTA | 0.029% | 51.952% |
| 636 | GEEELY AUTOMOBIL | 0.029% | 51.981% |
| 637 | SPARK INFRASTRU | 0.029% | 52.011% |
| 638 | AUTOLIV INC | 0.029% | 52.040% |
| 639 | PRAXAIR STK | 0.029% | 52.070% |
| 640 | LKQ CORP COMMON STOCK USD.01 | 0.029% | 52.099% |
| 641 | ARROW ELECTRONI | 0.029% | 52.128% |
| 642 | UDR INC REIT USD.01 | 0.029% | 52.158% |
| 643 | L3 TECHNOLOGIES INC COMMON STOCK USD.01 | 0.029% | 52.187% |
| 644 | KONINKLIJKE KPN | 0.029% | 52.216% |
| 645 | TATA MOTORS LTD | 0.029% | 52.245% |
| 646 | PRETIUM RESOURC | 0.029% | 52.275% |
| 647 | FRANCO NEVADA CORP COMMON STOCK | 0.029% | 52.304% |
| 648 | CORUS ENTERTAIN | 0.029% | 52.333% |
| 649 | CBRE GROUP INC A COMMON STOCK USD.01 | 0.029% | 52.362% |
| 650 | VALEO SA | 0.029% | 52.391% |
| 651 | KANSAS CITY SOUTHERN COMMON STOCK USD.01 | 0.029% | 52.420% |
| 652 | TELIASONERA AB | 0.029% | 52.449% |
| 653 | COUNTRY GARDEN | 0.029% | 52.478% |
| 654 | ETRADE FINANCIA | 0.029% | 52.507% |
| 655 | ALEXANDRIA REAL ESTATE EQUIT REIT USD.01 | 0.029% | 52.536% |
| 656 | SWATCH GROUP | 0.029% | 52.565% |
| 657 | CANADIAN REAL E | 0.029% | 52.594% |
| 658 | INTERNATIONAL G | 0.029% | 52.623% |
| 659 | NAVIENT CORP COMMON STOCK USD.01 | 0.029% | 52.651% |
| 660 | ATCO LTD CL I N | 0.029% | 52.680% |
| 661 | AECOM COMMON STOCK USD.01 | 0.029% | 52.709% |
| 662 | SYNOPSIS INC | 0.029% | 52.738% |
| 663 | MARKEL CORP COMMON STOCK | 0.029% | 52.766% |
| 664 | NESTE OIL OYJ | 0.029% | 52.795% |
| 665 | CITIC LTD | 0.029% | 52.824% |
| 666 | SMURFIT KAPPA P | 0.029% | 52.852% |
| 667 | DUKE REALTY CORP REIT USD.01 | 0.029% | 52.881% |
| 668 | ILLINOIS TOOL WORKS COMMON STOCK USD.01 | 0.029% | 52.909% |
| 669 | AGILENT TECHNOL | 0.029% | 52.938% |
| 670 | TOLL BROTHERS INC COMMON STOCK USD.01 | 0.028% | 52.966% |
| 671 | NRG ENERGY | 0.028% | 52.995% |
| 672 | POLSKI KON NAF | 0.028% | 53.023% |
| 673 | CHINA O/SEAS LA | 0.028% | 53.051% |
| 674 | GAP INC | 0.028% | 53.080% |
| 675 | TAYLOR WIMPEY | 0.028% | 53.108% |
| 676 | BED BATH & BEYO | 0.028% | 53.136% |
| 677 | TELECOM ITALIA | 0.028% | 53.164% |
| 678 | COTY INC CL A COMMON STOCK USD.01 | 0.028% | 53.192% |
| 679 | TELEPERFORMANCE | 0.028% | 53.221% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 680 | TORCHMARK CORP COMMON STOCK USD1.0 | 0.028% | 53.249% |
| 681 | DENTSPLY SIRONA INC COMMON STOCK USD.01 | 0.028% | 53.277% |
| 682 | EVEREST RE GROU | 0.028% | 53.305% |
| 683 | CELANESE CORP SERIES A COMMON STOCK USD.0001 | 0.028% | 53.332% |
| 684 | AKAMAI TECHNOLO | 0.028% | 53.360% |
| 685 | EXCHANGE INCOME | 0.028% | 53.388% |
| 686 | SLM CORP COMMON STOCK USD.2 | 0.028% | 53.416% |
| 687 | CHINA EVERGRAND | 0.028% | 53.444% |
| 688 | BORAL LIMITED | 0.028% | 53.472% |
| 689 | RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01 | 0.028% | 53.499% |
| 690 | CUMMINS INC | 0.028% | 53.527% |
| 691 | INFOSYS TECHNOL | 0.028% | 53.554% |
| 692 | NEW FLYER COMMO | 0.027% | 53.582% |
| 693 | FEDERAL REALTY INVS TRUST REIT USD.01 | 0.027% | 53.609% |
| 694 | AUTOMATIC DATA PROCESSING COMMON STOCK USD.1 | 0.027% | 53.636% |
| 695 | ADVANCE AUTO PARTS INC COMMON STOCK USD.0001 | 0.027% | 53.663% |
| 696 | ARCONIC INC COMMON STOCK | 0.027% | 53.691% |
| 697 | MARKS & SPENCER | 0.027% | 53.718% |
| 698 | PENTAIR PLC | 0.027% | 53.745% |
| 699 | SUZUKI MOTOR CO | 0.027% | 53.772% |
| 700 | IRON MOUNTAIN INC REIT USD.01 | 0.027% | 53.799% |
| 701 | AGRICULTURAL BK | 0.027% | 53.826% |
| 702 | DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01 | 0.027% | 53.853% |
| 703 | SANLAM LIMITED | 0.027% | 53.880% |
| 704 | EXTRA SPACE STO | 0.027% | 53.906% |
| 705 | QUEBECOR INC 'B | 0.027% | 53.933% |
| 706 | TRINITY INDS | 0.027% | 53.960% |
| 707 | OLD REPUBLIC INTL CORP COMMON STOCK USD1.0 | 0.027% | 53.987% |
| 708 | KIMCO REALTY | 0.027% | 54.014% |
| 709 | ASSURANT INC COMMON STOCK USD.01 | 0.027% | 54.040% |
| 710 | OMV AG | 0.027% | 54.067% |
| 711 | AISIN SEIKI CO | 0.027% | 54.094% |
| 712 | SECURE ENERGY S | 0.027% | 54.121% |
| 713 | BIRCHCLIFF ENER | 0.027% | 54.147% |
| 714 | CONCHO RESOURCE | 0.027% | 54.174% |
| 715 | DEUTSCHE LUFTHA | 0.027% | 54.200% |
| 716 | ADOBE SYSTEMS I | 0.027% | 54.227% |
| 717 | COMPUTER SCIENCES CORP COMMON STOCK USD1.0 | 0.026% | 54.253% |
| 718 | EAST WEST BANCORP INC COMMON STOCK USD.001 | 0.026% | 54.280% |
| 719 | DEUTSCHE POST A | 0.026% | 54.306% |
| 720 | BOUYGUES | 0.026% | 54.333% |
| 721 | SEMAFO INC COMM | 0.026% | 54.359% |
| 722 | PRIMERICA INC COMMON STOCK | 0.026% | 54.386% |
| 723 | BOC HONG KONG H | 0.026% | 54.412% |
| 724 | NEC CORP | 0.026% | 54.438% |
| 725 | GRUPO MEXICO SA | 0.026% | 54.464% |
| 726 | PARKLAND FUEL C | 0.026% | 54.491% |
| 727 | AMERICAN FINANCIAL GROUP INC COMMON STOCK | 0.026% | 54.517% |
| 728 | OSHKOSH CORP COMMON STOCK USD.01 | 0.026% | 54.543% |
| 729 | PENN WEST PETROLEUM LTD COMMON STOCK | 0.026% | 54.569% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 730 | GENTEX CORP COMMON STOCK USD.06 | 0.026% | 54.595% |
| 731 | PARKER HANNIFIN CORP COMMON STOCK USD.5 | 0.026% | 54.621% |
| 732 | STEINHOFF INTER | 0.026% | 54.647% |
| 733 | RECKITT BENCKIS | 0.026% | 54.673% |
| 734 | XEROX CORP COMMON STOCK USD1.0 | 0.026% | 54.699% |
| 735 | PVH CORP COMMON STOCK USD1.0 | 0.026% | 54.725% |
| 736 | OLIN CORP | 0.026% | 54.751% |
| 737 | CONAGRA BRANDS INC COMMON STOCK USD5.0 | 0.026% | 54.776% |
| 738 | TERADYNE INC | 0.026% | 54.802% |
| 739 | HARLEY DAVIDSON | 0.026% | 54.828% |
| 740 | SOUTHERN CO | 0.026% | 54.853% |
| 741 | FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001 | 0.026% | 54.879% |
| 742 | FLUOR CORP COMMON STOCK USD.01 | 0.026% | 54.904% |
| 743 | GENERAL MILLS I | 0.026% | 54.930% |
| 744 | MARTINREA INTER | 0.026% | 54.955% |
| 745 | AUTONATION INC | 0.025% | 54.981% |
| 746 | NEVSUN RESOURCES LTD COMMON STOCK | 0.025% | 55.006% |
| 747 | CSL LIMITED | 0.025% | 55.032% |
| 748 | LABRADOR IRON O | 0.025% | 55.057% |
| 749 | UNILEVER PLC SPONSORED ADR ADR | 0.025% | 55.082% |
| 750 | COMERICA INC | 0.025% | 55.108% |
| 751 | CHINA PETROLEUM | 0.025% | 55.133% |
| 752 | CENTRICA PLC | 0.025% | 55.159% |
| 753 | SYNNEX CORP COMMON STOCK USD.001 | 0.025% | 55.184% |
| 754 | SWEDBANK AB | 0.025% | 55.209% |
| 755 | BANK RAKYAT IND | 0.025% | 55.235% |
| 756 | AIR PRODS & CHE | 0.025% | 55.260% |
| 757 | CAIXABANK | 0.025% | 55.285% |
| 758 | BROTHERIndustr | 0.025% | 55.311% |
| 759 | PULTEGROUP INC. | 0.025% | 55.336% |
| 760 | MANPOWER INC | 0.025% | 55.361% |
| 761 | STAPLES INC | 0.025% | 55.386% |
| 762 | GAS NATURAL SDG | 0.025% | 55.411% |
| 763 | CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01 | 0.025% | 55.437% |
| 764 | QUANTA SERVICES | 0.025% | 55.462% |
| 765 | AIR LEASE CORP | 0.025% | 55.487% |
| 766 | METRO AG | 0.025% | 55.512% |
| 767 | WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001 | 0.025% | 55.537% |
| 768 | STOCKLAND TRUST | 0.025% | 55.562% |
| 769 | SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0 | 0.025% | 55.587% |
| 770 | AECON GROUP INC | 0.025% | 55.612% |
| 771 | ARAMARK COMMON STOCK USD.01 | 0.025% | 55.637% |
| 772 | ALLIED PPTY,REI | 0.025% | 55.662% |
| 773 | HALLIBURTON CO | 0.025% | 55.686% |
| 774 | KLEPIERRE | 0.025% | 55.711% |
| 775 | BELLWAY | 0.025% | 55.736% |
| 776 | NEWELL BRANDS INC COMMON STOCK USD1.0 | 0.025% | 55.761% |
| 777 | COACH INC | 0.025% | 55.785% |
| 778 | UTD MICRO ELECT | 0.025% | 55.810% |
| 779 | KIMBERLY-CLARK | 0.025% | 55.835% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 780 | VULCAN MATERIAL | 0.025% | 55.859% |
| 781 | SIERRA WIRELESS INC COMMON STOCK | 0.025% | 55.884% |
| 782 | ACTELION LTD | 0.025% | 55.908% |
| 783 | MOSAIC CO | 0.024% | 55.933% |
| 784 | WEBSTER FINANCIAL CORP COMMON STOCK USD.01 | 0.024% | 55.957% |
| 785 | SPRINT CORP COMMON STOCK USD.01 | 0.024% | 55.982% |
| 786 | SCOR | 0.024% | 56.006% |
| 787 | ANGLOGOLD ASHANTI SPON ADR ADR | 0.024% | 56.030% |
| 788 | THOR INDUSTRIES INC COMMON STOCK USD.1 | 0.024% | 56.055% |
| 789 | RELIANCE STEEL + ALUMINUM COMMON STOCK | 0.024% | 56.079% |
| 790 | MURATA MFG CO | 0.024% | 56.103% |
| 791 | QBE INSURANCE | 0.024% | 56.128% |
| 792 | ONEX CORP SUB V | 0.024% | 56.152% |
| 793 | WPX ENERGY INC COMMON STOCK | 0.024% | 56.176% |
| 794 | CIT GROUP INC COMMON STOCK USD.01 | 0.024% | 56.200% |
| 795 | PREMIUM BRANDS | 0.024% | 56.225% |
| 796 | US dollar - Lon | 0.024% | 56.249% |
| 797 | BRUNSWICK CORP | 0.024% | 56.273% |
| 798 | ERSTE GROUP BAN | 0.024% | 56.297% |
| 799 | HP INC COMMON STOCK USD.01 | 0.024% | 56.321% |
| 800 | CHINA UNICOM | 0.024% | 56.345% |
| 801 | K&S AG | 0.024% | 56.369% |
| 802 | FLUGHAFEN ZUERI | 0.024% | 56.393% |
| 803 | SNAP-ON INC | 0.024% | 56.417% |
| 804 | YAMAHA MOTOR CO | 0.024% | 56.441% |
| 805 | XL GROUP LTD | 0.024% | 56.465% |
| 806 | CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0 | 0.024% | 56.489% |
| 807 | FREEPORT-MCMORA | 0.024% | 56.513% |
| 808 | MACERICH CO | 0.024% | 56.537% |
| 809 | KONINKLIJKE DSM | 0.024% | 56.561% |
| 810 | HOLLYFRONTIER CORP COMMON STOCK USD.01 | 0.024% | 56.585% |
| 811 | ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0 | 0.024% | 56.609% |
| 812 | ENSIGN ENERGY S | 0.024% | 56.633% |
| 813 | KINGSPAN GROUP | 0.024% | 56.657% |
| 814 | CDN UTILS LTD N | 0.024% | 56.681% |
| 815 | Arch Capital Gr | 0.024% | 56.705% |
| 816 | TUI AG | 0.024% | 56.729% |
| 817 | TECH DATA CORP COMMON STOCK USD.0015 | 0.024% | 56.752% |
| 818 | SK C&C CO LTD | 0.024% | 56.776% |
| 819 | NORTHROP GRUMMA | 0.024% | 56.800% |
| 820 | TDK CORP | 0.024% | 56.824% |
| 821 | ERICSSON LM-B S | 0.024% | 56.847% |
| 822 | AMERCO COMMON STOCK USD.25 | 0.024% | 56.871% |
| 823 | CHINA COMMUNICA | 0.024% | 56.895% |
| 824 | GROUP 4 SECURIC | 0.024% | 56.918% |
| 825 | INFINEON TECHNO | 0.024% | 56.942% |
| 826 | SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01 | 0.024% | 56.965% |
| 827 | ELISA OYJ-A | 0.024% | 56.989% |
| 828 | MURPHY OIL CORP | 0.024% | 57.013% |
| 829 | KROGER CO | 0.024% | 57.036% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 830 | GARMIN LTD. | 0.024% | 57.060% |
| 831 | CHINA UNICOM LT | 0.024% | 57.083% |
| 832 | NSK | 0.024% | 57.107% |
| 833 | UNITED OVERSEAS | 0.024% | 57.130% |
| 834 | STADA ARZNEIMIT | 0.023% | 57.154% |
| 835 | DANONE S.A. COM | 0.023% | 57.177% |
| 836 | SKAND ENSKILDA | 0.023% | 57.201% |
| 837 | RANDGOLD RESOUR | 0.023% | 57.224% |
| 838 | TOSOH CORP | 0.023% | 57.247% |
| 839 | CULLEN/FROST BANKERS INC COMMON STOCK USD.01 | 0.023% | 57.271% |
| 840 | AON PLC | 0.023% | 57.294% |
| 841 | INCHCAPE PLC | 0.023% | 57.317% |
| 842 | SANOFI ADR ADR | 0.023% | 57.340% |
| 843 | ORICA LIMITED | 0.023% | 57.364% |
| 844 | INFORMA PLC | 0.023% | 57.387% |
| 845 | RICE ENERGY INC COMMON STOCK USD.01 | 0.023% | 57.410% |
| 846 | HARRIS CORP | 0.023% | 57.433% |
| 847 | STEEL DYNAMICS INC COMMON STOCK USD.005 | 0.023% | 57.456% |
| 848 | TORC OIL & GAS | 0.023% | 57.479% |
| 849 | CARDINAL HEALTH | 0.023% | 57.502% |
| 850 | GENESEE + WYOMING INC CL A COMMON STOCK USD.01 | 0.023% | 57.525% |
| 851 | ARRIS INTERNATI | 0.023% | 57.548% |
| 852 | SES GLOBAL | 0.023% | 57.571% |
| 853 | CHINA MERCHANTS | 0.023% | 57.594% |
| 854 | WOLSELEY PLC | 0.023% | 57.617% |
| 855 | SUNCORP GROUP | 0.023% | 57.640% |
| 856 | NATIONAL GRID PLC SP ADR ADR | 0.023% | 57.663% |
| 857 | DELL TECHNOLOGIES INC CL V TRACKING STK | 0.023% | 57.686% |
| 858 | TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01 | 0.023% | 57.709% |
| 859 | OLD MUTUAL PLC | 0.023% | 57.732% |
| 860 | VEREIT INC REIT USD.01 | 0.023% | 57.755% |
| 861 | ASAHI GLASS CO | 0.023% | 57.777% |
| 862 | PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001 | 0.023% | 57.800% |
| 863 | KONINKLIJKE PHILIPS NVR NY NY REG SHRS | 0.023% | 57.823% |
| 864 | JYSKE BANK A/S | 0.023% | 57.846% |
| 865 | CONTINENTAL AG | 0.023% | 57.868% |
| 866 | OLD DOMINION FREIGHT LINE COMMON STOCK USD.1 | 0.023% | 57.891% |
| 867 | SPIRIT AEROSYST | 0.023% | 57.914% |
| 868 | CASCADES INC | 0.023% | 57.936% |
| 869 | AMDOCS LTD COMMON STOCK GBP.0001 | 0.023% | 57.959% |
| 870 | TREEHOUSE FOODS INC COMMON STOCK USD.01 | 0.023% | 57.982% |
| 871 | WILLIAMS-SONOMA | 0.023% | 58.004% |
| 872 | MARVELL TECH GR | 0.023% | 58.027% |
| 873 | JULIUS BAER GRO | 0.023% | 58.049% |
| 874 | ACTIVISION BLIZ | 0.023% | 58.072% |
| 875 | FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001 | 0.022% | 58.094% |
| 876 | COLFAX CORP | 0.022% | 58.117% |
| 877 | BERKELEY GROUP | 0.022% | 58.139% |
| 878 | HALMA | 0.022% | 58.162% |
| 879 | SESA STERLITE | 0.022% | 58.184% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 880 | TRANSOCEAN LTD | 0.022% | 58.207% |
| 881 | COLLIERS INTERNATIONAL GROUP COMMON STOCK | 0.022% | 58.229% |
| 882 | RICOH CO | 0.022% | 58.251% |
| 883 | JONES LANG LASA | 0.022% | 58.274% |
| 884 | JFE HOLDINGS IN | 0.022% | 58.296% |
| 885 | VICINITY CENTER | 0.022% | 58.318% |
| 886 | MS&AD INSURANCE | 0.022% | 58.340% |
| 887 | VALIDUS HOLDING | 0.022% | 58.363% |
| 888 | RENAISSANCE RE | 0.022% | 58.385% |
| 889 | CALPINE CORP | 0.022% | 58.407% |
| 890 | CINEMARK HOLDINGS INC COMMON STOCK USD.001 | 0.022% | 58.429% |
| 891 | SANMINA CORP COMMON STOCK USD.01 | 0.022% | 58.451% |
| 892 | CATCHER TECHNOL | 0.022% | 58.473% |
| 893 | ROCKWELL AUTO | 0.022% | 58.495% |
| 894 | QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01 | 0.022% | 58.517% |
| 895 | SANDVIK AB | 0.022% | 58.539% |
| 896 | DIRECT LINE INS | 0.022% | 58.561% |
| 897 | LG CHEM LTD | 0.022% | 58.583% |
| 898 | HEXCEL CORP COMMON STOCK USD.01 | 0.022% | 58.605% |
| 899 | MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01 | 0.022% | 58.627% |
| 900 | WELLCARE HEALTH PLANS INC COMMON STOCK USD.01 | 0.022% | 58.649% |
| 901 | ACKERMANS & VAN | 0.022% | 58.671% |
| 902 | POSCO | 0.022% | 58.693% |
| 903 | GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01 | 0.022% | 58.715% |
| 904 | MKS INSTRUMENTS INC COMMON STOCK | 0.022% | 58.737% |
| 905 | GALP ENERGIA | 0.022% | 58.759% |
| 906 | ORBITAL ATK INC COMMON STOCK USD.01 | 0.022% | 58.781% |
| 907 | TOREX GOLD RESO | 0.022% | 58.802% |
| 908 | MINEBEA CO | 0.022% | 58.824% |
| 909 | INNERGEX RENEWA | 0.022% | 58.846% |
| 910 | HILL ROM HOLDINGS INC COMMON STOCK | 0.022% | 58.868% |
| 911 | HORMEL FOODS CORP COMMON STOCK USD.01465 | 0.022% | 58.889% |
| 912 | AGEAS | 0.022% | 58.911% |
| 913 | SANDSTORM GOLD | 0.022% | 58.933% |
| 914 | CAMDEN PROPERTY | 0.022% | 58.955% |
| 915 | APARTMENT INVT + MGMT CO A REIT USD.01 | 0.022% | 58.976% |
| 916 | MEG ENERGY CORP | 0.022% | 58.998% |
| 917 | LEIDOS HOLDINGS INC COMMON STOCK USD.0001 | 0.022% | 59.020% |
| 918 | YES BANK LTD | 0.022% | 59.041% |
| 919 | NIPPON BUILDING | 0.022% | 59.063% |
| 920 | SK ENERGY CO LT | 0.022% | 59.085% |
| 921 | SUN COMMUNITIES INC REIT USD.01 | 0.022% | 59.106% |
| 922 | COCA-COLA WEST | 0.022% | 59.128% |
| 923 | GECINA SA | 0.022% | 59.149% |
| 924 | CIGNA CORP | 0.022% | 59.171% |
| 925 | UTD RENTALS INC | 0.022% | 59.192% |
| 926 | KILROY REALTY C | 0.022% | 59.214% |
| 927 | HAMMERSON | 0.022% | 59.235% |
| 928 | BRITISH LAND CO | 0.021% | 59.257% |
| 929 | ROYAL DUTCH SHELL SPON ADR A ADR | 0.021% | 59.278% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 930 | SEKISUI CHEMICA | 0.021% | 59.300% |
| 931 | FISCHER(GEORG)A | 0.021% | 59.321% |
| 932 | PATTERSON COS INC COMMON STOCK USD.01 | 0.021% | 59.343% |
| 933 | GENTING BHD | 0.021% | 59.364% |
| 934 | BARRATT DEVEL | 0.021% | 59.385% |
| 935 | VALE SA | 0.021% | 59.407% |
| 936 | HENRY SCHEIN CO | 0.021% | 59.428% |
| 937 | BEMIS COMPANY COMMON STOCK USD.1 | 0.021% | 59.449% |
| 938 | SEGRO PLC | 0.021% | 59.471% |
| 939 | COMMERCE BANCSH | 0.021% | 59.492% |
| 940 | FNB CORP COMMON STOCK USD.01 | 0.021% | 59.513% |
| 941 | BCO BRADESCO,AD | 0.021% | 59.534% |
| 942 | DANA HOLDING CO | 0.021% | 59.556% |
| 943 | CALATLANTIC GROUP INC COMMON STOCK USD.01 | 0.021% | 59.577% |
| 944 | IPG PHOTONICS C | 0.021% | 59.598% |
| 945 | UNI-SELECT INC | 0.021% | 59.619% |
| 946 | DOREL INDS INC | 0.021% | 59.641% |
| 947 | FAURECIA | 0.021% | 59.662% |
| 948 | FIRST CAPITAL R | 0.021% | 59.683% |
| 949 | KIRBY CORP | 0.021% | 59.704% |
| 950 | PATTERSON UTI ENERGY INC COMMON STOCK USD.01 | 0.021% | 59.725% |
| 951 | SUMITOMO CORP | 0.021% | 59.746% |
| 952 | CREDIT AGRICOLE | 0.021% | 59.767% |
| 953 | PACWEST BANCORP COMMON STOCK | 0.021% | 59.788% |
| 954 | LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01 | 0.021% | 59.809% |
| 955 | GPT GROUP | 0.021% | 59.830% |
| 956 | ALLIED WORLD AS | 0.021% | 59.851% |
| 957 | KROTON EDUCACIO | 0.021% | 59.872% |
| 958 | NUVISTA ENERGY | 0.021% | 59.893% |
| 959 | SHAWCOR LTD | 0.021% | 59.914% |
| 960 | DNB NOR ASA | 0.021% | 59.934% |
| 961 | BABCOCK INTL GR | 0.021% | 59.955% |
| 962 | HDFC BANK LTD | 0.021% | 59.976% |
| 963 | FLIR SYSTEMS INC COMMON STOCK USD.01 | 0.021% | 59.997% |
| 964 | VCA INC COMMON STOCK USD.001 | 0.021% | 60.018% |
| 965 | CHINA RES BEJI | 0.021% | 60.038% |
| 966 | NOMURA HOLD INC | 0.021% | 60.059% |
| 967 | FREEHOLD ROYALT | 0.021% | 60.080% |
| 968 | APTARGROUP INC COMMON STOCK USD.01 | 0.021% | 60.100% |
| 969 | ISUZU MOTORS | 0.021% | 60.121% |
| 970 | DEN DANSKE BANK | 0.021% | 60.142% |
| 971 | COMINAR REAL ES | 0.021% | 60.162% |
| 972 | PG&E CORP | 0.021% | 60.183% |
| 973 | HANCOCK HOLDING | 0.021% | 60.204% |
| 974 | EXELON CORP COMMON STOCK | 0.021% | 60.224% |
| 975 | DEXUS PROPERTY | 0.021% | 60.245% |
| 976 | KIA MOTORS CORP | 0.021% | 60.265% |
| 977 | BCO BRADESCO,PR | 0.021% | 60.286% |
| 978 | WHITBREAD PLC | 0.021% | 60.307% |
| 979 | CONSOL ENERGY INC COMMON STOCK USD.01 | 0.021% | 60.327% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 980 | GPO FIN BANORTE | 0.021% | 60.348% |
| 981 | FUBON FINANCIAL | 0.021% | 60.368% |
| 982 | LONZA GROUP AG | 0.021% | 60.389% |
| 983 | SEVEN & I HOLDI | 0.020% | 60.409% |
| 984 | NEW WORLD DEVEL | 0.020% | 60.430% |
| 985 | GALAPAGOS NV | 0.020% | 60.450% |
| 986 | SONY CORP SPONSORED ADR ADR | 0.020% | 60.470% |
| 987 | COOPER COS INC | 0.020% | 60.491% |
| 988 | HYUNDAI MOBIS | 0.020% | 60.511% |
| 989 | INTERTEK TESTIN | 0.020% | 60.531% |
| 990 | FIRST HORIZON N | 0.020% | 60.552% |
| 991 | COMMERZBANK AG | 0.020% | 60.572% |
| 992 | ASHLAND GLOBAL HOLDINGS INC COMMON STOCK | 0.020% | 60.592% |
| 993 | ITOCHU CORP | 0.020% | 60.612% |
| 994 | MONDI PLC | 0.020% | 60.633% |
| 995 | LAGARDERE S.C.A | 0.020% | 60.653% |
| 996 | PROSPERITY BANCSHARES INC COMMON STOCK USD1.0 | 0.020% | 60.673% |
| 997 | SWISSCOM AG | 0.020% | 60.693% |
| 998 | BALOISE- HOLDIN | 0.020% | 60.713% |
| 999 | SVENSKA HANDELS | 0.020% | 60.733% |
| 1000 | ATS AUTOMATION | 0.020% | 60.754% |
| 1001 | S+P GLOBAL INC COMMON STOCK USD1.0 | 0.020% | 60.774% |
| 1002 | RHEINMETALL AG | 0.020% | 60.794% |
| 1003 | NORBORD INC COMMON STOCK | 0.020% | 60.814% |
| 1004 | EMCOR GROUP INC COMMON STOCK USD.01 | 0.020% | 60.834% |
| 1005 | CACI INTERNATIONAL INC CL A COMMON STOCK USD.1 | 0.020% | 60.854% |
| 1006 | MEDIOBANCA SPA | 0.020% | 60.874% |
| 1007 | PICC PROPERTY & | 0.020% | 60.894% |
| 1008 | PINNACLE FOODS INC COMMON STOCK USD.01 | 0.020% | 60.914% |
| 1009 | NIELSEN HOLDING | 0.020% | 60.934% |
| 1010 | AMADEUS IT HLDG | 0.020% | 60.954% |
| 1011 | COHERENT INC | 0.020% | 60.974% |
| 1012 | KNIGHT THERAPEU | 0.020% | 60.994% |
| 1013 | ANALOG DEVICES INC COMMON STOCK USD.167 | 0.020% | 61.014% |
| 1014 | WHITE MOUNTAINS | 0.020% | 61.034% |
| 1015 | MASTEC INC | 0.020% | 61.054% |
| 1016 | AMKOR TECHNOLOG | 0.020% | 61.074% |
| 1017 | ALLEGHANY CORP COMMON STOCK USD1.0 | 0.020% | 61.094% |
| 1018 | SBM OFFSHORE NV | 0.020% | 61.114% |
| 1019 | RSP PERMIAN INC COMMON STOCK USD.01 | 0.020% | 61.134% |
| 1020 | WPP PLC | 0.020% | 61.154% |
| 1021 | AMER ELEC POWER | 0.020% | 61.173% |
| 1022 | CARLSBERG | 0.020% | 61.193% |
| 1023 | MARUBENI CORP | 0.020% | 61.213% |
| 1024 | JSW STEEL LTD | 0.020% | 61.233% |
| 1025 | CAPITAL POWER C | 0.020% | 61.253% |
| 1026 | HOWARD HUGHES CORP/THE COMMON STOCK | 0.020% | 61.273% |
| 1027 | WW GRAINGER INC | 0.020% | 61.293% |
| 1028 | WH GROUP LTD | 0.020% | 61.312% |
| 1029 | UBS GROUP | 0.020% | 61.332% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1030 | SOMPO JAPAN NIP | 0.020% | 61.352% |
| 1031 | HOME BANCSHARES INC COMMON STOCK USD.01 | 0.020% | 61.371% |
| 1032 | CURTISS WRIGHT CORP COMMON STOCK USD1.0 | 0.020% | 61.391% |
| 1033 | BURBERRY GROUP | 0.020% | 61.411% |
| 1034 | PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01 | 0.020% | 61.430% |
| 1035 | EQUITY LIFESTYLE PROPERTIES REIT USD.01 | 0.020% | 61.450% |
| 1036 | DENSO CORP | 0.020% | 61.470% |
| 1037 | HOSPITALITY PROPERTIES TRUST REIT USD.01 | 0.020% | 61.489% |
| 1038 | AALBERTS INDUST | 0.020% | 61.509% |
| 1039 | ECOLAB INC COMMON STOCK USD1.0 | 0.020% | 61.529% |
| 1040 | UBISOFT ENTERTA | 0.020% | 61.548% |
| 1041 | HUDSON PACIFIC PROPERTIES IN REIT USD.01 | 0.020% | 61.568% |
| 1042 | KIRKLAND LAKE G | 0.020% | 61.587% |
| 1043 | NOKIA CORP | 0.020% | 61.607% |
| 1044 | TECHNIPFMC PLC | 0.020% | 61.627% |
| 1045 | ST JAMES PLACE | 0.020% | 61.646% |
| 1046 | GAMING AND LEISURE PROPERTIE REIT | 0.020% | 61.666% |
| 1047 | HANA FINANCIAL | 0.020% | 61.685% |
| 1048 | ZIONS BANCORP | 0.020% | 61.705% |
| 1049 | AMERICAN CAMPUS COMMUNITIES REIT USD.01 | 0.020% | 61.724% |
| 1050 | HUBBELL INC COMMON STOCK USD.01 | 0.019% | 61.744% |
| 1051 | AIRBUS GROUP NV | 0.019% | 61.763% |
| 1052 | HIGHWOODS PROPE | 0.019% | 61.783% |
| 1053 | OMEGA HEALTHCARE INVESTORS REIT USD.1 | 0.019% | 61.802% |
| 1054 | CHARTWELL RETIR | 0.019% | 61.821% |
| 1055 | LIFEPOINT HOSPI | 0.019% | 61.841% |
| 1056 | PT UNITED TRACT | 0.019% | 61.860% |
| 1057 | DST SYST INC DE | 0.019% | 61.880% |
| 1058 | INCITEC PIVOT | 0.019% | 61.899% |
| 1059 | KION GROUP AG | 0.019% | 61.918% |
| 1060 | AMERICAN HOMES 4 RENT A REIT USD.01 | 0.019% | 61.938% |
| 1061 | BROWN + BROWN INC COMMON STOCK USD.1 | 0.019% | 61.957% |
| 1062 | TAKEDA PHARMACE | 0.019% | 61.976% |
| 1063 | DAIWA SECURITIE | 0.019% | 61.996% |
| 1064 | SUMITOMO HEAVY | 0.019% | 62.015% |
| 1065 | SIGNET JEWELERS | 0.019% | 62.034% |
| 1066 | HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01 | 0.019% | 62.053% |
| 1067 | EQUIFAX INC | 0.019% | 62.073% |
| 1068 | FERRARI NV | 0.019% | 62.092% |
| 1069 | WESTERN FOREST | 0.019% | 62.111% |
| 1070 | VOLKSWAGEN AG | 0.019% | 62.131% |
| 1071 | KINGFISHER PLC | 0.019% | 62.150% |
| 1072 | WINPAK LTD | 0.019% | 62.169% |
| 1073 | POPULAR INC COMMON STOCK USD.01 | 0.019% | 62.188% |
| 1074 | USG CORP | 0.019% | 62.207% |
| 1075 | CIRRUS LOGIC IN | 0.019% | 62.227% |
| 1076 | SPECTRIS PLC | 0.019% | 62.246% |
| 1077 | DIALOG SEMICOND | 0.019% | 62.265% |
| 1078 | CARNIVAL PLC | 0.019% | 62.284% |
| 1079 | INVESTORS BANCORP INC COMMON STOCK USD.01 | 0.019% | 62.303% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1080 | UNIONE DI BAN. | 0.019% | 62.322% |
| 1081 | DYCOM INDUSTRIE | 0.019% | 62.342% |
| 1082 | SPIRAX-SARCO EN | 0.019% | 62.361% |
| 1083 | NATIONAL RETAIL PROPERTIES REIT USD.01 | 0.019% | 62.380% |
| 1084 | FREENET AG | 0.019% | 62.399% |
| 1085 | JAPAN REAL ESTA | 0.019% | 62.418% |
| 1086 | NOKIAN RENKAAT | 0.019% | 62.437% |
| 1087 | LPL FINANCIAL HOLDINGS INC COMMON STOCK | 0.019% | 62.456% |
| 1088 | WINTRUST FINANCIAL CORP COMMON STOCK | 0.019% | 62.475% |
| 1089 | J2 GLOBAL INC COMMON STOCK USD.01 | 0.019% | 62.494% |
| 1090 | MADISON SQUARE GARDEN CO A COMMON STOCK USD.01 | 0.019% | 62.513% |
| 1091 | SINGAPORE AIRLI | 0.019% | 62.533% |
| 1092 | KB FINANCIAL GR | 0.019% | 62.552% |
| 1093 | BANKUNITED INC COMMON STOCK USD.01 | 0.019% | 62.571% |
| 1094 | AMERICAN AIRLINES GROUP INC COMMON STOCK | 0.019% | 62.590% |
| 1095 | CASEYS GEN STOR | 0.019% | 62.609% |
| 1096 | LEUCADIA NATIONAL CORP COMMON STOCK USD1.0 | 0.019% | 62.628% |
| 1097 | GPO TELEVISA | 0.019% | 62.647% |
| 1098 | NN GROUP NV | 0.019% | 62.666% |
| 1099 | COPA HOLDINGS S | 0.019% | 62.685% |
| 1100 | LOGMEIN INC COMMON STOCK USD.01 | 0.019% | 62.704% |
| 1101 | STERICYCLE INC COMMON STOCK USD.01 | 0.019% | 62.722% |
| 1102 | GRAND CANYON EDUCATION INC COMMON STOCK USD.01 | 0.019% | 62.741% |
| 1103 | SBERBANK OF RUS | 0.019% | 62.760% |
| 1104 | CTBC FINANCIAL | 0.019% | 62.779% |
| 1105 | IAC/INTERACTIVECORP COMMON STOCK USD.001 | 0.019% | 62.798% |
| 1106 | GREAT CANADIAN | 0.019% | 62.817% |
| 1107 | SAPPI | 0.019% | 62.836% |
| 1108 | COCA COLA HBC A | 0.019% | 62.854% |
| 1109 | QIAGEN NV | 0.019% | 62.873% |
| 1110 | BORALEX INC CL | 0.019% | 62.892% |
| 1111 | NOMURA REAL EST | 0.019% | 62.911% |
| 1112 | FMC CORP | 0.019% | 62.929% |
| 1113 | HCL TECHNOLOGIE | 0.019% | 62.948% |
| 1114 | HISCOX LTD | 0.019% | 62.967% |
| 1115 | ALARIS ROYALTY | 0.019% | 62.986% |
| 1116 | LAS VEGAS SANDS | 0.019% | 63.004% |
| 1117 | CHIMEI INNOLUX | 0.019% | 63.023% |
| 1118 | SENSATA TECHNOL | 0.019% | 63.042% |
| 1119 | VESTAS WIND SYS | 0.019% | 63.060% |
| 1120 | ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01 | 0.019% | 63.079% |
| 1121 | CHINA PHARMACEU | 0.019% | 63.097% |
| 1122 | TATE & LYLE | 0.019% | 63.116% |
| 1123 | CDN ENERGY SERV | 0.019% | 63.135% |
| 1124 | BOSTON SCIENTIFIC CORP COMMON STOCK USD.01 | 0.019% | 63.153% |
| 1125 | MITEL NETWORKS | 0.019% | 63.172% |
| 1126 | PPG INDUSTRIES INC COMMON STOCK USD1.67 | 0.019% | 63.190% |
| 1127 | SENIOR HOUSING PROP TRUST REIT USD.01 | 0.018% | 63.209% |
| 1128 | WHEELOK & COMP | 0.018% | 63.227% |
| 1129 | INPEX CORPORATI | 0.018% | 63.246% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1130 | STERIS PLC | 0.018% | 63.264% |
| 1131 | SIGNATURE BANK COMMON STOCK USD.01 | 0.018% | 63.283% |
| 1132 | T&D HOLDINGS IN | 0.018% | 63.301% |
| 1133 | HYUNDAI ENG & C | 0.018% | 63.319% |
| 1134 | GS HOLDINGS COR | 0.018% | 63.338% |
| 1135 | HELMERICH & PAY | 0.018% | 63.356% |
| 1136 | GIVAUDAN | 0.018% | 63.374% |
| 1137 | MICRO FOCUS INT | 0.018% | 63.393% |
| 1138 | SUBSEA 7 SA | 0.018% | 63.411% |
| 1139 | BRIT AMER TOBAC | 0.018% | 63.429% |
| 1140 | AKBANK TAS | 0.018% | 63.448% |
| 1141 | NABORS INDUSTRI | 0.018% | 63.466% |
| 1142 | CINTAS CORP | 0.018% | 63.484% |
| 1143 | CARLISLE COS IN | 0.018% | 63.503% |
| 1144 | UMICORE | 0.018% | 63.521% |
| 1145 | CABOT CORP | 0.018% | 63.539% |
| 1146 | REGAL BELOIT CORP COMMON STOCK USD.01 | 0.018% | 63.558% |
| 1147 | ROPER TECHNOLOGIES INC COMMON STOCK USD.01 | 0.018% | 63.576% |
| 1148 | CYPRESS SEMICON | 0.018% | 63.594% |
| 1149 | WESCO INTERNATI | 0.018% | 63.612% |
| 1150 | PRUDENTIAL CORP | 0.018% | 63.631% |
| 1151 | BCO DO BRASIL S | 0.018% | 63.649% |
| 1152 | ISHIKAWAJIMA HA | 0.018% | 63.667% |
| 1153 | TCF FINL CORP | 0.018% | 63.685% |
| 1154 | HANG SENG BANK | 0.018% | 63.703% |
| 1155 | PDC ENERGY INC COMMON STOCK USD.01 | 0.018% | 63.722% |
| 1156 | ROCKWELL COLLIN | 0.018% | 63.740% |
| 1157 | SONOCO PRODUCTS | 0.018% | 63.758% |
| 1158 | CHRISTIAN HANSE | 0.018% | 63.776% |
| 1159 | WHARF(HLDGS) | 0.018% | 63.794% |
| 1160 | ROYAL GOLD INC | 0.018% | 63.812% |
| 1161 | SPARTAN ENERGY | 0.018% | 63.830% |
| 1162 | DELPHI AUTOMOTI | 0.018% | 63.848% |
| 1163 | BARCLAYS AFRICA | 0.018% | 63.866% |
| 1164 | BRIXMOR PROPERTY GROUP INC REIT USD.01 | 0.018% | 63.884% |
| 1165 | TRIMBLE INC COMMON STOCK | 0.018% | 63.903% |
| 1166 | KAR AUCTION SERVICES INC COMMON STOCK USD.01 | 0.018% | 63.921% |
| 1167 | OAO GAZPROM-SPO | 0.018% | 63.939% |
| 1168 | TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01 | 0.018% | 63.957% |
| 1169 | KB FINANCIAL GROUP INC ADR ADR | 0.018% | 63.975% |
| 1170 | ESSILOR INTERNA | 0.018% | 63.993% |
| 1171 | AVNET INC | 0.018% | 64.011% |
| 1172 | ASSOCD BANC-COR | 0.018% | 64.029% |
| 1173 | FUJI HEAVY INDS | 0.018% | 64.047% |
| 1174 | WOODWARD INC COMMON STOCK USD.00292 | 0.018% | 64.065% |
| 1175 | BIG LOTS INC COMMON STOCK USD.01 | 0.018% | 64.083% |
| 1176 | LEND LEASE CORP | 0.018% | 64.100% |
| 1177 | INMARSAT PLC | 0.018% | 64.118% |
| 1178 | SPIRIT AIRLINES INC COMMON STOCK USD.0001 | 0.018% | 64.136% |
| 1179 | BALL CORP | 0.018% | 64.154% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1180 | BOSKALIS WESTMN | 0.018% | 64.172% |
| 1181 | PEGATRON CORP | 0.018% | 64.190% |
| 1182 | EPR PROPERTIES REIT USD.01 | 0.018% | 64.208% |
| 1183 | WENDY S CO/THE COMMON STOCK USD.1 | 0.018% | 64.226% |
| 1184 | SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01 | 0.018% | 64.244% |
| 1185 | TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1 | 0.018% | 64.261% |
| 1186 | FIRSTSTRAND LIMIT | 0.018% | 64.279% |
| 1187 | KIRIN HOLDINGS | 0.018% | 64.297% |
| 1188 | ADVANCED SEMICO | 0.018% | 64.315% |
| 1189 | WP CAREY INC REIT USD.001 | 0.018% | 64.332% |
| 1190 | CEMEX SA | 0.018% | 64.350% |
| 1191 | MINITUBISHI MATE | 0.018% | 64.368% |
| 1192 | POSCO | 0.018% | 64.386% |
| 1193 | CREW ENERGY INC | 0.018% | 64.403% |
| 1194 | LINCOLN ELEC HL | 0.018% | 64.421% |
| 1195 | SANDERSON FARMS INC COMMON STOCK USD1.0 | 0.018% | 64.439% |
| 1196 | EXPEDIA INC COMMON STOCK USD.001 | 0.018% | 64.457% |
| 1197 | ROYAL MAIL PLC- | 0.018% | 64.474% |
| 1198 | FINMECCANICA SP | 0.018% | 64.492% |
| 1199 | CNOOC LTD | 0.018% | 64.510% |
| 1200 | BRENTAG AG | 0.018% | 64.527% |
| 1201 | QORVO INC COMMON STOCK USD.0001 | 0.018% | 64.545% |
| 1202 | ENAGAS | 0.018% | 64.563% |
| 1203 | MEDNAX INC | 0.018% | 64.580% |
| 1204 | HUMANA INC | 0.018% | 64.598% |
| 1205 | HOLOGIC INC COMMON STOCK USD.01 | 0.018% | 64.615% |
| 1206 | HAWAIIAN HOLDINGS INC COMMON STOCK USD.01 | 0.018% | 64.633% |
| 1207 | AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01 | 0.018% | 64.651% |
| 1208 | GRANITE REAL ES | 0.018% | 64.668% |
| 1209 | WESTSHORE TERMI | 0.018% | 64.686% |
| 1210 | TELE2 AB-B SHS | 0.018% | 64.703% |
| 1211 | SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01 | 0.018% | 64.721% |
| 1212 | UMB FINANCIAL CORP COMMON STOCK USD1.0 | 0.018% | 64.738% |
| 1213 | FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0 | 0.017% | 64.756% |
| 1214 | LIXIL GROUP COR | 0.017% | 64.773% |
| 1215 | MURPHY USA INC COMMON STOCK | 0.017% | 64.790% |
| 1216 | FIBRA UNO ADMIN | 0.017% | 64.808% |
| 1217 | SYMANTEC CORP | 0.017% | 64.825% |
| 1218 | MOL HUNGARIAN | 0.017% | 64.843% |
| 1219 | ARCELLOR MITTAL | 0.017% | 64.860% |
| 1220 | KESKO | 0.017% | 64.877% |
| 1221 | WILLIAM HILL PL | 0.017% | 64.895% |
| 1222 | LOJAS RENNER SA | 0.017% | 64.912% |
| 1223 | ASSA ABLOY AB | 0.017% | 64.929% |
| 1224 | VISTEON CORP COMMON STOCK | 0.017% | 64.947% |
| 1225 | REALOGY HOLDINGS CORP COMMON STOCK USD.01 | 0.017% | 64.964% |
| 1226 | FOMENTO ECON ME | 0.017% | 64.981% |
| 1227 | TAIHEIYO CEMENT | 0.017% | 64.999% |
| 1228 | MAPFRE SA | 0.017% | 65.016% |
| 1229 | DOUGLAS EMMETT INC REIT USD.01 | 0.017% | 65.033% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1230 | WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01 | 0.017% | 65.051% |
| 1231 | MEGGITT | 0.017% | 65.068% |
| 1232 | REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01 | 0.017% | 65.085% |
| 1233 | LIBERTY PROPERTY TRUST REIT USD.001 | 0.017% | 65.102% |
| 1234 | SEKISUI HOUSE | 0.017% | 65.119% |
| 1235 | DCT INDUSTRIAL TRUST INC REIT USD.01 | 0.017% | 65.136% |
| 1236 | NORTH WEST CO. | 0.017% | 65.154% |
| 1237 | BIDVEST GROUP L | 0.017% | 65.171% |
| 1238 | VWR CORP COMMON STOCK USD.01 | 0.017% | 65.188% |
| 1239 | BIO RAD LABORATORIES A COMMON STOCK USD.0001 | 0.017% | 65.205% |
| 1240 | TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01 | 0.017% | 65.222% |
| 1241 | HELVETIA HOLDIN | 0.017% | 65.239% |
| 1242 | NUANCE COMMUNICATIONS INC COMMON STOCK USD.001 | 0.017% | 65.256% |
| 1243 | XILINX INC | 0.017% | 65.274% |
| 1244 | SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0 | 0.017% | 65.291% |
| 1245 | FINISAR CORPORATION COMMON STOCK USD.001 | 0.017% | 65.308% |
| 1246 | ROYAL DUTCH SH- | 0.017% | 65.325% |
| 1247 | CNO FINANCIAL | 0.017% | 65.342% |
| 1248 | BOOKER GROUP | 0.017% | 65.359% |
| 1249 | HUDSON'S BAY CO | 0.017% | 65.376% |
| 1250 | TERADATA CORP COMMON STOCK USD.01 | 0.017% | 65.393% |
| 1251 | EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01 | 0.017% | 65.410% |
| 1252 | BANCO BBPM SPA | 0.017% | 65.427% |
| 1253 | ORIGIN ENERGY L | 0.017% | 65.444% |
| 1254 | AMS AG | 0.017% | 65.461% |
| 1255 | PETROCHINA CO | 0.017% | 65.478% |
| 1256 | DS SMITH PLC | 0.017% | 65.495% |
| 1257 | WEIR GROUP | 0.017% | 65.511% |
| 1258 | IMI PLC | 0.017% | 65.528% |
| 1259 | SNYDERS LANCE INC COMMON STOCK USD.833 | 0.017% | 65.545% |
| 1260 | OSRAM LICHT AG | 0.017% | 65.562% |
| 1261 | COOPER TIRE&RUB | 0.017% | 65.579% |
| 1262 | LEGG MASON INC COMMON STOCK USD.1 | 0.017% | 65.596% |
| 1263 | AXIS BANK | 0.017% | 65.613% |
| 1264 | H.B. FULLER CO. COMMON STOCK USD1.0 | 0.017% | 65.630% |
| 1265 | GN STORE NORD | 0.017% | 65.646% |
| 1266 | AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0 | 0.017% | 65.663% |
| 1267 | EAGLE MATERIALS | 0.017% | 65.680% |
| 1268 | MERLIN PROPERTI | 0.017% | 65.697% |
| 1269 | MARRIOTT VACATIONS WORLD COMMON STOCK USD.01 | 0.017% | 65.714% |
| 1270 | FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01 | 0.017% | 65.731% |
| 1271 | RANGE RESOURCES CORP COMMON STOCK USD.01 | 0.017% | 65.747% |
| 1272 | STERLING BANCORP/DE COMMON STOCK USD.01 | 0.017% | 65.764% |
| 1273 | CHINA MERCHANT | 0.017% | 65.781% |
| 1274 | RAIFFEISEN BANK | 0.017% | 65.798% |
| 1275 | FULTON FINANCIAL CORP COMMON STOCK USD2.5 | 0.017% | 65.814% |
| 1276 | GEBERIT AG-REG | 0.017% | 65.831% |
| 1277 | PORSCHE AUTOMOB | 0.017% | 65.848% |
| 1278 | DELUXE CORP | 0.017% | 65.865% |
| 1279 | TEIJIN | 0.017% | 65.881% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1280 | KLONDEX MINES L | 0.017% | 65.898% |
| 1281 | HANKYU CORP | 0.017% | 65.915% |
| 1282 | INTL CONS AIRLI | 0.017% | 65.931% |
| 1283 | INTUIT INC COMMON STOCK USD.01 | 0.017% | 65.948% |
| 1284 | MINERALS TECHNOLOGIES INC COMMON STOCK USD.1 | 0.017% | 65.965% |
| 1285 | SKECHERS USA INC CL A COMMON STOCK USD.001 | 0.017% | 65.981% |
| 1286 | FUJIFILM HLDGS | 0.017% | 65.998% |
| 1287 | SHINHAN FIN GRO | 0.017% | 66.015% |
| 1288 | KEYSIGHT TECHNOLOGIES IN COMMON STOCK | 0.017% | 66.031% |
| 1289 | MB FINANCIAL INC COMMON STOCK USD.01 | 0.017% | 66.048% |
| 1290 | TDC A/S | 0.017% | 66.065% |
| 1291 | LOUISIANA PACIFIC CORP COMMON STOCK USD1.0 | 0.017% | 66.081% |
| 1292 | DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01 | 0.017% | 66.098% |
| 1293 | XYLEM INC COMMON STOCK | 0.017% | 66.114% |
| 1294 | ALFA SA DE CV | 0.017% | 66.131% |
| 1295 | PASON SYSTEMS I | 0.017% | 66.147% |
| 1296 | ELECTRONIC ARTS | 0.017% | 66.164% |
| 1297 | UMPQUA HOLDINGS CORP COMMON STOCK | 0.016% | 66.180% |
| 1298 | NITTO DENKO COR | 0.016% | 66.197% |
| 1299 | COMMERCIAL METALS CO COMMON STOCK USD.01 | 0.016% | 66.213% |
| 1300 | KAWASAKI HEAVY | 0.016% | 66.230% |
| 1301 | CHALLENGER FIN | 0.016% | 66.246% |
| 1302 | INTERTAPE POLYM | 0.016% | 66.263% |
| 1303 | HEALTHCARE TRUST OF AME CL A REIT USD.01 | 0.016% | 66.279% |
| 1304 | AMPHENOL CORP | 0.016% | 66.295% |
| 1305 | INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01 | 0.016% | 66.312% |
| 1306 | BARD(CR)INC | 0.016% | 66.328% |
| 1307 | BOK FINANCIAL CORPORATION COMMON STOCK USD.00006 | 0.016% | 66.344% |
| 1308 | WASHINGTON FEDERAL INC COMMON STOCK USD1.0 | 0.016% | 66.361% |
| 1309 | FLOWERS FOODS INC COMMON STOCK USD.01 | 0.016% | 66.377% |
| 1310 | ENSTAR GROUP LT | 0.016% | 66.393% |
| 1311 | ENTEGRIS INC COMMON STOCK USD.01 | 0.016% | 66.410% |
| 1312 | OCEANEERING INT | 0.016% | 66.426% |
| 1313 | BBA AVIATION | 0.016% | 66.442% |
| 1314 | DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01 | 0.016% | 66.458% |
| 1315 | INDIABULLS HOUS | 0.016% | 66.475% |
| 1316 | BANCORPSOUTH INC COMMON STOCK USD2.5 | 0.016% | 66.491% |
| 1317 | SYDBANK | 0.016% | 66.507% |
| 1318 | TRAVIS PERKINS | 0.016% | 66.523% |
| 1319 | KONICA MINOLTA | 0.016% | 66.539% |
| 1320 | BGC PARTNERS INC CL A COMMON STOCK USD.01 | 0.016% | 66.556% |
| 1321 | GOLD FIELDS LTD SPONS ADR | 0.016% | 66.572% |
| 1322 | AEGON N.V. | 0.016% | 66.588% |
| 1323 | CNPC (HONG KONG | 0.016% | 66.604% |
| 1324 | TWITTER INC COMMON STOCK USD.000005 | 0.016% | 66.620% |
| 1325 | CREDIT ACCEPTAN | 0.016% | 66.636% |
| 1326 | CHILDRENS PLACE | 0.016% | 66.653% |
| 1327 | EXTENDED STAY AMERICA INC UNIT USD.01 | 0.016% | 66.669% |
| 1328 | DEUTSCHE BOERSE | 0.016% | 66.685% |
| 1329 | CLOSE BROS GROU | 0.016% | 66.701% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1330 | ORMAT TECHNOLOGIES INC COMMON STOCK USD.001 | 0.016% | 66.717% |
| 1331 | LG TELECOM LTD | 0.016% | 66.733% |
| 1332 | SYSCO CORP COMMON STOCK USD1.0 | 0.016% | 66.749% |
| 1333 | MITSUBISHI GAS | 0.016% | 66.765% |
| 1334 | SAIPEM S.P.A. | 0.016% | 66.782% |
| 1335 | REYNOLDS AMERICAN INC COMMON STOCK USD.0001 | 0.016% | 66.798% |
| 1336 | BELLE INTERNATI | 0.016% | 66.814% |
| 1337 | ANIXTER INTL IN | 0.016% | 66.830% |
| 1338 | COLUMBIA SPORTSWEAR CO COMMON STOCK | 0.016% | 66.846% |
| 1339 | ALERE INC COMMON STOCK USD.001 | 0.016% | 66.862% |
| 1340 | DREAM OFFICE RE | 0.016% | 66.878% |
| 1341 | PERKINELMER INC COMMON STOCK USD1.0 | 0.016% | 66.894% |
| 1342 | DIAMONDBACK ENERGY INC COMMON STOCK USD.01 | 0.016% | 66.910% |
| 1343 | BENDIGO AND ADE | 0.016% | 66.926% |
| 1344 | BT GROUP PLC | 0.016% | 66.942% |
| 1345 | ASTRA INTERNATI | 0.016% | 66.958% |
| 1346 | RPC GROUP | 0.016% | 66.974% |
| 1347 | ITAU UNIBANCO H SPON PRF ADR ADR | 0.016% | 66.990% |
| 1348 | CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0 | 0.016% | 67.006% |
| 1349 | KEPPEL CORP | 0.016% | 67.022% |
| 1350 | AAREAL BANK AG | 0.016% | 67.038% |
| 1351 | OASIS PETROLEUM INC COMMON STOCK USD.01 | 0.016% | 67.053% |
| 1352 | CITRIX SYSTEMS | 0.016% | 67.069% |
| 1353 | HUHTAMAKI OY | 0.016% | 67.085% |
| 1354 | FORTUM OYJ | 0.016% | 67.101% |
| 1355 | VOYA FINANCIAL INC COMMON STOCK USD.01 | 0.016% | 67.117% |
| 1356 | PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01 | 0.016% | 67.133% |
| 1357 | CHURCH & DWIGHT | 0.016% | 67.149% |
| 1358 | EDISON INTERNATIONAL COMMON STOCK | 0.016% | 67.165% |
| 1359 | BHARTI AIRTEL L | 0.016% | 67.181% |
| 1360 | TEREX CORP | 0.016% | 67.196% |
| 1361 | TATTS GROUP LTD | 0.016% | 67.212% |
| 1362 | PBF ENERGY INC CLASS A COMMON STOCK USD.001 | 0.016% | 67.228% |
| 1363 | KENNAMETAL INC COMMON STOCK USD1.25 | 0.016% | 67.244% |
| 1364 | IBERIABANK CORP | 0.016% | 67.260% |
| 1365 | EATON VANCE CORP COMMON STOCK USD.00390625 | 0.016% | 67.276% |
| 1366 | MORNEAU SHEPELL | 0.016% | 67.291% |
| 1367 | PENGROWTH ENERGY CORP COMMON STOCK | 0.016% | 67.307% |
| 1368 | ENSCO PLC CLASS | 0.016% | 67.323% |
| 1369 | ASPEN INSURANCE | 0.016% | 67.339% |
| 1370 | DEVRY INC | 0.016% | 67.354% |
| 1371 | BARNES GROUP INC COMMON STOCK USD.01 | 0.016% | 67.370% |
| 1372 | HUSQVARNA AB - | 0.016% | 67.386% |
| 1373 | DISCOVERY HLDGS | 0.016% | 67.402% |
| 1374 | BONAVISTA ENERG | 0.016% | 67.417% |
| 1375 | KERRY GROUP PLC | 0.016% | 67.433% |
| 1376 | SUMMIT MATERIALS INC CL A COMMON STOCK USD.01 | 0.016% | 67.449% |
| 1377 | APPLE HOSPITALITY REIT INC REIT NPV | 0.016% | 67.465% |
| 1378 | AGT FOOD AND IN | 0.016% | 67.480% |
| 1379 | ADIANT PLC | 0.016% | 67.496% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1380 | KELT EXPLORATIO | 0.016% | 67.512% |
| 1381 | MEREDITH CORP | 0.016% | 67.527% |
| 1382 | HCA HOLDINGS INC COMMON STOCK USD.01 | 0.016% | 67.543% |
| 1383 | UNITED STATES STEEL CORP COMMON STOCK USD1.0 | 0.016% | 67.559% |
| 1384 | MEGA FINANCIAL | 0.016% | 67.574% |
| 1385 | DESCARTES SYSTEMS GRP/THE COMMON STOCK | 0.016% | 67.590% |
| 1386 | JEAN COUTU GRP | 0.016% | 67.606% |
| 1387 | REXNORD CORP COMMON STOCK USD.01 | 0.016% | 67.621% |
| 1388 | KLA TENCOR CORP COMMON STOCK USD.001 | 0.016% | 67.637% |
| 1389 | PACKAGING CORP OF AMERICA COMMON STOCK USD.01 | 0.016% | 67.652% |
| 1390 | ENERSYS COMMON STOCK USD.01 | 0.016% | 67.668% |
| 1391 | KYOCERA CORP | 0.016% | 67.684% |
| 1392 | APACHE CORP COMMON STOCK USD.625 | 0.016% | 67.699% |
| 1393 | ASCENDAS REAL E | 0.016% | 67.715% |
| 1394 | SAMSUNG ELEC-ME | 0.016% | 67.730% |
| 1395 | CHINA RESOURCES | 0.016% | 67.746% |
| 1396 | CATHAY FINANCIA | 0.016% | 67.762% |
| 1397 | LIBERTY VENTURES SER A TRACKING STK USD.01 | 0.016% | 67.777% |
| 1398 | CLEAN HARBOR IN | 0.016% | 67.793% |
| 1399 | SHOWA DENKO KK | 0.016% | 67.808% |
| 1400 | SEMPRA ENERGY COMMON STOCK | 0.016% | 67.824% |
| 1401 | EXPERIAN PLC | 0.016% | 67.839% |
| 1402 | EIFPAGE SA | 0.016% | 67.855% |
| 1403 | ITT INC COMMON STOCK USD1.0 | 0.016% | 67.870% |
| 1404 | UNITED BANKSHARES INC COMMON STOCK USD2.5 | 0.016% | 67.886% |
| 1405 | MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001 | 0.016% | 67.901% |
| 1406 | AAC TECHNOLOGIE | 0.016% | 67.917% |
| 1407 | PPL CORPORATION | 0.016% | 67.932% |
| 1408 | FRESH DEL MONTE | 0.015% | 67.948% |
| 1409 | BOMBARDIER INC | 0.015% | 67.963% |
| 1410 | METSO OYJ | 0.015% | 67.979% |
| 1411 | TAUBMAN CENTERS INC REIT USD.01 | 0.015% | 67.994% |
| 1412 | CNH INDUSTRIAL | 0.015% | 68.010% |
| 1413 | MATTEL INC COMMON STOCK USD1.0 | 0.015% | 68.025% |
| 1414 | CLOROX CO | 0.015% | 68.041% |
| 1415 | SUMITOMO MITSUI | 0.015% | 68.056% |
| 1416 | KAPSTONE PAPER | 0.015% | 68.071% |
| 1417 | FOREST CITY REALTY TRUST A REIT USD.01 | 0.015% | 68.087% |
| 1418 | mitsui chemical | 0.015% | 68.102% |
| 1419 | BARLOWORLD LTD | 0.015% | 68.118% |
| 1420 | BANK OF HAWAII CORP COMMON STOCK USD.01 | 0.015% | 68.133% |
| 1421 | MASONITE INTERNATIONAL CORP COMMON STOCK | 0.015% | 68.148% |
| 1422 | HONG KONG EXCHA | 0.015% | 68.164% |
| 1423 | ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2 | 0.015% | 68.179% |
| 1424 | DAINIPPON INK&C | 0.015% | 68.194% |
| 1425 | KINGBOARD CHEMI | 0.015% | 68.210% |
| 1426 | SAP AG | 0.015% | 68.225% |
| 1427 | ALPS ELECTRIC C | 0.015% | 68.240% |
| 1428 | HONDA MOTOR CO LTD SPONS ADR ADR | 0.015% | 68.256% |
| 1429 | EVERSOURCE ENERGY COMMON STOCK USD5.0 | 0.015% | 68.271% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1430 | COMPASS GROUP | 0.015% | 68.286% |
| 1431 | JAPAN TOBACCO I | 0.015% | 68.302% |
| 1432 | OJI PAPER CO | 0.015% | 68.317% |
| 1433 | mitsui Osk LINE | 0.015% | 68.332% |
| 1434 | ROSS STORES INC | 0.015% | 68.347% |
| 1435 | DOMTAR CORP USD | 0.015% | 68.363% |
| 1436 | GERDAU SA SIDER | 0.015% | 68.378% |
| 1437 | ILG INC COMMON STOCK USD.01 | 0.015% | 68.393% |
| 1438 | DARDEN RESTAURA | 0.015% | 68.408% |
| 1439 | SILGAN HLDGS | 0.015% | 68.424% |
| 1440 | EVERCORE PARTNE | 0.015% | 68.439% |
| 1441 | ANSYS INC COMMON STOCK USD.01 | 0.015% | 68.454% |
| 1442 | BANK OF QUEENSL | 0.015% | 68.469% |
| 1443 | RSA INSURANCE G | 0.015% | 68.484% |
| 1444 | CUBESMART REIT USD.01 | 0.015% | 68.500% |
| 1445 | ULTA BEAUTY INC COMMON STOCK USD.01 | 0.015% | 68.515% |
| 1446 | STEVEN MADDEN LTD COMMON STOCK USD.0001 | 0.015% | 68.530% |
| 1447 | GROWTHPOINT PRO | 0.015% | 68.545% |
| 1448 | STELLA JONES IN | 0.015% | 68.560% |
| 1449 | UBM PLC | 0.015% | 68.576% |
| 1450 | RAGING RIVER EX | 0.015% | 68.591% |
| 1451 | SURGE ENERGY IN | 0.015% | 68.606% |
| 1452 | POLARIS INDUSTR | 0.015% | 68.621% |
| 1453 | BOARDWALK REIT | 0.015% | 68.636% |
| 1454 | CORELOGIC INC COMMON STOCK USD1.0 | 0.015% | 68.651% |
| 1455 | LOCALIZA RENT A | 0.015% | 68.667% |
| 1456 | FLS INDUSTRIES | 0.015% | 68.682% |
| 1457 | CHINA GOLD INTL | 0.015% | 68.697% |
| 1458 | UPL LTD | 0.015% | 68.712% |
| 1459 | O REILLY AUTOMOTIVE INC COMMON STOCK USD.01 | 0.015% | 68.727% |
| 1460 | SAFRAN SA | 0.015% | 68.742% |
| 1461 | HILLTOP HOLDINGS INC COMMON STOCK USD.01 | 0.015% | 68.757% |
| 1462 | INDITEX SA | 0.015% | 68.773% |
| 1463 | BCO BRADESCO SA | 0.015% | 68.788% |
| 1464 | ABERDEEN TRUST | 0.015% | 68.803% |
| 1465 | SUMCO CORPORATI | 0.015% | 68.818% |
| 1466 | PROASSURANCE CORP COMMON STOCK USD.01 | 0.015% | 68.833% |
| 1467 | TIMKEN CO | 0.015% | 68.848% |
| 1468 | LITE-ON TECHNOL | 0.015% | 68.863% |
| 1469 | EURONET WORLDWIDE INC COMMON STOCK USD.02 | 0.015% | 68.878% |
| 1470 | NICHIREI CORP | 0.015% | 68.893% |
| 1471 | ALACER GOLD COR | 0.015% | 68.909% |
| 1472 | COMPAL ELECTRON | 0.015% | 68.924% |
| 1473 | CENTAMIN PLC | 0.015% | 68.939% |
| 1474 | ANGLOVAAL INDS | 0.015% | 68.954% |
| 1475 | WIENERBERGER AG | 0.015% | 68.969% |
| 1476 | DTE ENERGY INC | 0.015% | 68.984% |
| 1477 | STAR ENTERTAINM | 0.015% | 68.999% |
| 1478 | L'OREAL | 0.015% | 69.014% |
| 1479 | APERAM SA | 0.015% | 69.029% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1480 | EAST JAPAN RAIL | 0.015% | 69.044% |
| 1481 | SINGAPORE TELEC | 0.015% | 69.059% |
| 1482 | AXIS CAPITAL HO | 0.015% | 69.074% |
| 1483 | HASBRO INC | 0.015% | 69.089% |
| 1484 | DICK S SPORTING GOODS INC COMMON STOCK USD.01 | 0.015% | 69.103% |
| 1485 | DORMAN PRODUCTS INC COMMON STOCK USD.01 | 0.015% | 69.118% |
| 1486 | FISERV INC COMMON STOCK USD.01 | 0.015% | 69.133% |
| 1487 | BID CORP LTD | 0.015% | 69.148% |
| 1488 | MAXIM INTEGRATE | 0.015% | 69.163% |
| 1489 | TABCORP HLDGS L | 0.015% | 69.178% |
| 1490 | ZOETIS INC COMMON STOCK USD.01 | 0.015% | 69.193% |
| 1491 | UNITED URBAN IN | 0.015% | 69.208% |
| 1492 | HEIDELBERGCEMEN | 0.015% | 69.223% |
| 1493 | SPIRIT REALTY CAPITAL INC REIT USD.01 | 0.015% | 69.238% |
| 1494 | VALLOUREC SA | 0.015% | 69.252% |
| 1495 | VISHAY INTERTEC | 0.015% | 69.267% |
| 1496 | PANDORA A/S | 0.015% | 69.282% |
| 1497 | BRINK S CO/THE COMMON STOCK USD1.0 | 0.015% | 69.297% |
| 1498 | INDOFOODS SUKSE | 0.015% | 69.312% |
| 1499 | MOLINA HEALTHCARE INC COMMON STOCK USD.001 | 0.015% | 69.326% |
| 1500 | GALAXY ENTERTA | 0.015% | 69.341% |
| 1501 | CYRUSONE INC REIT USD.01 | 0.015% | 69.356% |
| 1502 | ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.015% | 69.371% |
| 1503 | RICHELIEU HARDW | 0.015% | 69.386% |
| 1504 | FRESENIUS MEDIC | 0.015% | 69.400% |
| 1505 | CRANE CO | 0.015% | 69.415% |
| 1506 | WEINGARTEN REALTY INVESTORS REIT USD.03 | 0.015% | 69.430% |
| 1507 | BAYER MOTOREN W | 0.015% | 69.445% |
| 1508 | J + J SNACK FOODS CORP COMMON STOCK | 0.015% | 69.459% |
| 1509 | RELX NV | 0.015% | 69.474% |
| 1510 | WILLIAMS COS IN | 0.015% | 69.489% |
| 1511 | FRAPORT AG | 0.015% | 69.503% |
| 1512 | COLRUYT SA | 0.015% | 69.518% |
| 1513 | UNIPER SE | 0.015% | 69.533% |
| 1514 | COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0 | 0.015% | 69.547% |
| 1515 | LONGFOR PROPERT | 0.015% | 69.562% |
| 1516 | EQUITY COMMONWEALTH REIT USD.01 | 0.015% | 69.577% |
| 1517 | COLUMBIA BANKING SYSTEM INC COMMON STOCK | 0.015% | 69.591% |
| 1518 | ARTIS REAL ESTA | 0.015% | 69.606% |
| 1519 | REDEFINE PROPER | 0.015% | 69.621% |
| 1520 | MALLINCKRODT PL | 0.015% | 69.635% |
| 1521 | ADVANCE RESIDEN | 0.015% | 69.650% |
| 1522 | EQUITABLE GROUP | 0.015% | 69.665% |
| 1523 | QEP RESOURCES INC COMMON STOCK USD.01 | 0.015% | 69.679% |
| 1524 | ONEMAIN HOLDINGS INC COMMON STOCK USD.01 | 0.015% | 69.694% |
| 1525 | BONTERRA ENERGY | 0.015% | 69.708% |
| 1526 | NU SKIN ENTERPR | 0.015% | 69.723% |
| 1527 | OBAYASHI CORP | 0.015% | 69.738% |
| 1528 | EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0 | 0.015% | 69.752% |
| 1529 | MEXICHEM SAB DE | 0.015% | 69.767% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1530 | LG CORP | 0.015% | 69.781% |
| 1531 | BCA POP EMILIA | 0.015% | 69.796% |
| 1532 | HILTON WORLDWIDE HLDGS W/I COMMON STOCK USD.01 | 0.015% | 69.810% |
| 1533 | CARDTRONICS PLC | 0.015% | 69.825% |
| 1534 | SERVICE CORP IN | 0.015% | 69.839% |
| 1535 | AMERISOURCEBERGEN CORP COMMON STOCK USD.01 | 0.015% | 69.854% |
| 1536 | ONEOK INC | 0.015% | 69.868% |
| 1537 | DAIKIN INDUSTRI | 0.014% | 69.883% |
| 1538 | SEMGROUP CORP CLASS A COMMON STOCK | 0.014% | 69.897% |
| 1539 | DIGITALGLOBE INC COMMON STOCK USD.001 | 0.014% | 69.912% |
| 1540 | GERRESHEIMER GR | 0.014% | 69.926% |
| 1541 | LENOVO GROUP LT | 0.014% | 69.941% |
| 1542 | NOVOZYMES A/S | 0.014% | 69.955% |
| 1543 | INCYTE PHARMACE | 0.014% | 69.970% |
| 1544 | BELDEN INC COMMON STOCK USD.01 | 0.014% | 69.984% |
| 1545 | LIFE STORAGE INC REIT USD.01 | 0.014% | 69.999% |
| 1546 | MINITUBISHI MOTO | 0.014% | 70.013% |
| 1547 | CONSOLIDATED EDISON INC COMMON STOCK USD.1 | 0.014% | 70.027% |
| 1548 | TELEFLEX INC COMMON STOCK USD1.0 | 0.014% | 70.042% |
| 1549 | OFFICE DEPOT IN | 0.014% | 70.056% |
| 1550 | SINCLAIR BROADC | 0.014% | 70.071% |
| 1551 | OLD NATIONAL BANCORP COMMON STOCK | 0.014% | 70.085% |
| 1552 | TRELLEBORG AB | 0.014% | 70.100% |
| 1553 | WPP PLC SPONSORED ADR ADR | 0.014% | 70.114% |
| 1554 | UNI-PRESIDENT E | 0.014% | 70.128% |
| 1555 | CAMPBELL SOUP C | 0.014% | 70.143% |
| 1556 | HEINEKEN NV | 0.014% | 70.157% |
| 1557 | GRAMERCY PROPERTY TRUST REIT USD.01 | 0.014% | 70.171% |
| 1558 | BEAZLEY PLC | 0.014% | 70.186% |
| 1559 | CAP GEMINI | 0.014% | 70.200% |
| 1560 | SUMITOMO RUBBER | 0.014% | 70.215% |
| 1561 | PROXIMUS | 0.014% | 70.229% |
| 1562 | RELX PLC SPON ADR ADR | 0.014% | 70.243% |
| 1563 | GUYANA GOLDFIEL | 0.014% | 70.257% |
| 1564 | KLX INC COMMON STOCK USD.01 | 0.014% | 70.272% |
| 1565 | TRUSTMARK CORP COMMON STOCK | 0.014% | 70.286% |
| 1566 | NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01 | 0.014% | 70.300% |
| 1567 | CHICO'S FAS INC | 0.014% | 70.315% |
| 1568 | GATX CORP | 0.014% | 70.329% |
| 1569 | IMPERIAL HOLDIN | 0.014% | 70.343% |
| 1570 | STIFEL FINANCIAL CORP COMMON STOCK USD.15 | 0.014% | 70.357% |
| 1571 | ACS, ACTIVIDADE | 0.014% | 70.372% |
| 1572 | AXA-UAP | 0.014% | 70.386% |
| 1573 | INTERMEDIATE CA | 0.014% | 70.400% |
| 1574 | US SILICA HOLDINGS INC COMMON STOCK USD.01 | 0.014% | 70.414% |
| 1575 | Atlantia SpA | 0.014% | 70.429% |
| 1576 | WEC ENERGY GROU | 0.014% | 70.443% |
| 1577 | SAMSUNG FIRE & | 0.014% | 70.457% |
| 1578 | HOPE BANCORP INC COMMON STOCK USD.001 | 0.014% | 70.471% |
| 1579 | SHOPIFY INC CLASS A COMMON STOCK | 0.014% | 70.485% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1580 | CHINA LIFE INS | 0.014% | 70.499% |
| 1581 | CHINA INSURANCE | 0.014% | 70.514% |
| 1582 | GLACIER BANCORP INC COMMON STOCK USD.01 | 0.014% | 70.528% |
| 1583 | AURUBIS AG | 0.014% | 70.542% |
| 1584 | ON ASSIGNMENT INC COMMON STOCK USD.01 | 0.014% | 70.556% |
| 1585 | BEACON ROOFING SUPPLY INC COMMON STOCK USD.01 | 0.014% | 70.570% |
| 1586 | INTERDIGITAL IN | 0.014% | 70.584% |
| 1587 | SEB SA | 0.014% | 70.598% |
| 1588 | ALEXANDER + BALDWIN INC COMMON STOCK | 0.014% | 70.613% |
| 1589 | NIPPON YUSEN KK | 0.014% | 70.627% |
| 1590 | ROYAL BANK OF SCOT SPON ADR ADR | 0.014% | 70.641% |
| 1591 | TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01 | 0.014% | 70.655% |
| 1592 | COOPER STANDARD HOLDING COMMON STOCK USD.001 | 0.014% | 70.669% |
| 1593 | ANTOFAGASTA HLD | 0.014% | 70.683% |
| 1594 | HAIN CELESTIAL GROUP INC COMMON STOCK USD.01 | 0.014% | 70.697% |
| 1595 | YUM BRANDS INC COMMON STOCK | 0.014% | 70.711% |
| 1596 | CHEUNG KONG PRO | 0.014% | 70.725% |
| 1597 | J FRONT RETAILI | 0.014% | 70.739% |
| 1598 | DUPONT FABROS TECHNOLOGY REIT USD.001 | 0.014% | 70.753% |
| 1599 | SBI HOLDINGS IN | 0.014% | 70.767% |
| 1600 | MAN STRATEGIC H | 0.014% | 70.781% |
| 1601 | CREE INC COMMON STOCK USD.00125 | 0.014% | 70.795% |
| 1602 | ROWAN COMPANIES | 0.014% | 70.809% |
| 1603 | MSC INDUSTRIAL | 0.014% | 70.823% |
| 1604 | CANACCORD FINAN | 0.014% | 70.837% |
| 1605 | DEUTSCHE TELEKO | 0.014% | 70.851% |
| 1606 | INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0 | 0.014% | 70.865% |
| 1607 | HEALTHCARE REALTY TRUST INC REIT USD.01 | 0.014% | 70.879% |
| 1608 | FORTIVE CORP COMMON STOCK USD.01 | 0.014% | 70.893% |
| 1609 | RANDSTAD HOLDIN | 0.014% | 70.907% |
| 1610 | TORAY INDS INC | 0.014% | 70.921% |
| 1611 | GRAHAM HOLDINGS | 0.014% | 70.935% |
| 1612 | HECLA MINING CO | 0.014% | 70.949% |
| 1613 | BAIDU INC SPON ADR ADR USD.00005 | 0.014% | 70.963% |
| 1614 | HRG GROUP INC COMMON STOCK USD.01 | 0.014% | 70.977% |
| 1615 | GAMESTOP CORP CLASS A COMMON STOCK USD.001 | 0.014% | 70.991% |
| 1616 | PLASTIC OMNIUM | 0.014% | 71.005% |
| 1617 | THYSSEN KRUPP A | 0.014% | 71.019% |
| 1618 | SUNRISE COMMUNC | 0.014% | 71.033% |
| 1619 | GENPACT LIMITED | 0.014% | 71.047% |
| 1620 | LITHIA MOTORS INC CL A COMMON STOCK | 0.014% | 71.061% |
| 1621 | JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0 | 0.014% | 71.075% |
| 1622 | FASTENAL | 0.014% | 71.089% |
| 1623 | MAJOR DRILLING | 0.014% | 71.102% |
| 1624 | ACCIONA SA | 0.014% | 71.116% |
| 1625 | AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01 | 0.014% | 71.130% |
| 1626 | NIPPON MEAT PAC | 0.014% | 71.144% |
| 1627 | HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01 | 0.014% | 71.158% |
| 1628 | CATHAY GENERAL BANCORP COMMON STOCK USD.01 | 0.014% | 71.172% |
| 1629 | MERCURY GENERAL | 0.014% | 71.186% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1630 | CHINA MINSHENG | 0.014% | 71.199% |
| 1631 | MOOG INC CLASS A COMMON STOCK USD1.0 | 0.014% | 71.213% |
| 1632 | FERROVIAL SA | 0.014% | 71.227% |
| 1633 | GRUPO AEROPORTU | 0.014% | 71.241% |
| 1634 | STORE CAPITAL CORP REIT USD.01 | 0.014% | 71.255% |
| 1635 | BUCHER IND-REGD | 0.014% | 71.269% |
| 1636 | GREAT WESTERN BANCORP INC COMMON STOCK USD.01 | 0.014% | 71.282% |
| 1637 | KAWASAKI KISEN | 0.014% | 71.296% |
| 1638 | IDEX CORP | 0.014% | 71.310% |
| 1639 | RALPH LAUREN CORP COMMON STOCK USD.01 | 0.014% | 71.324% |
| 1640 | HANG LUNG PROPE | 0.014% | 71.338% |
| 1641 | NETSCOUT SYSTEMS INC COMMON STOCK USD.001 | 0.014% | 71.351% |
| 1642 | MERCK KGAA | 0.014% | 71.365% |
| 1643 | PUBLIC SERVICE | 0.014% | 71.379% |
| 1644 | KNIGHT TRANSPORTATION INC COMMON STOCK USD.01 | 0.014% | 71.393% |
| 1645 | XCEL ENERGY INC COMMON STOCK USD2.5 | 0.014% | 71.406% |
| 1646 | BANK OF THE OZARKS COMMON STOCK USD.01 | 0.014% | 71.420% |
| 1647 | SHARP CORP | 0.014% | 71.434% |
| 1648 | ABM INDUSTRIES INC COMMON STOCK USD.01 | 0.014% | 71.448% |
| 1649 | SUMITOMO RLTY&D | 0.014% | 71.461% |
| 1650 | CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01 | 0.014% | 71.475% |
| 1651 | TIVO CORP COMMON STOCK USD.001 | 0.014% | 71.489% |
| 1652 | JAPAN RETAIL FU | 0.014% | 71.502% |
| 1653 | FURUKAWA ELECTR | 0.014% | 71.516% |
| 1654 | DEAN FOODS CO COMMON STOCK USD.01 | 0.014% | 71.530% |
| 1655 | HANKOOK TIRE CO | 0.014% | 71.544% |
| 1656 | DEUTSCHE WOHNEN | 0.014% | 71.557% |
| 1657 | VALLEY NATIONAL BANCORP COMMON STOCK | 0.014% | 71.571% |
| 1658 | FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01 | 0.014% | 71.585% |
| 1659 | ARGO GROUP INTE | 0.014% | 71.598% |
| 1660 | SHOPRITE HLDGS | 0.014% | 71.612% |
| 1661 | BANK OF COMMUNI | 0.014% | 71.625% |
| 1662 | HEALTHSOUTH CORP COMMON STOCK USD.01 | 0.014% | 71.639% |
| 1663 | DAVE & BUSTER'S | 0.014% | 71.653% |
| 1664 | WANT WANT CHINA | 0.014% | 71.666% |
| 1665 | SEAGATE TECHNOL | 0.014% | 71.680% |
| 1666 | ASANKO GOLD INC | 0.014% | 71.694% |
| 1667 | PTT EXP&PROD-FG | 0.014% | 71.707% |
| 1668 | SEMICONDUCTOR M | 0.014% | 71.721% |
| 1669 | ESSENT GROUP LT | 0.014% | 71.734% |
| 1670 | MICROCHIP TECHN | 0.014% | 71.748% |
| 1671 | DAIWA HOUSE IND | 0.014% | 71.761% |
| 1672 | MEDIASET | 0.014% | 71.775% |
| 1673 | SWIRE PACIFIC | 0.014% | 71.788% |
| 1674 | HILLENBRAND INC COMMON STOCK | 0.014% | 71.802% |
| 1675 | GLOBAL PAYMENTS INC COMMON STOCK | 0.014% | 71.816% |
| 1676 | PARK HOTELS + RESORTS INC REIT USD.01 | 0.014% | 71.829% |
| 1677 | WEX INC COMMON STOCK USD.01 | 0.014% | 71.843% |
| 1678 | DIXONS CARPHONE | 0.014% | 71.856% |
| 1679 | VONOVIA SE | 0.014% | 71.870% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1680 | DERWENT LONDON | 0.014% | 71.883% |
| 1681 | ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01 | 0.014% | 71.897% |
| 1682 | STANDARD LIFE P | 0.014% | 71.910% |
| 1683 | SHIMAO PROPERTY | 0.013% | 71.924% |
| 1684 | FIRST FINANCIAL | 0.013% | 71.937% |
| 1685 | URBAN OUTFITTERS INC COMMON STOCK USD.0001 | 0.013% | 71.951% |
| 1686 | FLETCHER BUILDI | 0.013% | 71.964% |
| 1687 | ZYNGA INC CL A COMMON STOCK USD.00000625 | 0.013% | 71.978% |
| 1688 | CONVERGYS CORP COMMON STOCK | 0.013% | 71.991% |
| 1689 | SUEDZUCKER AG | 0.013% | 72.004% |
| 1690 | SAMSUNG SDI CO | 0.013% | 72.018% |
| 1691 | OMRON CORP | 0.013% | 72.031% |
| 1692 | RUMO SA | 0.013% | 72.045% |
| 1693 | AMER SPORTS OYJ | 0.013% | 72.058% |
| 1694 | CHARLES RIVER LABORATORIES COMMON STOCK USD.01 | 0.013% | 72.072% |
| 1695 | ENERSIS SA | 0.013% | 72.085% |
| 1696 | BANK OF IRELAND | 0.013% | 72.098% |
| 1697 | GALENICA HOLDIN | 0.013% | 72.112% |
| 1698 | XPERI CORP COMMON STOCK USD.001 | 0.013% | 72.125% |
| 1699 | DRIL QUIP INC | 0.013% | 72.138% |
| 1700 | JM AB | 0.013% | 72.152% |
| 1701 | LUCARA DIAMOND | 0.013% | 72.165% |
| 1702 | HERMAN MILLER I | 0.013% | 72.178% |
| 1703 | PT BANK CENTRAL | 0.013% | 72.192% |
| 1704 | KOBE STEEL | 0.013% | 72.205% |
| 1705 | UNITED NATURAL FOODS INC COMMON STOCK USD.01 | 0.013% | 72.218% |
| 1706 | PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01 | 0.013% | 72.232% |
| 1707 | PARAMOUNT RESOU | 0.013% | 72.245% |
| 1708 | MEDICAL PROPERTIES TRUST INC REIT USD.001 | 0.013% | 72.258% |
| 1709 | ORION CORP | 0.013% | 72.271% |
| 1710 | SPARK NEW ZEA | 0.013% | 72.285% |
| 1711 | CABOT OIL & GAS | 0.013% | 72.298% |
| 1712 | CHRISTIAN DIOR | 0.013% | 72.311% |
| 1713 | SOUTH STATE CORP COMMON STOCK USD2.5 | 0.013% | 72.324% |
| 1714 | THE FOSCHINI GR | 0.013% | 72.338% |
| 1715 | NATIONAL GENERA | 0.013% | 72.351% |
| 1716 | DISH NETWORK | 0.013% | 72.364% |
| 1717 | GEMALTO (PARIS) | 0.013% | 72.377% |
| 1718 | TOKIO MARINE HL | 0.013% | 72.390% |
| 1719 | BADGER DAYLIGHT | 0.013% | 72.404% |
| 1720 | MILESTONE APART | 0.013% | 72.417% |
| 1721 | TIGER BRANDS | 0.013% | 72.430% |
| 1722 | LCI INDUSTRIES COMMON STOCK USD.01 | 0.013% | 72.443% |
| 1723 | MINTH GROUP LTD | 0.013% | 72.456% |
| 1724 | MEAD JOHNSON NUTRITION CO COMMON STOCK USD.01 | 0.013% | 72.469% |
| 1725 | HNI CORP | 0.013% | 72.483% |
| 1726 | ECHOSTAR CORP A COMMON STOCK USD.001 | 0.013% | 72.496% |
| 1727 | DONGFENG MOTOR | 0.013% | 72.509% |
| 1728 | HITACHI CONST M | 0.013% | 72.522% |
| 1729 | KURARAY CO | 0.013% | 72.535% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1730 | KAO CORP | 0.013% | 72.548% |
| 1731 | NEDCOR LTD ZAR1 | 0.013% | 72.562% |
| 1732 | STOREBRAND ASA | 0.013% | 72.575% |
| 1733 | AARON S INC COMMON STOCK USD.5 | 0.013% | 72.588% |
| 1734 | PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0 | 0.013% | 72.601% |
| 1735 | TETRA TECH INC COMMON STOCK USD.01 | 0.013% | 72.614% |
| 1736 | TRICAN WELL SER | 0.013% | 72.627% |
| 1737 | INTUITIVE SURGICAL INC COMMON STOCK USD.001 | 0.013% | 72.640% |
| 1738 | RENTOKIL INITIA | 0.013% | 72.653% |
| 1739 | LEONI AG | 0.013% | 72.666% |
| 1740 | PARTNERS GROUP | 0.013% | 72.680% |
| 1741 | NIPRO CORP | 0.013% | 72.693% |
| 1742 | HELEN OF TROY C | 0.013% | 72.706% |
| 1743 | FIRSTGROUP | 0.013% | 72.719% |
| 1744 | CANYON SERVICES | 0.013% | 72.732% |
| 1745 | GREENE KING | 0.013% | 72.745% |
| 1746 | NETSCOUT SYSTEMS INC COMMON STOCK USD.01 | 0.013% | 72.758% |
| 1747 | PURE INDUSTRIAL | 0.013% | 72.771% |
| 1748 | YASKAWA ELEC CO | 0.013% | 72.784% |
| 1749 | HINDALCO INDS | 0.013% | 72.797% |
| 1750 | CRODA INTERNATI | 0.013% | 72.810% |
| 1751 | HENGAN INTL | 0.013% | 72.823% |
| 1752 | CASINO GUICH-PE | 0.013% | 72.836% |
| 1753 | BARRY CALLEBAUT | 0.013% | 72.849% |
| 1754 | SKANSKA AB | 0.013% | 72.862% |
| 1755 | BAJAJ FINSERV L | 0.013% | 72.875% |
| 1756 | KEMPER CORP COMMON STOCK USD.1 | 0.013% | 72.888% |
| 1757 | MONDI LTD | 0.013% | 72.901% |
| 1758 | WHITING PETROLEUM CORP COMMON STOCK USD.001 | 0.013% | 72.914% |
| 1759 | NEXSTAR MEDIA GROUP INC COMMON STOCK USD.01 | 0.013% | 72.927% |
| 1760 | ACCOR | 0.013% | 72.940% |
| 1761 | CHINA STEEL | 0.013% | 72.953% |
| 1762 | PAINTED PONY PE | 0.013% | 72.965% |
| 1763 | CAPITAMALL TRUS | 0.013% | 72.978% |
| 1764 | NETSCOUT SYSTEMS INC COMMON STOCK USD.01 | 0.013% | 72.991% |
| 1765 | ALTUS GROUP LTD | 0.013% | 73.004% |
| 1766 | BILLERUD AB | 0.013% | 73.017% |
| 1767 | SKF AB - B SHAR | 0.013% | 73.030% |
| 1768 | T GARANTI BANKA | 0.013% | 73.043% |
| 1769 | CVB FINANCIAL CORP COMMON STOCK | 0.013% | 73.056% |
| 1770 | II VI INC COMMON STOCK | 0.013% | 73.069% |
| 1771 | VOESTALPINE AG | 0.013% | 73.082% |
| 1772 | WOOD GROUP (JOH | 0.013% | 73.095% |
| 1773 | ASML HOLDING NV | 0.013% | 73.107% |
| 1774 | OWENS + MINOR INC COMMON STOCK USD2.0 | 0.013% | 73.120% |
| 1775 | EVERBANK FINANCIAL CORP COMMON STOCK USD.01 | 0.013% | 73.133% |
| 1776 | TULLOW OIL PLC | 0.013% | 73.146% |
| 1777 | CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01 | 0.013% | 73.159% |
| 1778 | UNIPOLSAI SPA | 0.013% | 73.172% |
| 1779 | TRANSALTA RENEW | 0.013% | 73.185% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1780 | NEW YORK TIMES | 0.013% | 73.197% |
| 1781 | SHERWIN WILLIAM | 0.013% | 73.210% |
| 1782 | MCCORMICK & CO | 0.013% | 73.223% |
| 1783 | SOUTH32 LTD | 0.013% | 73.236% |
| 1784 | SKYWEST INC COMMON STOCK | 0.013% | 73.249% |
| 1785 | SEMBCORP INDUST | 0.013% | 73.261% |
| 1786 | PROVIDENT FINAN | 0.013% | 73.274% |
| 1787 | MEDICAL FACILIT | 0.013% | 73.287% |
| 1788 | ACI WORLDWIDE INC COMMON STOCK USD.005 | 0.013% | 73.300% |
| 1789 | LI & FUNG LIMIT | 0.013% | 73.313% |
| 1790 | AUTOZONE INC COMMON STOCK USD.01 | 0.013% | 73.325% |
| 1791 | GAMESA CORP TEC | 0.013% | 73.338% |
| 1792 | PADDY POWER PLC | 0.013% | 73.351% |
| 1793 | INTU PROPERTIES | 0.013% | 73.364% |
| 1794 | SUNAC CHINA HLD | 0.013% | 73.376% |
| 1795 | SUNSTONE HOTEL | 0.013% | 73.389% |
| 1796 | VARIAN MEDICAL | 0.013% | 73.402% |
| 1797 | AIMIA INC | 0.013% | 73.415% |
| 1798 | ORIX CORP | 0.013% | 73.427% |
| 1799 | TRIBUNE MEDIA C | 0.013% | 73.440% |
| 1800 | CEMEX SA | 0.013% | 73.453% |
| 1801 | GROUP 1 AUTO | 0.013% | 73.466% |
| 1802 | ROGERS SUGAR IN | 0.013% | 73.478% |
| 1803 | WERNER ENTERPRISES INC COMMON STOCK USD.01 | 0.013% | 73.491% |
| 1804 | DARLING INGREDIENTS INC COMMON STOCK USD.01 | 0.013% | 73.504% |
| 1805 | WORLD FUEL SERVICES CORP COMMON STOCK USD.01 | 0.013% | 73.516% |
| 1806 | INVESTEC PLC | 0.013% | 73.529% |
| 1807 | BK OF EAST ASIA | 0.013% | 73.542% |
| 1808 | AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01 | 0.013% | 73.554% |
| 1809 | TRI POINTE GROUP INC COMMON STOCK USD.01 | 0.013% | 73.567% |
| 1810 | BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001 | 0.013% | 73.580% |
| 1811 | WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0 | 0.013% | 73.592% |
| 1812 | FIRST MAJESTIC SILVER CORP COMMON STOCK | 0.013% | 73.605% |
| 1813 | SANTOS LIMITED | 0.013% | 73.618% |
| 1814 | MILLICOM INTL C | 0.013% | 73.630% |
| 1815 | CORPORATE OFFICE PROPERTIES REIT USD.01 | 0.013% | 73.643% |
| 1816 | DOLBY LABORATORIES INC CL A COMMON STOCK USD.001 | 0.013% | 73.655% |
| 1817 | ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01 | 0.013% | 73.668% |
| 1818 | HANG LUNG DEVEL | 0.013% | 73.681% |
| 1819 | PREMIER GOLD MI | 0.013% | 73.693% |
| 1820 | PUBLICIS GROUPE | 0.013% | 73.706% |
| 1821 | NGK SPARK PLUG | 0.013% | 73.718% |
| 1822 | HIKMA PHARMACEU | 0.013% | 73.731% |
| 1823 | IWG PLC | 0.013% | 73.744% |
| 1824 | NETFLIX INC COMMON STOCK USD.001 | 0.013% | 73.756% |
| 1825 | EXPEDITORS INTL WASH INC COMMON STOCK USD.01 | 0.013% | 73.769% |
| 1826 | MOTOROLA SOLUTIONS INC COMMON STOCK USD.01 | 0.013% | 73.781% |
| 1827 | CATALENT INC COMMON STOCK USD.01 | 0.013% | 73.794% |
| 1828 | ORIX JREIT INC | 0.013% | 73.806% |
| 1829 | ALSTOM | 0.013% | 73.819% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1830 | APPLIED INDUSTRIAL TECH INC COMMON STOCK | 0.013% | 73.831% |
| 1831 | COMPASS MINERALS INTERNATION COMMON STOCK USD.01 | 0.013% | 73.844% |
| 1832 | J.C. PENNEY CO INC COMMON STOCK USD.5 | 0.013% | 73.856% |
| 1833 | UBE INDUSTRIES | 0.012% | 73.869% |
| 1834 | DENKI KAGAKU KO | 0.012% | 73.881% |
| 1835 | HOWDEN JOINERY | 0.012% | 73.894% |
| 1836 | INGENICO | 0.012% | 73.906% |
| 1837 | TRINIDAD DRILLI | 0.012% | 73.919% |
| 1838 | TEMENOS GROUP A | 0.012% | 73.931% |
| 1839 | EMPIRE STATE RE | 0.012% | 73.944% |
| 1840 | EUTELSAT COMMUN | 0.012% | 73.956% |
| 1841 | BHARAT FORGE LT | 0.012% | 73.969% |
| 1842 | HYUNDAI STEEL C | 0.012% | 73.981% |
| 1843 | POLYONE CORPORATION COMMON STOCK USD.01 | 0.012% | 73.994% |
| 1844 | DAIWAHOUSE RE | 0.012% | 74.006% |
| 1845 | MAGELLAN HEALTH INC COMMON STOCK USD.01 | 0.012% | 74.018% |
| 1846 | ENGHOUSE SYSTEM | 0.012% | 74.031% |
| 1847 | IDEXX LABORATORIES INC COMMON STOCK USD.1 | 0.012% | 74.043% |
| 1848 | SYNGENTA AG ADR ADR | 0.012% | 74.056% |
| 1849 | PARAMOUNT GROUP INC REIT USD.01 | 0.012% | 74.068% |
| 1850 | YOKOGAWA ELECTR | 0.012% | 74.080% |
| 1851 | SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1 | 0.012% | 74.093% |
| 1852 | BANK HAPALIM B | 0.012% | 74.105% |
| 1853 | LITTELFUSE INC COMMON STOCK USD.01 | 0.012% | 74.117% |
| 1854 | ELECTROCOMPONEN | 0.012% | 74.130% |
| 1855 | LASALLE HOTEL PROPERTIES REIT USD.01 | 0.012% | 74.142% |
| 1856 | GRACO INC COMMON STOCK USD1.0 | 0.012% | 74.155% |
| 1857 | GREAT WALL AUTO | 0.012% | 74.167% |
| 1858 | WATERS CORP | 0.012% | 74.179% |
| 1859 | COUSINS PROPERTIES INC REIT USD1.0 | 0.012% | 74.191% |
| 1860 | KELLOGG CO | 0.012% | 74.204% |
| 1861 | FLOWSERVE CORP COMMON STOCK USD1.25 | 0.012% | 74.216% |
| 1862 | ASHIKAGA HOLDIN | 0.012% | 74.228% |
| 1863 | CEZ AS | 0.012% | 74.241% |
| 1864 | AUTOCANADA INC | 0.012% | 74.253% |
| 1865 | DDR CORP REIT USD.1 | 0.012% | 74.265% |
| 1866 | YUE YUEN INDUST | 0.012% | 74.278% |
| 1867 | WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0 | 0.012% | 74.290% |
| 1868 | WILLIAM DEMANT | 0.012% | 74.302% |
| 1869 | RETAIL PROPERTIES OF AME A REIT USD.001 | 0.012% | 74.314% |
| 1870 | TRUWORTHS INTER | 0.012% | 74.327% |
| 1871 | FORMOSA CHEMICA | 0.012% | 74.339% |
| 1872 | SONOVA HOLDING | 0.012% | 74.351% |
| 1873 | JOY GLOBAL INC COMMON STOCK USD1.0 | 0.012% | 74.363% |
| 1874 | FTI CONSULTING INC COMMON STOCK USD.01 | 0.012% | 74.376% |
| 1875 | SAAB AB | 0.012% | 74.388% |
| 1876 | VERISK ANALYTICS INC COMMON STOCK USD.001 | 0.012% | 74.400% |
| 1877 | OMNICOM GROUP I | 0.012% | 74.412% |
| 1878 | PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01 | 0.012% | 74.424% |
| 1879 | ITHACA ENERGY I | 0.012% | 74.436% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1880 | WESTLAKE CHEMICAL CORP COMMON STOCK USD.01 | 0.012% | 74.448% |
| 1881 | CHINA COMMUNICA | 0.012% | 74.460% |
| 1882 | FIRST INDL REAL | 0.012% | 74.473% |
| 1883 | CAMBREX CORP COMMON STOCK USD.1 | 0.012% | 74.485% |
| 1884 | FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01 | 0.012% | 74.497% |
| 1885 | TULLETT PREBON | 0.012% | 74.509% |
| 1886 | QUANTA COMPUTER | 0.012% | 74.521% |
| 1887 | Dongbu Insuranc | 0.012% | 74.533% |
| 1888 | PRAIRIESKY ROYA | 0.012% | 74.545% |
| 1889 | FONCIERE DES RE | 0.012% | 74.557% |
| 1890 | INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1 | 0.012% | 74.569% |
| 1891 | ARYZTA AG | 0.012% | 74.581% |
| 1892 | DCC PLC | 0.012% | 74.593% |
| 1893 | NTN CORPORATION | 0.012% | 74.605% |
| 1894 | CDW CORP/DE COMMON STOCK USD.01 | 0.012% | 74.617% |
| 1895 | OC OERLIKON COR | 0.012% | 74.629% |
| 1896 | SEVERN TRENT | 0.012% | 74.641% |
| 1897 | FUKUOKA FINANCI | 0.012% | 74.653% |
| 1898 | SUMITOMO METAL | 0.012% | 74.665% |
| 1899 | Rural Electrifi | 0.012% | 74.677% |
| 1900 | INSURANCE AUSTR | 0.012% | 74.689% |
| 1901 | mitsui MINING & | 0.012% | 74.701% |
| 1902 | AIRCASTLE LTD | 0.012% | 74.713% |
| 1903 | HENDERSON LAND | 0.012% | 74.725% |
| 1904 | RBC BEARINGS INC COMMON STOCK USD.01 | 0.012% | 74.737% |
| 1905 | PERRIGO CO PLC | 0.012% | 74.749% |
| 1906 | SUNTEC REIT | 0.012% | 74.761% |
| 1907 | PEARSON | 0.012% | 74.773% |
| 1908 | SINO BIOPHAMACE | 0.012% | 74.785% |
| 1909 | ENDESA S.A. | 0.012% | 74.797% |
| 1910 | AGILE PROPERTY | 0.012% | 74.809% |
| 1911 | TGS NOPEC GEOPH | 0.012% | 74.821% |
| 1912 | PIEDMONT OFFICE | 0.012% | 74.833% |
| 1913 | CENTRAL JAPAN R | 0.012% | 74.845% |
| 1914 | BK MANDIRI | 0.012% | 74.856% |
| 1915 | MSCI INC | 0.012% | 74.868% |
| 1916 | CAPITALAND | 0.012% | 74.880% |
| 1917 | INTIME RETAIL G | 0.012% | 74.892% |
| 1918 | HUGO BOSS AG | 0.012% | 74.904% |
| 1919 | LOTTE CHEMICAL | 0.012% | 74.916% |
| 1920 | TENNECO AUTOMOT | 0.012% | 74.928% |
| 1921 | JAPAN PRIME REA | 0.012% | 74.939% |
| 1922 | CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01 | 0.012% | 74.951% |
| 1923 | JANUS CAPITAL GROUP INC COMMON STOCK USD.01 | 0.012% | 74.963% |
| 1924 | UNIVERSAL CORP | 0.012% | 74.975% |
| 1925 | FEDERATED INVES | 0.012% | 74.987% |
| 1926 | ALCOA CORP COMMON STOCK USD.01 | 0.012% | 74.998% |
| 1927 | TANGER FACTORY OUTLET CENTER REIT USD.01 | 0.012% | 75.010% |
| 1928 | AVERY DENNISON | 0.012% | 75.022% |
| 1929 | SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01 | 0.012% | 75.034% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1930 | REGENERON PHARMACEUTICALS COMMON STOCK USD.001 | 0.012% | 75.046% |
| 1931 | CHINA RESOURCES | 0.012% | 75.057% |
| 1932 | BRADY(WH) | 0.012% | 75.069% |
| 1933 | INSIGHT ENTERPRISES INC COMMON STOCK USD.01 | 0.012% | 75.081% |
| 1934 | ECN CAPITAL COR | 0.012% | 75.093% |
| 1935 | INFOSYS LTD SP ADR ADR | 0.012% | 75.104% |
| 1936 | GRUPA LOTOS S.A | 0.012% | 75.116% |
| 1937 | THK CO | 0.012% | 75.128% |
| 1938 | GOME ELECTRICAL | 0.012% | 75.140% |
| 1939 | KGHM POLSKA MIE | 0.012% | 75.151% |
| 1940 | SYMRISE AG | 0.012% | 75.163% |
| 1941 | BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01 | 0.012% | 75.175% |
| 1942 | CARPENTER TECH | 0.012% | 75.186% |
| 1943 | SOJITZ CORP COM | 0.012% | 75.198% |
| 1944 | MAHINDRA &MAHIN | 0.012% | 75.210% |
| 1945 | SHINHAN FINANCI | 0.012% | 75.222% |
| 1946 | BUFFALO WILD WINGS INC COMMON STOCK | 0.012% | 75.233% |
| 1947 | NAVER CORP | 0.012% | 75.245% |
| 1948 | NATIONAL EXPRES | 0.012% | 75.257% |
| 1949 | CAPSTONE MINING | 0.012% | 75.268% |
| 1950 | SHAFTESBURY | 0.012% | 75.280% |
| 1951 | CRACKER BARREL | 0.012% | 75.292% |
| 1952 | BANNER CORPORATION COMMON STOCK USD.01 | 0.012% | 75.303% |
| 1953 | NOK CORP | 0.012% | 75.315% |
| 1954 | YOKOHAMA RUBBER | 0.012% | 75.327% |
| 1955 | AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01 | 0.012% | 75.338% |
| 1956 | COMMSCOPE HOLDING CO INC COMMON STOCK USD.01 | 0.012% | 75.350% |
| 1957 | NEWS CORP CLASS A COMMON STOCK USD.01 | 0.012% | 75.362% |
| 1958 | FIRSTCASH INC COMMON STOCK USD.01 | 0.012% | 75.373% |
| 1959 | MMI HOLDINGS LT | 0.012% | 75.385% |
| 1960 | E.SUN FINANCIAL | 0.012% | 75.396% |
| 1961 | HANWHA CHEMICAL | 0.012% | 75.408% |
| 1962 | HALYARD HEALTH INC COMMON STOCK USD.01 | 0.012% | 75.420% |
| 1963 | ORPEA | 0.012% | 75.431% |
| 1964 | MICHAEL KORS HO | 0.012% | 75.443% |
| 1965 | HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01 | 0.012% | 75.454% |
| 1966 | CORESITE REALTY CORP REIT USD.01 | 0.012% | 75.466% |
| 1967 | STILLWATER MINI | 0.012% | 75.478% |
| 1968 | PHOENIX GROUP H | 0.012% | 75.489% |
| 1969 | OUTOKUMPU OY | 0.012% | 75.501% |
| 1970 | TAISHIN FINANCI | 0.012% | 75.512% |
| 1971 | UNIVERSAL FOREST PRODUCTS COMMON STOCK | 0.012% | 75.524% |
| 1972 | SEABOARD CORP COMMON STOCK USD1.0 | 0.012% | 75.535% |
| 1973 | CANACOL ENERGY | 0.012% | 75.547% |
| 1974 | ACCO BRANDS CORP COMMON STOCK USD.01 | 0.012% | 75.559% |
| 1975 | MOODY S CORP COMMON STOCK USD.01 | 0.012% | 75.570% |
| 1976 | LEGRAND SA | 0.012% | 75.582% |
| 1977 | ALUMINA LTD | 0.012% | 75.593% |
| 1978 | RYMAN HOSPITALITY PROPERTIES REIT USD.01 | 0.012% | 75.605% |
| 1979 | LIC HOUSING FIN | 0.011% | 75.616% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1980 | DOWNER EDI LTD | 0.011% | 75.628% |
| 1981 | IMPALA PLATINUM | 0.011% | 75.639% |
| 1982 | WORTHINGTON IND | 0.011% | 75.651% |
| 1983 | ENLINK MIDSTREAM LLC COMMON STOCK USD.01 | 0.011% | 75.662% |
| 1984 | STUDENT TRANSPORTATION INC COMMON STOCK | 0.011% | 75.673% |
| 1985 | VERINT SYSTEMS | 0.011% | 75.685% |
| 1986 | WEATHERFORD INT | 0.011% | 75.696% |
| 1987 | EDUCATION REALTY TRUST INC REIT USD.01 | 0.011% | 75.708% |
| 1988 | DEVON ENERGY CORP COMMON STOCK USD.1 | 0.011% | 75.719% |
| 1989 | FAMILYMART CO | 0.011% | 75.731% |
| 1990 | ITRON INC | 0.011% | 75.742% |
| 1991 | EVONIK INDUSTRI | 0.011% | 75.753% |
| 1992 | BQE CANT VAUDOI | 0.011% | 75.765% |
| 1993 | MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0 | 0.011% | 75.776% |
| 1994 | METCASH LTD | 0.011% | 75.788% |
| 1995 | CHORUS AVIATION | 0.011% | 75.799% |
| 1996 | ADARO ENERGY TB | 0.011% | 75.810% |
| 1997 | UNIPOL GRUPPO F | 0.011% | 75.822% |
| 1998 | BAYTEX ENERGY CORP COMMON STOCK | 0.011% | 75.833% |
| 1999 | SRC ENERGY INC COMMON STOCK USD.001 | 0.011% | 75.844% |
| 2000 | KBR INC COMMON STOCK USD.001 | 0.011% | 75.856% |
| 2001 | BEIJING ENTERPR | 0.011% | 75.867% |
| 2002 | RLJ LODGING TRUST REIT | 0.011% | 75.878% |
| 2003 | TOYODA GOSEI | 0.011% | 75.890% |
| 2004 | UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0 | 0.011% | 75.901% |
| 2005 | POU CHEN | 0.011% | 75.912% |
| 2006 | BUNZL PLC | 0.011% | 75.924% |
| 2007 | BRANDYWINE REAL | 0.011% | 75.935% |
| 2008 | VANTIV INC CL A COMMON STOCK USD.00001 | 0.011% | 75.946% |
| 2009 | LOGITECH INTERN | 0.011% | 75.957% |
| 2010 | ASUSTEK COMPUTE | 0.011% | 75.969% |
| 2011 | DAI NIPPON PRIN | 0.011% | 75.980% |
| 2012 | COVANTA HOLDING CORP COMMON STOCK USD.1 | 0.011% | 75.991% |
| 2013 | CHINA CITIC BK | 0.011% | 76.003% |
| 2014 | UGI CORP COMMON STOCK | 0.011% | 76.014% |
| 2015 | PRA HEALTH SCIE | 0.011% | 76.025% |
| 2016 | GLOBUS MEDICAL | 0.011% | 76.036% |
| 2017 | PAYCHEX INC | 0.011% | 76.048% |
| 2018 | NELNET INC CL A COMMON STOCK USD.01 | 0.011% | 76.059% |
| 2019 | BNK FINANCIAL G | 0.011% | 76.070% |
| 2020 | ICADE | 0.011% | 76.081% |
| 2021 | METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01 | 0.011% | 76.092% |
| 2022 | TD AMERITRADE HOLDING CORP COMMON STOCK USD.01 | 0.011% | 76.104% |
| 2023 | AGF MGMT LTD CL | 0.011% | 76.115% |
| 2024 | AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01 | 0.011% | 76.126% |
| 2025 | FUJIKURA | 0.011% | 76.137% |
| 2026 | VALMONT INDUSTRIES COMMON STOCK USD1.0 | 0.011% | 76.149% |
| 2027 | TUTOR PERINI CORP COMMON STOCK USD1.0 | 0.011% | 76.160% |
| 2028 | SM ENERGY CO COMMON STOCK USD.01 | 0.011% | 76.171% |
| 2029 | LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01 | 0.011% | 76.182% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2030 | COBHAM PLC | 0.011% | 76.193% |
| 2031 | OIL STATES INTERNATIONAL INC COMMON STOCK USD.01 | 0.011% | 76.204% |
| 2032 | ELECTROLUX AB-S | 0.011% | 76.216% |
| 2033 | ALTIUS MINERALS | 0.011% | 76.227% |
| 2034 | BRILLIANCE CHIN | 0.011% | 76.238% |
| 2035 | SEIKO EPSON COR | 0.011% | 76.249% |
| 2036 | TAIWAN CEMENT | 0.011% | 76.260% |
| 2037 | VOPAK (KON) | 0.011% | 76.272% |
| 2038 | SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001 | 0.011% | 76.283% |
| 2039 | DAIICHI SANKYO | 0.011% | 76.294% |
| 2040 | ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001 | 0.011% | 76.305% |
| 2041 | NCR CORP | 0.011% | 76.316% |
| 2042 | HYUNDAI MARINE& | 0.011% | 76.327% |
| 2043 | TOPPAN PRINTING | 0.011% | 76.338% |
| 2044 | NKT HOLDING A/S | 0.011% | 76.350% |
| 2045 | NVR INC COMMON STOCK USD.01 | 0.011% | 76.361% |
| 2046 | FBL FINANCIAL G | 0.011% | 76.372% |
| 2047 | AMEREN CORP | 0.011% | 76.383% |
| 2048 | NIPPON PROLOGIS | 0.011% | 76.394% |
| 2049 | INTL FLAVORS&FR | 0.011% | 76.405% |
| 2050 | WPG HOLDINGS | 0.011% | 76.416% |
| 2051 | KOSMOS ENERGY L | 0.011% | 76.427% |
| 2052 | FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001 | 0.011% | 76.438% |
| 2053 | AGGREKO PLC | 0.011% | 76.449% |
| 2054 | ASTORIA FINANCIAL CORP COMMON STOCK USD.01 | 0.011% | 76.460% |
| 2055 | CHENIERE ENERGY INC COMMON STOCK USD.003 | 0.011% | 76.471% |
| 2056 | PLEXUS CORP COMMON STOCK USD.01 | 0.011% | 76.483% |
| 2057 | BODYCOTE PLC | 0.011% | 76.494% |
| 2058 | ROTORK PLC | 0.011% | 76.505% |
| 2059 | CATHAY PACIFIC | 0.011% | 76.516% |
| 2060 | PGE POLSKA GRUP | 0.011% | 76.527% |
| 2061 | CHICAGO BRIDGE | 0.011% | 76.538% |
| 2062 | MEDIASET ESPANA | 0.011% | 76.549% |
| 2063 | HOPEWELL HLDGS | 0.011% | 76.560% |
| 2064 | WAL-MART DE MEX | 0.011% | 76.571% |
| 2065 | ENTEL EMP NAC T | 0.011% | 76.582% |
| 2066 | TOWNE BANK COMMON STOCK USD1.667 | 0.011% | 76.593% |
| 2067 | OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001 | 0.011% | 76.604% |
| 2068 | SUZUKEN CO LTD | 0.011% | 76.615% |
| 2069 | TERNA RETE ELET | 0.011% | 76.626% |
| 2070 | ULVAC INC. | 0.011% | 76.637% |
| 2071 | ROHM CO | 0.011% | 76.648% |
| 2072 | NORTHWEST BANCSHARES INC COMMON STOCK USD.01 | 0.011% | 76.659% |
| 2073 | TELENOR AS | 0.011% | 76.670% |
| 2074 | KNOWLES CORP COMMON STOCK USD.01 | 0.011% | 76.681% |
| 2075 | ANSELL LTD | 0.011% | 76.692% |
| 2076 | LUKOIL PJSC - A | 0.011% | 76.703% |
| 2077 | HAEMONETICS COR | 0.011% | 76.714% |
| 2078 | DAICEL CHEM IND | 0.011% | 76.725% |
| 2079 | SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01 | 0.011% | 76.736% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2080 | B+G FOODS INC COMMON STOCK USD.01 | 0.011% | 76.747% |
| 2081 | UNIFIRST CORP/MA COMMON STOCK USD.1 | 0.011% | 76.758% |
| 2082 | IDEA CELLULAR L | 0.011% | 76.769% |
| 2083 | TIME INC COMMON STOCK USD.01 | 0.011% | 76.780% |
| 2084 | PHYSICIANS REALTY TRUST REIT USD.01 | 0.011% | 76.791% |
| 2085 | HENNES & MAURIT | 0.011% | 76.802% |
| 2086 | AMERICAN WATER WORKS CO INC COMMON STOCK USD.01 | 0.011% | 76.813% |
| 2087 | CARGOTEC CORP-B | 0.011% | 76.823% |
| 2088 | SAPPORO BREWERI | 0.011% | 76.834% |
| 2089 | NOW INC COMMON STOCK USD.01 | 0.011% | 76.845% |
| 2090 | RED ELECTRICA C | 0.011% | 76.856% |
| 2091 | GREEN DOT CORP CLASS A COMMON STOCK USD.001 | 0.011% | 76.867% |
| 2092 | CAIRN ENERGY PL | 0.011% | 76.878% |
| 2093 | TOKYU FUDOSAN H | 0.011% | 76.889% |
| 2094 | WARTSILA OYJ AB | 0.011% | 76.900% |
| 2095 | OZ MINERALS LTD | 0.011% | 76.911% |
| 2096 | AURIZON HOLDING | 0.011% | 76.921% |
| 2097 | CONCORDIA FINAN | 0.011% | 76.932% |
| 2098 | AXALTA COATING | 0.011% | 76.943% |
| 2099 | EBARA CORP | 0.011% | 76.954% |
| 2100 | BUZZI UNICEM SP | 0.011% | 76.965% |
| 2101 | MAXIMUS INC COMMON STOCK | 0.011% | 76.976% |
| 2102 | WAJAX CORP | 0.011% | 76.987% |
| 2103 | EXTENDICARE INC | 0.011% | 76.997% |
| 2104 | TREVALI MINING | 0.011% | 77.008% |
| 2105 | DILLARD DEPT ST | 0.011% | 77.019% |
| 2106 | DREAM GLOBAL RE | 0.011% | 77.030% |
| 2107 | BENCHMARK ELECT | 0.011% | 77.041% |
| 2108 | COSCO PACIFIC | 0.011% | 77.052% |
| 2109 | ARISTOCRAT LEIS | 0.011% | 77.062% |
| 2110 | GREAT PORTLAND | 0.011% | 77.073% |
| 2111 | ROYAL UNIBREW A | 0.011% | 77.084% |
| 2112 | DKSH HOLDING LT | 0.011% | 77.095% |
| 2113 | NATL HEALTH INVESTORS INC REIT USD.01 | 0.011% | 77.106% |
| 2114 | GRANITE CONST | 0.011% | 77.117% |
| 2115 | GLP J-REIT | 0.011% | 77.127% |
| 2116 | ADANI PORT & SE | 0.011% | 77.138% |
| 2117 | AVIGILON CORP C | 0.011% | 77.149% |
| 2118 | HUTCHISON PORT | 0.011% | 77.160% |
| 2119 | TTM TECHNOLOGIES COMMON STOCK USD.001 | 0.011% | 77.171% |
| 2120 | SIENNA SENIOR L | 0.011% | 77.181% |
| 2121 | ATLAS COPCO AB- | 0.011% | 77.192% |
| 2122 | IG GROUP HLDGS | 0.011% | 77.203% |
| 2123 | TAKASHIMAYA CO | 0.011% | 77.214% |
| 2124 | COLUMBIA PROPERTY TRUST INC REIT USD.01 | 0.011% | 77.224% |
| 2125 | SMITH AND NEPHE | 0.011% | 77.235% |
| 2126 | BT GROUP PLC SPON ADR ADR | 0.011% | 77.246% |
| 2127 | NORSK HYDRO AS | 0.011% | 77.257% |
| 2128 | SHIN KONG FINL | 0.011% | 77.267% |
| 2129 | INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01 | 0.011% | 77.278% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2130 | QANTAS AIRWAYS | 0.011% | 77.289% |
| 2131 | ICU MEDICAL INC COMMON STOCK USD.1 | 0.011% | 77.300% |
| 2132 | CSR LIMITED | 0.011% | 77.310% |
| 2133 | ORORA LTD | 0.011% | 77.321% |
| 2134 | STMICROELECTRONICS NV NY SHS NY REG SHRS | 0.011% | 77.332% |
| 2135 | TECH MAHINDRA L | 0.011% | 77.342% |
| 2136 | ACADIA HEALTHCARE CO INC COMMON STOCK USD.01 | 0.011% | 77.353% |
| 2137 | FERROGLOBE PLC | 0.011% | 77.364% |
| 2138 | SHANGRI-LA ASIA | 0.011% | 77.374% |
| 2139 | TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01 | 0.011% | 77.385% |
| 2140 | PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01 | 0.011% | 77.396% |
| 2141 | BROCADE COMMUNI | 0.011% | 77.406% |
| 2142 | UNIVAR INC COMMON STOCK USD.01 | 0.011% | 77.417% |
| 2143 | SEALED AIR CORP COMMON STOCK USD.1 | 0.011% | 77.428% |
| 2144 | DUNKIN BRANDS GROUP INC COMMON STOCK USD.001 | 0.011% | 77.438% |
| 2145 | BROADRIDGE FINANCIAL SOLUTIONS COMMON STOCK USD.01 | 0.011% | 77.449% |
| 2146 | SIMS GROUP LTD | 0.011% | 77.460% |
| 2147 | DOMINO S PIZZA INC COMMON STOCK USD.01 | 0.011% | 77.470% |
| 2148 | WORLEYPARSONS | 0.011% | 77.481% |
| 2149 | RENASANT CORP COMMON STOCK USD5.0 | 0.011% | 77.491% |
| 2150 | CARTER S INC COMMON STOCK USD.01 | 0.011% | 77.502% |
| 2151 | WESTERN UNION CO COMMON STOCK USD.01 | 0.011% | 77.513% |
| 2152 | CLICLS GROUP | 0.011% | 77.523% |
| 2153 | WOOLWORTHS LTD | 0.011% | 77.534% |
| 2154 | MRC GLOBAL INC COMMON STOCK USD.01 | 0.011% | 77.544% |
| 2155 | DAINIPPON SCREE | 0.011% | 77.555% |
| 2156 | LARSEN & TOUBRO | 0.011% | 77.566% |
| 2157 | COPART INC | 0.011% | 77.576% |
| 2158 | SUNOPTA INC COMMON STOCK | 0.011% | 77.587% |
| 2159 | CREDIT SAISON C | 0.011% | 77.597% |
| 2160 | YAMADA DENKI CO | 0.011% | 77.608% |
| 2161 | NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01 | 0.011% | 77.618% |
| 2162 | PRYSMIAN SPA CO | 0.011% | 77.629% |
| 2163 | SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01 | 0.011% | 77.639% |
| 2164 | BIO TECHNE CORP COMMON STOCK USD.01 | 0.011% | 77.650% |
| 2165 | TOKYO ELECTRON | 0.011% | 77.661% |
| 2166 | CHINA CINDA ASS | 0.011% | 77.671% |
| 2167 | ELECTR DE FRANC | 0.011% | 77.682% |
| 2168 | DELEK US HOLDINGS INC COMMON STOCK USD.01 | 0.010% | 77.692% |
| 2169 | ASAHI BREWERIES | 0.010% | 77.703% |
| 2170 | RPM INTERNATIONAL INC COMMON STOCK USD.01 | 0.010% | 77.713% |
| 2171 | TOYOTA INDUSTRI | 0.010% | 77.724% |
| 2172 | LOOMIS AB | 0.010% | 77.734% |
| 2173 | ULTRAPAR PARTIC | 0.010% | 77.744% |
| 2174 | PEAB AB | 0.010% | 77.755% |
| 2175 | HEARTLAND EXPRESS INC COMMON STOCK USD.01 | 0.010% | 77.765% |
| 2176 | ATHABASCA OIL C | 0.010% | 77.776% |
| 2177 | TELKOM GROUP LT | 0.010% | 77.786% |
| 2178 | MSA SAFETY INC COMMON STOCK | 0.010% | 77.797% |
| 2179 | FIRST SOLAR INC | 0.010% | 77.807% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2180 | WABTEC CORP COMMON STOCK USD.01 | 0.010% | 77.818% |
| 2181 | BEKAERT SA | 0.010% | 77.828% |
| 2182 | COLONY STARWOOD HOMES REIT USD.01 | 0.010% | 77.838% |
| 2183 | CMS ENERGY CORP | 0.010% | 77.849% |
| 2184 | HAYS | 0.010% | 77.859% |
| 2185 | FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1 | 0.010% | 77.870% |
| 2186 | GILDEMEISTER AG | 0.010% | 77.880% |
| 2187 | SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01 | 0.010% | 77.890% |
| 2188 | A P MOLLER - MA | 0.010% | 77.901% |
| 2189 | 58.COM INC ADR ADR | 0.010% | 77.911% |
| 2190 | OIL SEARCH LTD | 0.010% | 77.922% |
| 2191 | PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01 | 0.010% | 77.932% |
| 2192 | ANTERO RESOURCES CORP COMMON STOCK USD.01 | 0.010% | 77.942% |
| 2193 | ELECTRONICS | 0.010% | 77.953% |
| 2194 | JUNGHEINRICH - | 0.010% | 77.963% |
| 2195 | CHESAPEAKE ENERGY CORP COMMON STOCK USD.01 | 0.010% | 77.973% |
| 2196 | MO OCH DOMSJO A | 0.010% | 77.984% |
| 2197 | CHINA EVERBRIGH | 0.010% | 77.994% |
| 2198 | DECKERS OUTDOOR CORP COMMON STOCK USD.01 | 0.010% | 78.005% |
| 2199 | SCRIPPS(EW)CO(N | 0.010% | 78.015% |
| 2200 | HOCHTIEF AG | 0.010% | 78.025% |
| 2201 | TPK HOLDINGS CO | 0.010% | 78.036% |
| 2202 | AIR METHODS CORP COMMON STOCK USD.06 | 0.010% | 78.046% |
| 2203 | SINOPAC HLDG | 0.010% | 78.056% |
| 2204 | SIMCORP A/S | 0.010% | 78.067% |
| 2205 | SUMITOMO OSAKA | 0.010% | 78.077% |
| 2206 | LG CABLE &MCHY | 0.010% | 78.087% |
| 2207 | GAM HOLDING LTD | 0.010% | 78.098% |
| 2208 | HYPROP INVESTME | 0.010% | 78.108% |
| 2209 | MALAYAN BKG BHD | 0.010% | 78.118% |
| 2210 | CLP HOLDINGS | 0.010% | 78.129% |
| 2211 | CHONGQING RURAL | 0.010% | 78.139% |
| 2212 | CITIZEN WATCH C | 0.010% | 78.149% |
| 2213 | COGECO INC COMMON STOCK | 0.010% | 78.159% |
| 2214 | WISTRON CORP | 0.010% | 78.170% |
| 2215 | CYRELA BRAZIL R | 0.010% | 78.180% |
| 2216 | RESMED INC | 0.010% | 78.190% |
| 2217 | INDEPENDENT BANK CORP/MA COMMON STOCK USD.01 | 0.010% | 78.201% |
| 2218 | CIPLA LTD | 0.010% | 78.211% |
| 2219 | FANUC | 0.010% | 78.221% |
| 2220 | SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001 | 0.010% | 78.231% |
| 2221 | HENDERSON GROUP | 0.010% | 78.242% |
| 2222 | ENERGEN CORP COMMON STOCK USD.01 | 0.010% | 78.252% |
| 2223 | SASOL | 0.010% | 78.262% |
| 2224 | KERING | 0.010% | 78.272% |
| 2225 | ROBERT HALF INT | 0.010% | 78.283% |
| 2226 | A.P. MOLLER-MAE | 0.010% | 78.293% |
| 2227 | SUN PHARMACEUTI | 0.010% | 78.303% |
| 2228 | METHODE ELEC IN | 0.010% | 78.313% |
| 2229 | HYOSUNG CORP | 0.010% | 78.324% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2230 | CEMBRA MONEY BA | 0.010% | 78.334% |
| 2231 | PORTO SEGURO SA | 0.010% | 78.344% |
| 2232 | HITACHI METALS | 0.010% | 78.354% |
| 2233 | NIPPON PAPER IN | 0.010% | 78.364% |
| 2234 | YARA INTERNATIO | 0.010% | 78.375% |
| 2235 | VERIFONE SYSTEMS INC COMMON STOCK USD.01 | 0.010% | 78.385% |
| 2236 | STEPAN CO COMMON STOCK USD1.0 | 0.010% | 78.395% |
| 2237 | EMPRESA BRASILE | 0.010% | 78.405% |
| 2238 | APOGEE ENTERPRISES INC COMMON STOCK USD.333 | 0.010% | 78.416% |
| 2239 | TOPBUILD CORP COMMON STOCK | 0.010% | 78.426% |
| 2240 | SMITH + NEPHEW PLC SPON ADR ADR | 0.010% | 78.436% |
| 2241 | FUJI ELECTRIC C | 0.010% | 78.446% |
| 2242 | MORI SEIKI CO | 0.010% | 78.456% |
| 2243 | ELEMENTIS (1998 | 0.010% | 78.467% |
| 2244 | AMCOR LIMITED | 0.010% | 78.477% |
| 2245 | GLANBIA PLC | 0.010% | 78.487% |
| 2246 | KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001 | 0.010% | 78.497% |
| 2247 | GEMALTO NV | 0.010% | 78.507% |
| 2248 | MICROSEMI | 0.010% | 78.517% |
| 2249 | ASTRAZENECA | 0.010% | 78.528% |
| 2250 | CHEMED CORP COMMON STOCK USD1.0 | 0.010% | 78.538% |
| 2251 | AMERICAN WOODMARK CORP COMMON STOCK | 0.010% | 78.548% |
| 2252 | ADELAIDE BRIGHT | 0.010% | 78.558% |
| 2253 | STATE BK OF IND | 0.010% | 78.568% |
| 2254 | MDC HOLDINGS INC COMMON STOCK USD.01 | 0.010% | 78.578% |
| 2255 | MUELLER WATER P | 0.010% | 78.588% |
| 2256 | CANFOR PULP PRO | 0.010% | 78.599% |
| 2257 | URBAN EDGE PROPERTIES REIT USD.01 | 0.010% | 78.609% |
| 2258 | GREENBRIER COMPANIES INC COMMON STOCK | 0.010% | 78.619% |
| 2259 | GUANGZHOU R&F P | 0.010% | 78.629% |
| 2260 | AMBEV SA | 0.010% | 78.639% |
| 2261 | ACADIA REALTY TRUST REIT USD.001 | 0.010% | 78.649% |
| 2262 | ERICSSON (LM) TEL SP ADR ADR | 0.010% | 78.659% |
| 2263 | JUPITER PLC | 0.010% | 78.669% |
| 2264 | PLAYTECH | 0.010% | 78.679% |
| 2265 | AVX CORP COMMON STOCK USD.01 | 0.010% | 78.689% |
| 2266 | PS BUSINESS PARKS INC/CA REIT USD.01 | 0.010% | 78.700% |
| 2267 | HANWHA CORP | 0.010% | 78.710% |
| 2268 | LOJAS AMERICANA | 0.010% | 78.720% |
| 2269 | FIRST FINANCIAL BANCORP COMMON STOCK | 0.010% | 78.730% |
| 2270 | WIPRO | 0.010% | 78.740% |
| 2271 | SEMTECH CORP | 0.010% | 78.750% |
| 2272 | BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001 | 0.010% | 78.760% |
| 2273 | ISETAN MITSUKOS | 0.010% | 78.770% |
| 2274 | EDENRED | 0.010% | 78.780% |
| 2275 | IBIDEN CO | 0.010% | 78.790% |
| 2276 | Straumann AG | 0.010% | 78.800% |
| 2277 | RAIA DROGASIL S | 0.010% | 78.810% |
| 2278 | CBOE HOLDINGS INC COMMON STOCK | 0.010% | 78.820% |
| 2279 | CREDICORP | 0.010% | 78.830% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2280 | MERITAGE HOMES CORP COMMON STOCK USD.01 | 0.010% | 78.840% |
| 2281 | PERNOD-RICARD | 0.010% | 78.850% |
| 2282 | FLAGSTAR BANCORP INC COMMON STOCK USD.01 | 0.010% | 78.860% |
| 2283 | ACUITY BRANDS INC COMMON STOCK USD.01 | 0.010% | 78.870% |
| 2284 | BLOOMIN BRANDS INC COMMON STOCK USD.01 | 0.010% | 78.880% |
| 2285 | NORDSTROM INC COMMON STOCK | 0.010% | 78.890% |
| 2286 | SECOM CO | 0.010% | 78.900% |
| 2287 | KULICKE&SOFFA I | 0.010% | 78.910% |
| 2288 | BANK LEUMI LE-I | 0.010% | 78.919% |
| 2289 | LEGGETT + PLATT INC COMMON STOCK USD.01 | 0.010% | 78.929% |
| 2290 | SANDVINE COR-CA | 0.010% | 78.939% |
| 2291 | SEEK LTD. | 0.010% | 78.949% |
| 2292 | VEOLIA ENVIRONM | 0.010% | 78.959% |
| 2293 | CHINA AGRI-INDU | 0.010% | 78.969% |
| 2294 | BRP INC/CA- SUB | 0.010% | 78.979% |
| 2295 | SAP SE SPONSORED ADR ADR | 0.010% | 78.989% |
| 2296 | CH ROBINSON WOR | 0.010% | 78.999% |
| 2297 | SHUTTERFLY INC | 0.010% | 79.009% |
| 2298 | CLEANAWAY WASTE | 0.010% | 79.019% |
| 2299 | VF CORP | 0.010% | 79.028% |
| 2300 | LEG IMMOBILIEN | 0.010% | 79.038% |
| 2301 | INDUSTRIAL BANK | 0.010% | 79.048% |
| 2302 | HASEKO CORP | 0.010% | 79.058% |
| 2303 | AMER NATL INS | 0.010% | 79.068% |
| 2304 | SCHRODERS PLC | 0.010% | 79.078% |
| 2305 | NAVIGATORS GROUP INC COMMON STOCK USD.1 | 0.010% | 79.088% |
| 2306 | NUVASIVE INC COMMON STOCK USD.001 | 0.010% | 79.097% |
| 2307 | MUELLER INDS IN | 0.010% | 79.107% |
| 2308 | CIENA CORP COMMON STOCK USD.01 | 0.010% | 79.117% |
| 2309 | KERRY PROPRTIE | 0.010% | 79.127% |
| 2310 | WESBANCO INC COMMON STOCK USD2.0833 | 0.010% | 79.137% |
| 2311 | ASTELLAS PHARMA | 0.010% | 79.146% |
| 2312 | YUANTA FINL HOL | 0.010% | 79.156% |
| 2313 | ARCA CONTINEN | 0.010% | 79.166% |
| 2314 | WALKER + DUNLOP INC COMMON STOCK | 0.010% | 79.176% |
| 2315 | COMPUTER MODELL | 0.010% | 79.186% |
| 2316 | VAIL RESORTS | 0.010% | 79.195% |
| 2317 | SAMSONITE INTL | 0.010% | 79.205% |
| 2318 | WATSCO INC COMMON STOCK USD.5 | 0.010% | 79.215% |
| 2319 | BARCLAYS PLC | 0.010% | 79.225% |
| 2320 | ZEON CO | 0.010% | 79.235% |
| 2321 | SUZANO PAPEL E | 0.010% | 79.244% |
| 2322 | ACXIOM CORP COMMON STOCK USD.1 | 0.010% | 79.254% |
| 2323 | NINE DRAGONS PA | 0.010% | 79.264% |
| 2324 | PAYSAFE GROUP P | 0.010% | 79.274% |
| 2325 | VIASAT INC COMMON STOCK USD.0001 | 0.010% | 79.283% |
| 2326 | ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01 | 0.010% | 79.293% |
| 2327 | CENTERPOINT ENE | 0.010% | 79.303% |
| 2328 | NATIONAL FUEL GAS CO COMMON STOCK USD1.0 | 0.010% | 79.313% |
| 2329 | CENCOSUD SA | 0.010% | 79.322% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2330 | JINDAL STEEL & | 0.010% | 79.332% |
| 2331 | PETROFAC LTD | 0.010% | 79.342% |
| 2332 | BRAMBLES LIMITE | 0.010% | 79.352% |
| 2333 | ESTEE LAUDER CO | 0.010% | 79.361% |
| 2334 | GREIF INC CL A COMMON STOCK | 0.010% | 79.371% |
| 2335 | KCG HOLDINGS INC CL A COMMON STOCK USD.01 | 0.010% | 79.381% |
| 2336 | TRANSDIGM GROUP INC COMMON STOCK USD.01 | 0.010% | 79.391% |
| 2337 | BRITISH SKY BRO | 0.010% | 79.400% |
| 2338 | VESUVIUS PLC | 0.010% | 79.410% |
| 2339 | YTL CORP | 0.010% | 79.420% |
| 2340 | CHINA SHENHUA E | 0.010% | 79.429% |
| 2341 | JAPAN HOTEL REI | 0.010% | 79.439% |
| 2342 | AMMB HOLDINGS B | 0.010% | 79.449% |
| 2343 | MCDERMOTT INTL | 0.010% | 79.458% |
| 2344 | PRA GROUP INC COMMON STOCK USD.01 | 0.010% | 79.468% |
| 2345 | ALIGN TECHNOLOGY INC COMMON STOCK USD.0001 | 0.010% | 79.478% |
| 2346 | KASIKORNBANK PL | 0.010% | 79.487% |
| 2347 | RELIANCE CAPITA | 0.010% | 79.497% |
| 2348 | AZZ INC COMMON STOCK USD1.0 | 0.010% | 79.506% |
| 2349 | GETINGE AB, B S | 0.010% | 79.516% |
| 2350 | NEENAH PAPER INC COMMON STOCK USD.01 | 0.010% | 79.526% |
| 2351 | TATA MOTORS LTD | 0.010% | 79.535% |
| 2352 | NETGEAR INC COMMON STOCK USD.001 | 0.010% | 79.545% |
| 2353 | BANKINTER SA | 0.010% | 79.554% |
| 2354 | FAIRFAX MEDIA L | 0.010% | 79.564% |
| 2355 | KONE OYJ | 0.010% | 79.574% |
| 2356 | FOSUN INTERNATI | 0.010% | 79.583% |
| 2357 | MATSON INC COMMON STOCK | 0.010% | 79.593% |
| 2358 | QISDA CORP | 0.010% | 79.602% |
| 2359 | KORN/FERRY INTERNATIONAL COMMON STOCK USD.01 | 0.010% | 79.612% |
| 2360 | WYNN RESORTS LTD COMMON STOCK USD.01 | 0.010% | 79.621% |
| 2361 | ACTIVIA PROPERT | 0.010% | 79.631% |
| 2362 | ISS A/S | 0.010% | 79.640% |
| 2363 | CHAILEASE HOLDI | 0.010% | 79.650% |
| 2364 | IT HOLDINGS COR | 0.010% | 79.659% |
| 2365 | CHINA MEDICAL S | 0.010% | 79.669% |
| 2366 | MITSUBISHI ESTA | 0.010% | 79.678% |
| 2367 | QINETIQ GROUP P | 0.010% | 79.688% |
| 2368 | SYNAPTICS INC COMMON STOCK USD.001 | 0.009% | 79.697% |
| 2369 | TOKYO TATEMONO | 0.009% | 79.707% |
| 2370 | VECTREN CORP COMMON STOCK | 0.009% | 79.716% |
| 2371 | VIAVI SOLUTIONS INC COMMON STOCK USD.001 | 0.009% | 79.726% |
| 2372 | NIPPON EXPRESS | 0.009% | 79.735% |
| 2373 | VICTREX PLC | 0.009% | 79.745% |
| 2374 | KYOCERA CORP SPONS ADR ADR | 0.009% | 79.754% |
| 2375 | VENTURE CORP | 0.009% | 79.764% |
| 2376 | UNION BANKSHARES CORP COMMON STOCK USD1.33 | 0.009% | 79.773% |
| 2377 | IJM CORP BERHAD | 0.009% | 79.782% |
| 2378 | CAPITEC BANK HL | 0.009% | 79.792% |
| 2379 | POWER FINANCE C | 0.009% | 79.801% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2380 | LIFE HEALTHCARE | 0.009% | 79.811% |
| 2381 | CHIBA BANK | 0.009% | 79.820% |
| 2382 | PRICESMART INC | 0.009% | 79.830% |
| 2383 | HORIZON PHARMA | 0.009% | 79.839% |
| 2384 | SUMITOMO FOREST | 0.009% | 79.848% |
| 2385 | SULZER AG | 0.009% | 79.858% |
| 2386 | CONDUENT INC COMMON STOCK USD.01 | 0.009% | 79.867% |
| 2387 | SOTHEBY S COMMON STOCK USD.01 | 0.009% | 79.877% |
| 2388 | WEIS MARKETS IN | 0.009% | 79.886% |
| 2389 | EMBRAER SA SPON ADR ADR | 0.009% | 79.895% |
| 2390 | RESILIENT REIT | 0.009% | 79.905% |
| 2391 | VOLVO AB | 0.009% | 79.914% |
| 2392 | LUMENTUM HOLDINGS INC COMMON STOCK USD.001 | 0.009% | 79.924% |
| 2393 | HERSHEY FOODS C | 0.009% | 79.933% |
| 2394 | KYUSHU FINANCIA | 0.009% | 79.942% |
| 2395 | BALCHEM CORP COMMON STOCK USD.0667 | 0.009% | 79.952% |
| 2396 | SGS SA-REG COMM | 0.009% | 79.961% |
| 2397 | FIRSTENERGY CORP COMMON STOCK USD.1 | 0.009% | 79.970% |
| 2398 | VONTOBEL HLDGS | 0.009% | 79.980% |
| 2399 | N B T BANCORP INC COMMON STOCK USD.01 | 0.009% | 79.989% |
| 2400 | HMS HOLDINGS CORP COMMON STOCK USD.01 | 0.009% | 79.998% |
| 2401 | OSI SYSTEMS INC | 0.009% | 80.008% |
| 2402 | CJ CHEILJEDANG | 0.009% | 80.017% |
| 2403 | EASTGROUP PROPERTIES INC REIT | 0.009% | 80.026% |
| 2404 | MARKETAXESS HOLDINGS INC COMMON STOCK USD.003 | 0.009% | 80.036% |
| 2405 | KANEKA CORP | 0.009% | 80.045% |
| 2406 | NIPPON KAYAKU C | 0.009% | 80.054% |
| 2407 | EAGLE BANCORP INC COMMON STOCK USD.01 | 0.009% | 80.064% |
| 2408 | YAMAGUCHI FINAN | 0.009% | 80.073% |
| 2409 | SUNNY OPTICAL T | 0.009% | 80.082% |
| 2410 | JSR CORPORATION | 0.009% | 80.092% |
| 2411 | DOWA HOLDING CO | 0.009% | 80.101% |
| 2412 | CROMBIE REAL ES | 0.009% | 80.110% |
| 2413 | MASCO CORP | 0.009% | 80.120% |
| 2414 | SANWA SHUTTER C | 0.009% | 80.129% |
| 2415 | CINEWORLD GROUP | 0.009% | 80.138% |
| 2416 | ASML HOLDING NV | 0.009% | 80.147% |
| 2417 | HITACHI CHEMICA | 0.009% | 80.157% |
| 2418 | CADENCE DESIGN SYS INC COMMON STOCK USD.01 | 0.009% | 80.166% |
| 2419 | TARO PHARMACEUT | 0.009% | 80.175% |
| 2420 | GREENCORE GROUP | 0.009% | 80.184% |
| 2421 | PRIVATEBANCORP INC COMMON STOCK | 0.009% | 80.194% |
| 2422 | Alten | 0.009% | 80.203% |
| 2423 | BNC BANCORP COMMON STOCK | 0.009% | 80.212% |
| 2424 | FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0 | 0.009% | 80.221% |
| 2425 | TOTAL ENERGY SE | 0.009% | 80.231% |
| 2426 | SPX FLOW INC COMMON STOCK USD.01 | 0.009% | 80.240% |
| 2427 | VALIANT HOLDING | 0.009% | 80.249% |
| 2428 | CAPITACOMMERCIA | 0.009% | 80.258% |
| 2429 | NEX GROUP PLC | 0.009% | 80.267% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2430 | GS YUASA CORP | 0.009% | 80.277% |
| 2431 | CABOT MICROELECTRONICS CORP COMMON STOCK USD.001 | 0.009% | 80.286% |
| 2432 | RED HAT INC COMMON STOCK USD.0001 | 0.009% | 80.295% |
| 2433 | SCHOLASTIC CORP | 0.009% | 80.304% |
| 2434 | HUANENG RENEWAB | 0.009% | 80.313% |
| 2435 | SECURITAS | 0.009% | 80.323% |
| 2436 | GRIFOLS SA | 0.009% | 80.332% |
| 2437 | PROSIEBENSAT.1 | 0.009% | 80.341% |
| 2438 | MORNINGSTAR INC COMMON STOCK | 0.009% | 80.350% |
| 2439 | HIROSHIMA BANK | 0.009% | 80.359% |
| 2440 | CABELA S INC COMMON STOCK USD.01 | 0.009% | 80.369% |
| 2441 | DENTSU INC. | 0.009% | 80.378% |
| 2442 | COMFORT SYSTEMS | 0.009% | 80.387% |
| 2443 | CHANG HWA COMME | 0.009% | 80.396% |
| 2444 | TATA CONSULTANC | 0.009% | 80.405% |
| 2445 | CERNER CORP | 0.009% | 80.414% |
| 2446 | LLOYD THOMPSON | 0.009% | 80.423% |
| 2447 | HUB GROUP INC CL A COMMON STOCK USD.01 | 0.009% | 80.433% |
| 2448 | LANDSTAR SYSTEM | 0.009% | 80.442% |
| 2449 | HORACE MANN EDUCATORS COMMON STOCK USD.001 | 0.009% | 80.451% |
| 2450 | JAMES HARDIE IN | 0.009% | 80.460% |
| 2451 | BLOCK(H&R)INC | 0.009% | 80.469% |
| 2452 | NWS HOLDINGS LT | 0.009% | 80.478% |
| 2453 | CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01 | 0.009% | 80.487% |
| 2454 | WACKER CHEMIE A | 0.009% | 80.496% |
| 2455 | SIX FLAGS ENTERTAINMENT CORP COMMON STOCK | 0.009% | 80.506% |
| 2456 | CARE CAPITAL PROPERTIES INC REIT USD.01 | 0.009% | 80.515% |
| 2457 | NEXANS | 0.009% | 80.524% |
| 2458 | TELETECH HOLDIN | 0.009% | 80.533% |
| 2459 | BERENDSEN PLC | 0.009% | 80.542% |
| 2460 | DIAMONDROCK HOSPITALITY CO REIT USD.01 | 0.009% | 80.551% |
| 2461 | GCL-POLY ENERGY | 0.009% | 80.560% |
| 2462 | NIPPON ELEC GLA | 0.009% | 80.569% |
| 2463 | KURITA WATER IN | 0.009% | 80.578% |
| 2464 | ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01 | 0.009% | 80.587% |
| 2465 | PEOPLE'S INSURA | 0.009% | 80.596% |
| 2466 | AXEL SPRINGER A | 0.009% | 80.605% |
| 2467 | AKORN INC COMMON STOCK | 0.009% | 80.615% |
| 2468 | SHENZHEN INVEST | 0.009% | 80.624% |
| 2469 | T IS BANKASI | 0.009% | 80.633% |
| 2470 | S-OIL CORPORATI | 0.009% | 80.642% |
| 2471 | MTR CORP | 0.009% | 80.651% |
| 2472 | DIEBOLD INC | 0.009% | 80.660% |
| 2473 | ENTERGY CORP | 0.009% | 80.669% |
| 2474 | TOYO TIRE & RUB | 0.009% | 80.678% |
| 2475 | NOMURA HOLDINGS INC SPON ADR ADR | 0.009% | 80.687% |
| 2476 | SIHUAN PHARMACE | 0.009% | 80.696% |
| 2477 | TEXAS ROADHOUSE INC COMMON STOCK USD.001 | 0.009% | 80.705% |
| 2478 | WABASH NATIONAL | 0.009% | 80.714% |
| 2479 | JBS SA | 0.009% | 80.723% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2480 | BRAIT SA | 0.009% | 80.732% |
| 2481 | CALFRAC WELL SE | 0.009% | 80.741% |
| 2482 | RLI CORP COMMON STOCK USD1.0 | 0.009% | 80.750% |
| 2483 | AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01 | 0.009% | 80.759% |
| 2484 | PRIMARY HEALTH | 0.009% | 80.768% |
| 2485 | MARUTI SUZUKI | 0.009% | 80.777% |
| 2486 | SINOPHARM GROUP | 0.009% | 80.786% |
| 2487 | THALES SA | 0.009% | 80.795% |
| 2488 | MDU RES GROUP I | 0.009% | 80.804% |
| 2489 | CORE LABORATORI | 0.009% | 80.813% |
| 2490 | NEOPOST | 0.009% | 80.822% |
| 2491 | SCHOUW & CO | 0.009% | 80.831% |
| 2492 | SUL AMERICA SA | 0.009% | 80.840% |
| 2493 | RIGHTMOVE GROUP | 0.009% | 80.849% |
| 2494 | BK OF KYOTO | 0.009% | 80.858% |
| 2495 | DAILY MAIL&GEN | 0.009% | 80.867% |
| 2496 | SERVICEMASTER G | 0.009% | 80.876% |
| 2497 | CONTINENTAL GOL | 0.009% | 80.885% |
| 2498 | ABERTIS INFRAES | 0.009% | 80.894% |
| 2499 | CASIO COMPUTER | 0.009% | 80.903% |
| 2500 | ADMIRAL GROUP | 0.009% | 80.911% |
| 2501 | PUBLIC BNK-LOCA | 0.009% | 80.920% |
| 2502 | CANARA BANK | 0.009% | 80.929% |
| 2503 | LANCASTER COLON | 0.009% | 80.938% |
| 2504 | DGB FINANCIAL G | 0.009% | 80.947% |
| 2505 | SALZGITTER AG | 0.009% | 80.956% |
| 2506 | AU OPTRONICS CO | 0.009% | 80.965% |
| 2507 | BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01 | 0.009% | 80.974% |
| 2508 | TRINSEO SA | 0.009% | 80.983% |
| 2509 | WEICHAI POWER-H | 0.009% | 80.992% |
| 2510 | ROCKWOOL INTL | 0.009% | 81.001% |
| 2511 | BROWN-FORMAN CO | 0.009% | 81.010% |
| 2512 | FILA KOREA LTD | 0.009% | 81.019% |
| 2513 | WESTERN REFININ | 0.009% | 81.027% |
| 2514 | PANERA BREAD COMPANY CLASS A COMMON STOCK USD.0001 | 0.009% | 81.036% |
| 2515 | OTP BANK PLC | 0.009% | 81.045% |
| 2516 | NIBE INDUSTRIER | 0.009% | 81.054% |
| 2517 | NORTHVIEW APART | 0.009% | 81.063% |
| 2518 | DAELIM INDUSTRI | 0.009% | 81.072% |
| 2519 | SERVISFIRST BANCSHARES INC COMMON STOCK USD.001 | 0.009% | 81.081% |
| 2520 | SILICON LABORAT | 0.009% | 81.090% |
| 2521 | GENTERA SAB DE | 0.009% | 81.098% |
| 2522 | STATOIL ASA SPON ADR ADR | 0.009% | 81.107% |
| 2523 | GRUPO AEROPORTU | 0.009% | 81.116% |
| 2524 | BELIMO HOLDING | 0.009% | 81.125% |
| 2525 | TIETO CORP OYJ | 0.009% | 81.134% |
| 2526 | GUNMA BANK | 0.009% | 81.143% |
| 2527 | HOYA CORP | 0.009% | 81.152% |
| 2528 | GULFPORT ENERGY CORP COMMON STOCK USD.01 | 0.009% | 81.160% |
| 2529 | TATA STEEL LIM | 0.009% | 81.169% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2530 | E-MART CO. LTD. | 0.009% | 81.178% |
| 2531 | YAMATO HOLDINGS | 0.009% | 81.187% |
| 2532 | ENDO INTERNATIO | 0.009% | 81.196% |
| 2533 | DELTA LLOYD NV | 0.009% | 81.204% |
| 2534 | STEELCASE INC | 0.009% | 81.213% |
| 2535 | HERBALIFE LTD COMMON STOCK USD.002 | 0.009% | 81.222% |
| 2536 | SINO-OCEAN LAND | 0.009% | 81.231% |
| 2537 | ALLEGIANT TRAVE | 0.009% | 81.240% |
| 2538 | WASHINGTON REIT REIT USD.01 | 0.009% | 81.248% |
| 2539 | FERRO CORP | 0.009% | 81.257% |
| 2540 | SMITH (A.O.) CORP COMMON STOCK USD1.0 | 0.009% | 81.266% |
| 2541 | 77TH BANK | 0.009% | 81.275% |
| 2542 | ARISTA NETWORKS INC COMMON STOCK USD.0001 | 0.009% | 81.284% |
| 2543 | NOMURA REAL EST | 0.009% | 81.292% |
| 2544 | HACHIJUNI BANK | 0.009% | 81.301% |
| 2545 | NOVATEK MICROEL | 0.009% | 81.310% |
| 2546 | ITV PLC | 0.009% | 81.319% |
| 2547 | MACK CALI REALTY CORP REIT USD.01 | 0.009% | 81.327% |
| 2548 | DSW INC CLASS A COMMON STOCK | 0.009% | 81.336% |
| 2549 | ASPEN TECHNOLOGY INC COMMON STOCK USD.1 | 0.009% | 81.345% |
| 2550 | RETAIL OPPORTUNITY INVESTMEN REIT USD.0001 | 0.009% | 81.354% |
| 2551 | EMPRESAS COPEC | 0.009% | 81.362% |
| 2552 | TRANSURBAN GROU | 0.009% | 81.371% |
| 2553 | HOKUHOKU FINANC | 0.009% | 81.380% |
| 2554 | SCOTTS MIRACLE GRO CO COMMON STOCK USD.01 | 0.009% | 81.388% |
| 2555 | ESCORTS LTD | 0.009% | 81.397% |
| 2556 | PREMIER INC CLASS A COMMON STOCK USD.01 | 0.009% | 81.406% |
| 2557 | NAMCO BANDAI HO | 0.009% | 81.414% |
| 2558 | JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01 | 0.009% | 81.423% |
| 2559 | BEIJING CAPITAL | 0.009% | 81.432% |
| 2560 | SANKYU INC | 0.009% | 81.440% |
| 2561 | SALESFORCE.COM | 0.009% | 81.449% |
| 2562 | HD SUPPLY HOLDINGS INC COMMON STOCK USD.01 | 0.009% | 81.458% |
| 2563 | MICROSTRATEGY INC CL A COMMON STOCK USD.001 | 0.009% | 81.466% |
| 2564 | COCA-COLA BOTTL | 0.009% | 81.475% |
| 2565 | EQT CORPORATION | 0.009% | 81.484% |
| 2566 | KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01 | 0.009% | 81.492% |
| 2567 | VEECO INSTRUMENTS INC COMMON STOCK USD.01 | 0.009% | 81.501% |
| 2568 | ARGONAUT GOLD I | 0.009% | 81.509% |
| 2569 | CAL MAINE FOODS INC COMMON STOCK USD.01 | 0.009% | 81.518% |
| 2570 | WIN SEMICONDUCT | 0.009% | 81.527% |
| 2571 | MRV ENGENHARIA | 0.009% | 81.535% |
| 2572 | ILLUMINA INC | 0.009% | 81.544% |
| 2573 | PARK NATIONAL CORP COMMON STOCK | 0.009% | 81.552% |
| 2574 | AGL ENERGY LTD | 0.009% | 81.561% |
| 2575 | HK & CHINA GAS | 0.009% | 81.570% |
| 2576 | TAURON POLSKA E | 0.009% | 81.578% |
| 2577 | China Mengniu D | 0.009% | 81.587% |
| 2578 | JUST ENERGY GROUP INC COMMON STOCK | 0.009% | 81.595% |
| 2579 | ROGERS CORP COMMON STOCK USD1.0 | 0.009% | 81.604% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2580 | FIVE PRIME THER | 0.009% | 81.613% |
| 2581 | ENI | 0.009% | 81.621% |
| 2582 | WEBMD HEALTH CORP COMMON STOCK USD.01 | 0.009% | 81.630% |
| 2583 | TALANX AG | 0.009% | 81.638% |
| 2584 | QTS REALTY TRUST INC CL A REIT USD.01 | 0.009% | 81.647% |
| 2585 | HOMESERVE PLC | 0.009% | 81.655% |
| 2586 | BROOKS AUTOMATI | 0.009% | 81.664% |
| 2587 | WACOAL CORP | 0.009% | 81.672% |
| 2588 | MERITZ SECURITI | 0.009% | 81.681% |
| 2589 | BERRY PLASTICS GROUP INC COMMON STOCK USD.01 | 0.009% | 81.690% |
| 2590 | POWERTECH TECHN | 0.009% | 81.698% |
| 2591 | HYUNDAI HEAVY I | 0.009% | 81.707% |
| 2592 | ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01 | 0.009% | 81.715% |
| 2593 | CHUGOKU BANK | 0.009% | 81.724% |
| 2594 | BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0 | 0.009% | 81.732% |
| 2595 | TRYGVESTA AS | 0.009% | 81.741% |
| 2596 | DORMA+KABA HOLD | 0.009% | 81.749% |
| 2597 | CRH MEDICAL COR | 0.009% | 81.758% |
| 2598 | DAEWOO SECURITI | 0.009% | 81.766% |
| 2599 | CDK GLOBAL INC COMMON STOCK USD.01 | 0.008% | 81.775% |
| 2600 | KAZAKHMYS PLC | 0.008% | 81.783% |
| 2601 | HEICO CORP CLASS A COMMON STOCK USD.01 | 0.008% | 81.792% |
| 2602 | COFINIMMO | 0.008% | 81.800% |
| 2603 | AMERIS BANCORP COMMON STOCK USD1.0 | 0.008% | 81.809% |
| 2604 | AQUA AMERICA INC COMMON STOCK USD.5 | 0.008% | 81.817% |
| 2605 | INNOSPEC INC COMMON STOCK USD.01 | 0.008% | 81.826% |
| 2606 | AIR WATER INC. | 0.008% | 81.834% |
| 2607 | CHINA DEVELOPME | 0.008% | 81.843% |
| 2608 | MAKITA CORP | 0.008% | 81.851% |
| 2609 | AJINOMOTO CO IN | 0.008% | 81.859% |
| 2610 | LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01 | 0.008% | 81.868% |
| 2611 | IXIA COMMON STOCK | 0.008% | 81.876% |
| 2612 | PCCW LIMITED | 0.008% | 81.885% |
| 2613 | TAISEI CORP | 0.008% | 81.893% |
| 2614 | CSG SYSTEMS INTL INC COMMON STOCK USD.01 | 0.008% | 81.902% |
| 2615 | FIRST FINL BANKSHARES INC COMMON STOCK USD.01 | 0.008% | 81.910% |
| 2616 | WGL HOLDINGS INC COMMON STOCK | 0.008% | 81.918% |
| 2617 | BOVIS HOMES GRO | 0.008% | 81.927% |
| 2618 | UTD O/S LAND | 0.008% | 81.935% |
| 2619 | MONRO MUFFLER BRAKE INC COMMON STOCK USD.01 | 0.008% | 81.944% |
| 2620 | DUET GROUP | 0.008% | 81.952% |
| 2621 | ADEKA CORPORATI | 0.008% | 81.961% |
| 2622 | ALFA LAVAL AB | 0.008% | 81.969% |
| 2623 | COCHLEAR LTD | 0.008% | 81.977% |
| 2624 | SHANGHAI INDL | 0.008% | 81.986% |
| 2625 | CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01 | 0.008% | 81.994% |
| 2626 | SEI INVESTMENT | 0.008% | 82.002% |
| 2627 | FORBO HLDG | 0.008% | 82.011% |
| 2628 | CATTOLICA ASSIC | 0.008% | 82.019% |
| 2629 | CHEMOURS CO/THE COMMON STOCK | 0.008% | 82.028% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2630 | CST BRANDS INC COMMON STOCK USD.01 | 0.008% | 82.036% |
| 2631 | STAMPS.COM INC COMMON STOCK USD.001 | 0.008% | 82.044% |
| 2632 | HITACHI CAPITAL | 0.008% | 82.053% |
| 2633 | RUBIS | 0.008% | 82.061% |
| 2634 | JIANGXI COPPER | 0.008% | 82.069% |
| 2635 | CNP ASSURANCES | 0.008% | 82.078% |
| 2636 | MERLIN ENTERTAI | 0.008% | 82.086% |
| 2637 | SKYWORTH DIGITA | 0.008% | 82.095% |
| 2638 | MOBILE MINI INC COMMON STOCK USD.01 | 0.008% | 82.103% |
| 2639 | INTERCONTINENTAL HOTELS ADR ADR | 0.008% | 82.111% |
| 2640 | BWX TECHNOLOGIES INC COMMON STOCK USD.01 | 0.008% | 82.120% |
| 2641 | BHARAT HEAVY EL | 0.008% | 82.128% |
| 2642 | ALSEA SAB DE CV | 0.008% | 82.136% |
| 2643 | CHINA GAS HOLDI | 0.008% | 82.145% |
| 2644 | AVIS BUDGET GROUP INC COMMON STOCK USD.01 | 0.008% | 82.153% |
| 2645 | NABTESCO CORP | 0.008% | 82.161% |
| 2646 | LEONS FURNITURE | 0.008% | 82.170% |
| 2647 | PENNON GROUP | 0.008% | 82.178% |
| 2648 | K'S HOLDINGS | 0.008% | 82.186% |
| 2649 | FUCHS PETROLUB | 0.008% | 82.194% |
| 2650 | ATKINS WS | 0.008% | 82.203% |
| 2651 | FRONTIER REIT | 0.008% | 82.211% |
| 2652 | ALTICE NV CLAS | 0.008% | 82.219% |
| 2653 | HARVEY NORMAN H | 0.008% | 82.228% |
| 2654 | HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0 | 0.008% | 82.236% |
| 2655 | AAR CORP | 0.008% | 82.244% |
| 2656 | BIRD CONSTRUCTI | 0.008% | 82.252% |
| 2657 | CUBIC CORP COMMON STOCK | 0.008% | 82.261% |
| 2658 | TOYOBO CO | 0.008% | 82.269% |
| 2659 | TOKUYAMA CORP | 0.008% | 82.277% |
| 2660 | TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0 | 0.008% | 82.285% |
| 2661 | PEBBLEBROOK HOT | 0.008% | 82.294% |
| 2662 | DAITO TRUST CON | 0.008% | 82.302% |
| 2663 | COGNEX CORP | 0.008% | 82.310% |
| 2664 | TKH GROUP NV DU | 0.008% | 82.318% |
| 2665 | PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01 | 0.008% | 82.326% |
| 2666 | SUN TV NETWORK | 0.008% | 82.335% |
| 2667 | VALENER INC | 0.008% | 82.343% |
| 2668 | LEXINGTON REALTY TRUST REIT USD.0001 | 0.008% | 82.351% |
| 2669 | LIBERTY GLOBAL | 0.008% | 82.359% |
| 2670 | ALBANY INTL CORP CL A COMMON STOCK USD.001 | 0.008% | 82.368% |
| 2671 | IROBOT CORP | 0.008% | 82.376% |
| 2672 | BUWOG AG | 0.008% | 82.384% |
| 2673 | DAIDO STEEL CO | 0.008% | 82.392% |
| 2674 | SSAB SVENSKT ST | 0.008% | 82.400% |
| 2675 | X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT | 0.008% | 82.408% |
| 2676 | GAIL INDIA LTD | 0.008% | 82.417% |
| 2677 | Samsung Life In | 0.008% | 82.425% |
| 2678 | POOL CORP COMMON STOCK USD.001 | 0.008% | 82.433% |
| 2679 | SPROTT INC COMM | 0.008% | 82.441% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2680 | ESCO TECHNOLOGIES INC COMMON STOCK USD.01 | 0.008% | 82.449% |
| 2681 | LANCASHIRE HLDG | 0.008% | 82.458% |
| 2682 | SONIC HEALTHCAR | 0.008% | 82.466% |
| 2683 | FABRINET | 0.008% | 82.474% |
| 2684 | DINEQUITY INC | 0.008% | 82.482% |
| 2685 | UNIT CORP | 0.008% | 82.490% |
| 2686 | SJM HOLDINGS LT | 0.008% | 82.498% |
| 2687 | NIKON CORP | 0.008% | 82.506% |
| 2688 | ENN ENERGY HOLD | 0.008% | 82.515% |
| 2689 | FIRST BANCORP PUERTO RICO COMMON STOCK USD.1 | 0.008% | 82.523% |
| 2690 | EUROFINS SCIENT | 0.008% | 82.531% |
| 2691 | FORWARD AIR COR | 0.008% | 82.539% |
| 2692 | HUA NAN FINANCI | 0.008% | 82.547% |
| 2693 | NEWMARKET CORP COMMON STOCK | 0.008% | 82.555% |
| 2694 | OMNICELL INC COMMON STOCK USD.001 | 0.008% | 82.563% |
| 2695 | GENERAC HOLDINGS INC COMMON STOCK USD.01 | 0.008% | 82.571% |
| 2696 | CSRA INC COMMON STOCK USD.001 | 0.008% | 82.579% |
| 2697 | MBIA INC | 0.008% | 82.588% |
| 2698 | HKT TRUST | 0.008% | 82.596% |
| 2699 | CORE-MARK HLDG | 0.008% | 82.604% |
| 2700 | F5 NETWORKS INC COMMON STOCK | 0.008% | 82.612% |
| 2701 | PIONEER FOODS L | 0.008% | 82.620% |
| 2702 | HANESBRANDS INC COMMON STOCK USD.01 | 0.008% | 82.628% |
| 2703 | BANCFIRST CORP | 0.008% | 82.636% |
| 2704 | LA Z BOY INC COMMON STOCK USD1.0 | 0.008% | 82.644% |
| 2705 | TECHTRONIC INDU | 0.008% | 82.652% |
| 2706 | SARTORIUS AG-VO | 0.008% | 82.660% |
| 2707 | NHK SPRING CO | 0.008% | 82.668% |
| 2708 | BOSTON BEER COMPANY INC A COMMON STOCK USD.01 | 0.008% | 82.677% |
| 2709 | PTT GLOBAL CHEM | 0.008% | 82.685% |
| 2710 | NCC AB-B | 0.008% | 82.693% |
| 2711 | REDROW | 0.008% | 82.701% |
| 2712 | ANHUI CONCH CEM | 0.008% | 82.709% |
| 2713 | TSUMURA & CO | 0.008% | 82.717% |
| 2714 | YY INC ADR ADR USD.00001 | 0.008% | 82.725% |
| 2715 | PARAGON GROUP O | 0.008% | 82.733% |
| 2716 | ADVANTEST | 0.008% | 82.741% |
| 2717 | LENNOX INTERNATIONAL INC COMMON STOCK USD.01 | 0.008% | 82.749% |
| 2718 | NORDSON CORP COMMON STOCK | 0.008% | 82.757% |
| 2719 | AMEC FOSTER | 0.008% | 82.765% |
| 2720 | EXELIXIS INC | 0.008% | 82.773% |
| 2721 | BOFI HOLDING INC COMMON STOCK USD.01 | 0.008% | 82.781% |
| 2722 | SPARTANNASH CO COMMON STOCK | 0.008% | 82.789% |
| 2723 | TESSENDERLO CHE | 0.008% | 82.797% |
| 2724 | HIGHWEALTH CONS | 0.008% | 82.805% |
| 2725 | DISTRIBUIDORA I | 0.008% | 82.813% |
| 2726 | BRF SA ADR ADR | 0.008% | 82.821% |
| 2727 | MORINAGA MILK I | 0.008% | 82.829% |
| 2728 | MORI HILLS REIT | 0.008% | 82.837% |
| 2729 | GARTNER GROUP I | 0.008% | 82.845% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2730 | JAPAN LOGISTICS | 0.008% | 82.853% |
| 2731 | DIPLOMA (NEW) | 0.008% | 82.861% |
| 2732 | PETRONET LNG LT | 0.008% | 82.869% |
| 2733 | SYNTHOMER PLC | 0.008% | 82.877% |
| 2734 | DRAX GROUP PLC | 0.008% | 82.885% |
| 2735 | ATMOS ENERGY CO | 0.008% | 82.893% |
| 2736 | BANCA MEDIOLANU | 0.008% | 82.901% |
| 2737 | ALTRAN TECHNOLO | 0.008% | 82.909% |
| 2738 | HAITONG SECURIT | 0.008% | 82.917% |
| 2739 | GOLDEN AGRI RES | 0.008% | 82.925% |
| 2740 | JD SPORTS FASHI | 0.008% | 82.933% |
| 2741 | PRIMORIS SERVICES CORP COMMON STOCK USD.0001 | 0.008% | 82.941% |
| 2742 | DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3 | 0.008% | 82.949% |
| 2743 | QUAKER CHEMICAL CORP COMMON STOCK USD1.0 | 0.008% | 82.957% |
| 2744 | ARGAN INC COMMON STOCK USD.15 | 0.008% | 82.965% |
| 2745 | SKY CITY | 0.008% | 82.973% |
| 2746 | SOFTWARE AG DAR | 0.008% | 82.981% |
| 2747 | SANTEN PHARM CO | 0.008% | 82.989% |
| 2748 | KOREA INVESTMEN | 0.008% | 82.997% |
| 2749 | NIFCO INC | 0.008% | 83.005% |
| 2750 | HIGH LINER FOOD | 0.008% | 83.013% |
| 2751 | MIDDLEBY CORP COMMON STOCK USD.01 | 0.008% | 83.021% |
| 2752 | HINO MOTORS | 0.008% | 83.029% |
| 2753 | GLUSKIN SHEFF & | 0.008% | 83.036% |
| 2754 | SHENANDOAH TELECOMMUNICATION COMMON STOCK | 0.008% | 83.044% |
| 2755 | BASF SE SPON ADR ADR | 0.008% | 83.052% |
| 2756 | FLEXIUM INTERCO | 0.008% | 83.060% |
| 2757 | ABN AMRO GROUP | 0.008% | 83.068% |
| 2758 | TERANGA GOLD CO | 0.008% | 83.076% |
| 2759 | WADDELL & REED | 0.008% | 83.084% |
| 2760 | TAIYO YUDEN CO | 0.008% | 83.092% |
| 2761 | ANTA SPORTS PRO | 0.008% | 83.100% |
| 2762 | LONDON STOCK EX | 0.008% | 83.108% |
| 2763 | CHEMTURA CORP COMMON STOCK USD.01 | 0.008% | 83.115% |
| 2764 | RENGO CO | 0.008% | 83.123% |
| 2765 | MAPLETREE COMME | 0.008% | 83.131% |
| 2766 | SEACOR HOLDINGS INC COMMON STOCK USD.01 | 0.008% | 83.139% |
| 2767 | HAWAIIAN ELECTRIC INDS COMMON STOCK | 0.008% | 83.147% |
| 2768 | EXXARO | 0.008% | 83.155% |
| 2769 | EVOLUTION MININ | 0.008% | 83.163% |
| 2770 | INTERFACE INC COMMON STOCK USD.1 | 0.008% | 83.171% |
| 2771 | KRATON CORP COMMON STOCK USD.01 | 0.008% | 83.178% |
| 2772 | BENEFICIAL BANCORP INC COMMON STOCK USD.01 | 0.008% | 83.186% |
| 2773 | AYALA CORP | 0.008% | 83.194% |
| 2774 | SHIZUOKA BANK | 0.008% | 83.202% |
| 2775 | ASTEC INDUSTRIE | 0.008% | 83.210% |
| 2776 | KAMAN CORP COMMON STOCK USD1.0 | 0.008% | 83.218% |
| 2777 | FRANSHION PROPE | 0.008% | 83.225% |
| 2778 | GREAT EAGLE HLD | 0.008% | 83.233% |
| 2779 | VONAGE HLDGS CO | 0.008% | 83.241% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2780 | INDEPENDENT BANK GROUP INC COMMON STOCK USD.01 | 0.008% | 83.249% |
| 2781 | BENESSE CORP | 0.008% | 83.257% |
| 2782 | CALERES INC COMMON STOCK USD.01 | 0.008% | 83.265% |
| 2783 | OWENS-ILLINOIS | 0.008% | 83.272% |
| 2784 | MULTI COLOR CORP COMMON STOCK | 0.008% | 83.280% |
| 2785 | KLOECKNER & CO | 0.008% | 83.288% |
| 2786 | SYKES ENTERPRISES INC COMMON STOCK USD.01 | 0.008% | 83.296% |
| 2787 | GRAINCORP LTD | 0.008% | 83.304% |
| 2788 | PINNACLE WEST CAPITAL COMMON STOCK | 0.008% | 83.311% |
| 2789 | NOF CORP | 0.008% | 83.319% |
| 2790 | INVENTEC CORP | 0.008% | 83.327% |
| 2791 | INDUSTRIAS PENO | 0.008% | 83.335% |
| 2792 | FAR EAST HORIZO | 0.008% | 83.343% |
| 2793 | BARCO(NEW) | 0.008% | 83.350% |
| 2794 | NISSHINBO IND I | 0.008% | 83.358% |
| 2795 | NIPPON KONPO UN | 0.008% | 83.366% |
| 2796 | FISHER & PAYKEL | 0.008% | 83.374% |
| 2797 | CAP SA | 0.008% | 83.382% |
| 2798 | KOREAN AIR LINE | 0.008% | 83.389% |
| 2799 | HYUNDAI DS,NEW | 0.008% | 83.397% |
| 2800 | INVESTA OFFICE | 0.008% | 83.405% |
| 2801 | UNITED UTILITIE | 0.008% | 83.413% |
| 2802 | QUBE HOLDINGS L | 0.008% | 83.420% |
| 2803 | ACCTON | 0.008% | 83.428% |
| 2804 | KEMIRA OY | 0.008% | 83.436% |
| 2805 | KEIHAN ELECTRIC | 0.008% | 83.444% |
| 2806 | CTRIP.COM INTERNATIONAL ADR ADR USD.01 | 0.008% | 83.451% |
| 2807 | JAMES RIVER GRO | 0.008% | 83.459% |
| 2808 | NOVO NORDISK A/S SPONS ADR ADR | 0.008% | 83.467% |
| 2809 | FIBRIA CELULOSE SA SPON ADR ADR | 0.008% | 83.474% |
| 2810 | YUEXIU PROPERTY | 0.008% | 83.482% |
| 2811 | FINANCIAL ENGINES INC COMMON STOCK USD.0001 | 0.008% | 83.490% |
| 2812 | IDEMITSU KOSAN | 0.008% | 83.498% |
| 2813 | IDACORP INC COMMON STOCK | 0.008% | 83.505% |
| 2814 | OPKO HEALTH INC COMMON STOCK USD.01 | 0.008% | 83.513% |
| 2815 | BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01 | 0.008% | 83.521% |
| 2816 | YAMAHA CORP | 0.008% | 83.528% |
| 2817 | SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0 | 0.008% | 83.536% |
| 2818 | ISRAEL DISCOUNT | 0.008% | 83.544% |
| 2819 | JUBILANT LIFE S | 0.008% | 83.551% |
| 2820 | CIA BRASILEIRA | 0.008% | 83.559% |
| 2821 | AWA BANK | 0.008% | 83.567% |
| 2822 | ASM INTL NV | 0.008% | 83.574% |
| 2823 | KONINKLIJKE BAM | 0.008% | 83.582% |
| 2824 | BOYD GAMING COR | 0.008% | 83.590% |
| 2825 | MAIDEN HLDGS LT | 0.008% | 83.597% |
| 2826 | BILFINGER BERGE | 0.008% | 83.605% |
| 2827 | TORO CO | 0.008% | 83.613% |
| 2828 | MONSTER BEVERAGE CORP COMMON STOCK | 0.008% | 83.620% |
| 2829 | PORTUCEL EMPRES | 0.008% | 83.628% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2830 | KENEDIX REALTY | 0.008% | 83.636% |
| 2831 | SCANA CORP COMMON STOCK | 0.008% | 83.643% |
| 2832 | BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01 | 0.008% | 83.651% |
| 2833 | FEDERAL BANK LT | 0.008% | 83.659% |
| 2834 | LIBERTY MEDIA COR SIRIUSXM A TRACKING STK | 0.008% | 83.666% |
| 2835 | NAN YA PLASTIC | 0.008% | 83.674% |
| 2836 | JAZZ PHARMACEUT | 0.008% | 83.682% |
| 2837 | BRUKER CORP COMMON STOCK USD.01 | 0.008% | 83.689% |
| 2838 | CEAT LTD | 0.008% | 83.697% |
| 2839 | ACTUANT CORP A COMMON STOCK USD.2 | 0.008% | 83.705% |
| 2840 | ABB LTD SPON ADR ADR | 0.008% | 83.712% |
| 2841 | PORTLAND GENERAL ELECTRIC CO COMMON STOCK | 0.008% | 83.720% |
| 2842 | BEIJING ENT WAT | 0.008% | 83.727% |
| 2843 | MTY FOOD GROUP | 0.008% | 83.735% |
| 2844 | SCHWEITZER-MAUD | 0.008% | 83.743% |
| 2845 | ALLREAL HOLDING | 0.008% | 83.750% |
| 2846 | SHIGA BANK | 0.008% | 83.758% |
| 2847 | HTC CORP COMMON | 0.008% | 83.766% |
| 2848 | LG HOUSEHOLD HE | 0.008% | 83.773% |
| 2849 | SOUTH32 ADR ADR | 0.008% | 83.781% |
| 2850 | FOXCONN TECHNOL | 0.008% | 83.788% |
| 2851 | INTRUM JUSTITIA | 0.008% | 83.796% |
| 2852 | DELTA ELECTRONI | 0.008% | 83.804% |
| 2853 | AENA SA | 0.008% | 83.811% |
| 2854 | CAPELLA EDUCATI | 0.008% | 83.819% |
| 2855 | TOPDANMARK A/S | 0.008% | 83.826% |
| 2856 | HEICO CORP | 0.008% | 83.834% |
| 2857 | SEGA SAMMY HOLD | 0.008% | 83.841% |
| 2858 | PLANTRONICS INC COMMON STOCK USD.01 | 0.008% | 83.849% |
| 2859 | TRONOX LTD-CL A | 0.008% | 83.857% |
| 2860 | WABCO HOLDINGS INC COMMON STOCK USD.01 | 0.008% | 83.864% |
| 2861 | CIFI HOLDINGS G | 0.008% | 83.872% |
| 2862 | ICA GRUPPEN AB | 0.008% | 83.879% |
| 2863 | GRUBHUB INC COMMON STOCK USD.0001 | 0.008% | 83.887% |
| 2864 | ESTACIO PARTICI | 0.008% | 83.895% |
| 2865 | EMPLOYERS HOLDINGS INC COMMON STOCK USD.01 | 0.008% | 83.902% |
| 2866 | NORTH PACIFIC B | 0.008% | 83.910% |
| 2867 | CENTURY ALUMINUM COMPANY COMMON STOCK USD.01 | 0.008% | 83.917% |
| 2868 | SELECT INCOME REIT REIT USD.01 | 0.008% | 83.925% |
| 2869 | NISHI-NIPPON FI | 0.008% | 83.932% |
| 2870 | NTT DATA | 0.008% | 83.940% |
| 2871 | ZILLOW GROUP INC C COMMON STOCK | 0.008% | 83.947% |
| 2872 | ALS LTD | 0.008% | 83.955% |
| 2873 | TAIWAN HON CHUA | 0.008% | 83.962% |
| 2874 | SAMSUNG SECS CO | 0.008% | 83.970% |
| 2875 | WOOLWORTHS HLDG | 0.008% | 83.978% |
| 2876 | CAPITAL BANK FINANCIAL CL A COMMON STOCK | 0.008% | 83.985% |
| 2877 | KILLAM APART RE | 0.008% | 83.993% |
| 2878 | ENERPLUS CORP COMMON STOCK | 0.008% | 84.000% |
| 2879 | PROGRESS SOFTWARE CORP COMMON STOCK USD.01 | 0.008% | 84.008% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2880 | TINGYI(CAYMAN I | 0.008% | 84.015% |
| 2881 | H2O RETAILING C | 0.008% | 84.023% |
| 2882 | ORIENT OVERSEAS | 0.008% | 84.030% |
| 2883 | BOB EVANS FARMS | 0.008% | 84.038% |
| 2884 | ESSENTRA PLC | 0.008% | 84.045% |
| 2885 | TELEFONICA DEUT | 0.008% | 84.053% |
| 2886 | SOHO CHINA LTD | 0.007% | 84.060% |
| 2887 | NEW ORIENTAL ED | 0.007% | 84.068% |
| 2888 | CHINA HONGQIAO | 0.007% | 84.075% |
| 2889 | ORKLA ASA | 0.007% | 84.083% |
| 2890 | NAGASE & CO | 0.007% | 84.090% |
| 2891 | DUN + BRADSTREET CORP COMMON STOCK USD.01 | 0.007% | 84.098% |
| 2892 | CORBION NV | 0.007% | 84.105% |
| 2893 | SNAM SPA | 0.007% | 84.113% |
| 2894 | AMERISAFE INC COMMON STOCK USD.01 | 0.007% | 84.120% |
| 2895 | WOONGJIN COWAY | 0.007% | 84.128% |
| 2896 | BMC STOCK HOLDINGS INC COMMON STOCK USD.01 | 0.007% | 84.135% |
| 2897 | STAG INDUSTRIAL INC REIT USD.01 | 0.007% | 84.142% |
| 2898 | TRIPOD TECHNOLO | 0.007% | 84.150% |
| 2899 | RICHMONT MINES | 0.007% | 84.157% |
| 2900 | LIBERTY MEDIA COR SIRIUSXM C TRACKING STK | 0.007% | 84.165% |
| 2901 | KIMBERLY CLARK | 0.007% | 84.172% |
| 2902 | EXTERRAN CORP COMMON STOCK USD.01 | 0.007% | 84.180% |
| 2903 | SHENZHOU INT GR | 0.007% | 84.187% |
| 2904 | BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001 | 0.007% | 84.195% |
| 2905 | WSFS FINANCIAL CORP COMMON STOCK USD.01 | 0.007% | 84.202% |
| 2906 | TENET HEALTHCARE CORP COMMON STOCK USD.05 | 0.007% | 84.209% |
| 2907 | CENTURY TOKYO | 0.007% | 84.217% |
| 2908 | GPO FIN INBURSA | 0.007% | 84.224% |
| 2909 | AUTO TRADER GRO | 0.007% | 84.232% |
| 2910 | KBC GROEP NV | 0.007% | 84.239% |
| 2911 | BANK OF GEORGIA | 0.007% | 84.247% |
| 2912 | ADVANCED MICRO | 0.007% | 84.254% |
| 2913 | MERRY ELECTRONI | 0.007% | 84.261% |
| 2914 | CHINA RAILWAY C | 0.007% | 84.269% |
| 2915 | BOLLORE | 0.007% | 84.276% |
| 2916 | FUJITSU GENERAL | 0.007% | 84.284% |
| 2917 | HANWA CO | 0.007% | 84.291% |
| 2918 | MEDIATEK INC | 0.007% | 84.298% |
| 2919 | MINERAL RESOURC | 0.007% | 84.306% |
| 2920 | LATAM AIRLINES GROUP SP ADR ADR | 0.007% | 84.313% |
| 2921 | POWER ASSETS HO | 0.007% | 84.321% |
| 2922 | ICICI BANK LTD | 0.007% | 84.328% |
| 2923 | FAST RETAILING | 0.007% | 84.335% |
| 2924 | LARGAN PRECISIO | 0.007% | 84.343% |
| 2925 | OSG CORP | 0.007% | 84.350% |
| 2926 | BRASKEM SA | 0.007% | 84.357% |
| 2927 | SHENZHEN INTERN | 0.007% | 84.365% |
| 2928 | TOPCON CORPORAT | 0.007% | 84.372% |
| 2929 | CHINA AIRLINES | 0.007% | 84.380% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2930 | KONECRANES O | 0.007% | 84.387% |
| 2931 | GRAFTON GROUP P | 0.007% | 84.394% |
| 2932 | CLEARWATER PAPER CORP COMMON STOCK USD.0001 | 0.007% | 84.402% |
| 2933 | ASIA CEMENT | 0.007% | 84.409% |
| 2934 | BURLINGTON STORES INC COMMON STOCK USD.0001 | 0.007% | 84.416% |
| 2935 | COM2US CORPORAT | 0.007% | 84.424% |
| 2936 | BANRISUL | 0.007% | 84.431% |
| 2937 | SAIA INC COMMON STOCK USD.001 | 0.007% | 84.438% |
| 2938 | NCI BUILDING SYSTEMS INC COMMON STOCK USD.01 | 0.007% | 84.446% |
| 2939 | BANKIA SA | 0.007% | 84.453% |
| 2940 | SWATCH GROUP AG | 0.007% | 84.461% |
| 2941 | APOLLO TYRES | 0.007% | 84.468% |
| 2942 | VALMET CORP | 0.007% | 84.475% |
| 2943 | SABRA HEALTH CARE REIT INC REIT USD.01 | 0.007% | 84.482% |
| 2944 | BIOVERATIV INC COMMON STOCK USD.001 | 0.007% | 84.490% |
| 2945 | TAIWAN COOPERAT | 0.007% | 84.497% |
| 2946 | CHINA PETROLEUM | 0.007% | 84.504% |
| 2947 | SHOWA SHELL SEK | 0.007% | 84.512% |
| 2948 | DONALDSON CO IN | 0.007% | 84.519% |
| 2949 | BIOMERIEUX | 0.007% | 84.526% |
| 2950 | USHIO INC | 0.007% | 84.534% |
| 2951 | GIANT MFG CO | 0.007% | 84.541% |
| 2952 | ULTRAPAR PARTIC | 0.007% | 84.548% |
| 2953 | BROOKLINE BANCORP INC COMMON STOCK USD.01 | 0.007% | 84.556% |
| 2954 | SPROUTS FARMERS MARKET INC COMMON STOCK USD.001 | 0.007% | 84.563% |
| 2955 | BLACK HILLS CORP COMMON STOCK USD1.0 | 0.007% | 84.570% |
| 2956 | JTEKT CORP. | 0.007% | 84.577% |
| 2957 | SHERRITT INTERN | 0.007% | 84.585% |
| 2958 | TAIYO NIPPON SA | 0.007% | 84.592% |
| 2959 | NIPPON SUISAN | 0.007% | 84.599% |
| 2960 | SEVEN BANK LTD. | 0.007% | 84.606% |
| 2961 | PIZZA PIZZA ROY | 0.007% | 84.614% |
| 2962 | EMPRESAS CMPC S | 0.007% | 84.621% |
| 2963 | GENTHERM INC COMMON STOCK | 0.007% | 84.628% |
| 2964 | ZHONGSHENG GROU | 0.007% | 84.635% |
| 2965 | ULTRA ELECTRONI | 0.007% | 84.643% |
| 2966 | ASSECO POLAND S | 0.007% | 84.650% |
| 2967 | PSP SWISS PROPE | 0.007% | 84.657% |
| 2968 | AES CORP COMMON STOCK USD.01 | 0.007% | 84.664% |
| 2969 | IMAX CORP | 0.007% | 84.672% |
| 2970 | ORANGE SPON ADR ADR | 0.007% | 84.679% |
| 2971 | KOTAK MAHINDRA | 0.007% | 84.686% |
| 2972 | EASYJET | 0.007% | 84.693% |
| 2973 | GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01 | 0.007% | 84.700% |
| 2974 | NIDEC CORPORATI | 0.007% | 84.708% |
| 2975 | CHART INDUSTRIE | 0.007% | 84.715% |
| 2976 | HARSCO CORP | 0.007% | 84.722% |
| 2977 | GLORY | 0.007% | 84.729% |
| 2978 | STANDARD MOTOR PRODS COMMON STOCK USD2.0 | 0.007% | 84.736% |
| 2979 | RUSH ENTERPRISES INC CL A COMMON STOCK USD.01 | 0.007% | 84.744% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2980 | GREAT PLAINS ENERGY INC COMMON STOCK | 0.007% | 84.751% |
| 2981 | EUROCOMMERCIAL | 0.007% | 84.758% |
| 2982 | RAMBUS INC | 0.007% | 84.765% |
| 2983 | CRANSWICK | 0.007% | 84.772% |
| 2984 | JAPAN AIRLINES | 0.007% | 84.780% |
| 2985 | FIRM CAPITAL MO | 0.007% | 84.787% |
| 2986 | SAGE GROUP PLC/ | 0.007% | 84.794% |
| 2987 | ONE GAS INC COMMON STOCK | 0.007% | 84.801% |
| 2988 | DAH SING FINANC | 0.007% | 84.808% |
| 2989 | LTC PROPERTIES | 0.007% | 84.815% |
| 2990 | INDUSTRIAS CH S | 0.007% | 84.823% |
| 2991 | XINYI GLASS HOL | 0.007% | 84.830% |
| 2992 | COMPUTERSHARE L | 0.007% | 84.837% |
| 2993 | C & C GROUP PLC | 0.007% | 84.844% |
| 2994 | AOYAMA TRADING | 0.007% | 84.851% |
| 2995 | HENKEL KGAA-PRE | 0.007% | 84.858% |
| 2996 | FACTSET RESEARC | 0.007% | 84.866% |
| 2997 | KRUNG THAI BNK | 0.007% | 84.873% |
| 2998 | KUBOTA CORP | 0.007% | 84.880% |
| 2999 | JSE LTD | 0.007% | 84.887% |
| 3000 | HELIX ENERGY SOLUTIONS GROUP COMMON STOCK | 0.007% | 84.894% |
| 3001 | CIMB GROUP HOLD | 0.007% | 84.901% |
| 3002 | GPO CARSO SA DE | 0.007% | 84.908% |
| 3003 | BTG PLC | 0.007% | 84.916% |
| 3004 | EBIX INC COMMON STOCK USD.1 | 0.007% | 84.923% |
| 3005 | SHRIRAM TRANSPO | 0.007% | 84.930% |
| 3006 | HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01 | 0.007% | 84.937% |
| 3007 | KUMBA IRON ORE | 0.007% | 84.944% |
| 3008 | COMPEQ MFG | 0.007% | 84.951% |
| 3009 | LIONS GATE ENTERTAINMENT A COMMON STOCK NPV | 0.007% | 84.958% |
| 3010 | KAMIGUMI CO | 0.007% | 84.965% |
| 3011 | OXFORD INDUSTRI | 0.007% | 84.972% |
| 3012 | STEWART INFORMATION SERVICES COMMON STOCK USD1.0 | 0.007% | 84.979% |
| 3013 | SWIFT TRANSPORTATION CO COMMON STOCK USD.001 | 0.007% | 84.987% |
| 3014 | NATIONAL HEALTHCARE CORP COMMON STOCK USD.01 | 0.007% | 84.994% |
| 3015 | TOTVS SA | 0.007% | 85.001% |
| 3016 | FIERA SCEPTRE I | 0.007% | 85.008% |
| 3017 | CHINA LIFE INSURANCE CO ADR ADR | 0.007% | 85.015% |
| 3018 | ALLETE INC | 0.007% | 85.022% |
| 3019 | BANCOLOMBIA SA | 0.007% | 85.029% |
| 3020 | MARUHA NICHIRO | 0.007% | 85.036% |
| 3021 | Denison Mines C | 0.007% | 85.043% |
| 3022 | MEDIBANK PVT LT | 0.007% | 85.050% |
| 3023 | NIPPON LIGHT ME | 0.007% | 85.057% |
| 3024 | MAEDA ROAD CONS | 0.007% | 85.064% |
| 3025 | MAGELLAN AEROSP | 0.007% | 85.071% |
| 3026 | INTEGRATED DEVI | 0.007% | 85.078% |
| 3027 | WHITEHAVEN COAL | 0.007% | 85.086% |
| 3028 | LIQUOR STORES N | 0.007% | 85.093% |
| 3029 | ANGLOVAAL MININ | 0.007% | 85.100% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3030 | VERISIGN | 0.007% | 85.107% |
| 3031 | L BRANDS INC COMMON STOCK USD.5 | 0.007% | 85.114% |
| 3032 | THOMAS COOK GRO | 0.007% | 85.121% |
| 3033 | WOORI BANK | 0.007% | 85.128% |
| 3034 | CHOICE HOTELS INTL INC COMMON STOCK USD.01 | 0.007% | 85.135% |
| 3035 | CFE | 0.007% | 85.142% |
| 3036 | DFDS A/S | 0.007% | 85.149% |
| 3037 | HOKKOKU BANK | 0.007% | 85.156% |
| 3038 | CRH (DUBLIN) | 0.007% | 85.163% |
| 3039 | SUPER GROUP | 0.007% | 85.170% |
| 3040 | NEXT PLC | 0.007% | 85.177% |
| 3041 | XENIA HOTELS + RESORTS INC REIT USD.01 | 0.007% | 85.184% |
| 3042 | CREST NICHOLSON | 0.007% | 85.191% |
| 3043 | MITSUI ENG&SHIP | 0.007% | 85.198% |
| 3044 | GRAY TELEVISION INC COMMON STOCK | 0.007% | 85.205% |
| 3045 | ENERGIAS DE POR | 0.007% | 85.212% |
| 3046 | ELIOR | 0.007% | 85.219% |
| 3047 | ALLIANT ENERGY | 0.007% | 85.226% |
| 3048 | BANCA POPOLARE | 0.007% | 85.234% |
| 3049 | MODERN TIMES GR | 0.007% | 85.241% |
| 3050 | INVESTEC LIMITE | 0.007% | 85.248% |
| 3051 | BIOCON | 0.007% | 85.255% |
| 3052 | OLYMPUS OPTICAL | 0.007% | 85.262% |
| 3053 | LCY CHEMICAL CO | 0.007% | 85.269% |
| 3054 | FIRST MERCHANTS CORP COMMON STOCK | 0.007% | 85.276% |
| 3055 | OGE ENERGY CORP COMMON STOCK USD.01 | 0.007% | 85.283% |
| 3056 | POWER INTEGRATI | 0.007% | 85.290% |
| 3057 | NTT DOCOMO INC SPON ADR ADR | 0.007% | 85.297% |
| 3058 | CANTEL MEDICAL CORP COMMON STOCK USD.1 | 0.007% | 85.304% |
| 3059 | S + T BANCORP INC COMMON STOCK USD2.5 | 0.007% | 85.311% |
| 3060 | SHIMIZU CORP | 0.007% | 85.318% |
| 3061 | NIPPON SHOKUBAI | 0.007% | 85.325% |
| 3062 | TOMPKINS FINANCIAL CORP COMMON STOCK USD.1 | 0.007% | 85.332% |
| 3063 | SANKYO CO LTD | 0.007% | 85.339% |
| 3064 | MIZRAHI TEFAHOT | 0.007% | 85.346% |
| 3065 | AECI | 0.007% | 85.353% |
| 3066 | COMFORTDELGRO C | 0.007% | 85.360% |
| 3067 | ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001 | 0.007% | 85.367% |
| 3068 | NUFARM | 0.007% | 85.374% |
| 3069 | RATOS AB-B SHS | 0.007% | 85.381% |
| 3070 | GLATFELTER(PH)C | 0.007% | 85.388% |
| 3071 | KONAMI CO | 0.007% | 85.395% |
| 3072 | MIRACA HOLDIN | 0.007% | 85.402% |
| 3073 | BREWING DOLPHIN | 0.007% | 85.409% |
| 3074 | D'IETEREN TRADI | 0.007% | 85.416% |
| 3075 | CENTERSTATE BANKS INC COMMON STOCK USD.01 | 0.007% | 85.423% |
| 3076 | TSOGO SUN HOLDI | 0.007% | 85.429% |
| 3077 | INTRAWEST RESORTS HOLDINGS I COMMON STOCK USD.01 | 0.007% | 85.436% |
| 3078 | WEB.COM GROUP INC COMMON STOCK USD.001 | 0.007% | 85.443% |
| 3079 | NIPPON SEIKI CO | 0.007% | 85.450% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3080 | DA OFFICE INV C | 0.007% | 85.457% |
| 3081 | NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5 | 0.007% | 85.464% |
| 3082 | AUTONEUM HOLDIN | 0.007% | 85.471% |
| 3083 | LA QUINTA HOLDINGS INC COMMON STOCK USD.01 | 0.007% | 85.478% |
| 3084 | BELMOND LTD | 0.007% | 85.485% |
| 3085 | EMMI AG | 0.007% | 85.492% |
| 3086 | HAZAMA CORP(NEW | 0.007% | 85.499% |
| 3087 | LG INSURANCE CO | 0.007% | 85.506% |
| 3088 | MEGACABLE HOLDI | 0.007% | 85.513% |
| 3089 | CTS EVENTIM | 0.007% | 85.520% |
| 3090 | AMERICAN ASSETS TRUST INC REIT USD.01 | 0.007% | 85.527% |
| 3091 | BREMBO SPA | 0.007% | 85.534% |
| 3092 | EQUATORIAL ENER | 0.007% | 85.540% |
| 3093 | CROWN HOLDINGS INC COMMON STOCK USD5.0 | 0.007% | 85.547% |
| 3094 | FAR EAST TEXTIL | 0.007% | 85.554% |
| 3095 | JD.COM INC ADR ADR USD.00002 | 0.007% | 85.561% |
| 3096 | CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001 | 0.007% | 85.568% |
| 3097 | MASIMO CORP COMMON STOCK USD.001 | 0.007% | 85.575% |
| 3098 | BOLSAS Y MERCAD | 0.007% | 85.582% |
| 3099 | INDUS HOLDING A | 0.007% | 85.589% |
| 3100 | CCR SA | 0.007% | 85.596% |
| 3101 | BANREGIO GRUPO | 0.007% | 85.603% |
| 3102 | SUPER MICRO COMPUTER INC COMMON STOCK USD.001 | 0.007% | 85.609% |
| 3103 | WALSIN LIHWA CO | 0.007% | 85.616% |
| 3104 | NEUSTAR INC-CLA | 0.007% | 85.623% |
| 3105 | VEON LTD ADR | 0.007% | 85.630% |
| 3106 | GALLIFORD TRY P | 0.007% | 85.637% |
| 3107 | TRIUMPH GROUP I | 0.007% | 85.644% |
| 3108 | ALLEGION PLC | 0.007% | 85.651% |
| 3109 | SHIMACHU CO | 0.007% | 85.657% |
| 3110 | WERELDHAVE NV | 0.007% | 85.664% |
| 3111 | INGEVITY CORP COMMON STOCK USD.01 | 0.007% | 85.671% |
| 3112 | LOGAN PROPERTY | 0.007% | 85.678% |
| 3113 | SING AIRP TRM S | 0.007% | 85.685% |
| 3114 | ENTERPRISE INNS | 0.007% | 85.691% |
| 3115 | SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001 | 0.007% | 85.698% |
| 3116 | INNOPHOS HOLDINGS INC COMMON STOCK USD.001 | 0.007% | 85.705% |
| 3117 | SOPRA | 0.007% | 85.712% |
| 3118 | VISCOFAN SA | 0.007% | 85.719% |
| 3119 | BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01 | 0.007% | 85.725% |
| 3120 | TAIWAN UNION TE | 0.007% | 85.732% |
| 3121 | ACER INC | 0.007% | 85.739% |
| 3122 | 1ST SOURCE CORP COMMON STOCK | 0.007% | 85.746% |
| 3123 | JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01 | 0.007% | 85.753% |
| 3124 | FIRST BUSEY CORP COMMON STOCK USD.001 | 0.007% | 85.759% |
| 3125 | BJ S RESTAURANTS INC COMMON STOCK | 0.007% | 85.766% |
| 3126 | KOREAN REINSURA | 0.007% | 85.773% |
| 3127 | STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5 | 0.007% | 85.780% |
| 3128 | ESPRIT HOLDINGS | 0.007% | 85.786% |
| 3129 | GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001 | 0.007% | 85.793% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3130 | OCI | 0.007% | 85.800% |
| 3131 | SAPURAKENCANA P | 0.007% | 85.807% |
| 3132 | LG INNOTEK CO | 0.007% | 85.813% |
| 3133 | GRUPO FINANCIER | 0.007% | 85.820% |
| 3134 | ASIANA AIRLINES | 0.007% | 85.827% |
| 3135 | NOBLE GROUP LTD | 0.007% | 85.834% |
| 3136 | FIRST PACIFIC C | 0.007% | 85.840% |
| 3137 | KAISER ALUMINUM CORP COMMON STOCK USD.01 | 0.007% | 85.847% |
| 3138 | SUN ART RETAIL | 0.007% | 85.854% |
| 3139 | DASSAULT SYSTEM | 0.007% | 85.860% |
| 3140 | CITY HOLDING CO COMMON STOCK USD2.5 | 0.007% | 85.867% |
| 3141 | EPAM SYSTEMS INC COMMON STOCK USD.001 | 0.007% | 85.874% |
| 3142 | TOHO HOLDINGS C | 0.007% | 85.881% |
| 3143 | LUZERNER KTBK | 0.007% | 85.887% |
| 3144 | IYO BANK | 0.007% | 85.894% |
| 3145 | LIBERTY HLDGS | 0.007% | 85.901% |
| 3146 | DECHRA PHARMA | 0.007% | 85.907% |
| 3147 | THAI OIL PCL-FR | 0.007% | 85.914% |
| 3148 | KINGBOARD LAMIN | 0.007% | 85.921% |
| 3149 | AF AB | 0.007% | 85.928% |
| 3150 | GREEN PLAINS INC COMMON STOCK USD.001 | 0.007% | 85.934% |
| 3151 | DAISHI BANK | 0.007% | 85.941% |
| 3152 | LOGITECH INTERN | 0.007% | 85.948% |
| 3153 | ANDERSONS INC/THE COMMON STOCK | 0.007% | 85.954% |
| 3154 | TADANO | 0.007% | 85.961% |
| 3155 | SINOPEC ENGINEE | 0.007% | 85.968% |
| 3156 | LUK FOOK HOLDIN | 0.007% | 85.974% |
| 3157 | TASEKO MINES LT | 0.007% | 85.981% |
| 3158 | TRILOGY ENERGY | 0.007% | 85.988% |
| 3159 | PT TAMBANG BATU | 0.007% | 85.994% |
| 3160 | ACERINOX SA | 0.007% | 86.001% |
| 3161 | ALMACENES EXITO | 0.007% | 86.008% |
| 3162 | UNIBET GROUP PL | 0.007% | 86.014% |
| 3163 | TENNANT CO | 0.007% | 86.021% |
| 3164 | AXIATA GROUP | 0.007% | 86.028% |
| 3165 | SONAE, S.G.P.S. | 0.007% | 86.034% |
| 3166 | AMEDISYS INC COMMON STOCK USD.001 | 0.007% | 86.041% |
| 3167 | COSMAX INC | 0.007% | 86.048% |
| 3168 | SA DES CEMENTS | 0.007% | 86.054% |
| 3169 | JAFCO CO LTD | 0.007% | 86.061% |
| 3170 | SIAM CEMENT PCL | 0.007% | 86.068% |
| 3171 | WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001 | 0.007% | 86.074% |
| 3172 | SHINSEI BANK | 0.007% | 86.081% |
| 3173 | KEIYO BANK | 0.007% | 86.088% |
| 3174 | JACK IN THE BOX INC COMMON STOCK USD.01 | 0.007% | 86.094% |
| 3175 | B&M EUROPEAN VA | 0.007% | 86.101% |
| 3176 | GRIFFON CORP COMMON STOCK USD.25 | 0.007% | 86.107% |
| 3177 | ECONOCOM GROUP | 0.007% | 86.114% |
| 3178 | TERUMO CORP | 0.007% | 86.121% |
| 3179 | REALPAGE INC COMMON STOCK USD.001 | 0.007% | 86.127% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3180 | PENTA OCEAN CON | 0.007% | 86.134% |
| 3181 | CBL & ASSOC PRO | 0.007% | 86.141% |
| 3182 | DR REDDYS LABS | 0.007% | 86.147% |
| 3183 | NEXTEER AUTOMOT | 0.007% | 86.154% |
| 3184 | FUJI OIL CO | 0.007% | 86.160% |
| 3185 | MARSTON'S PLC | 0.007% | 86.167% |
| 3186 | CARILLION | 0.007% | 86.174% |
| 3187 | KAYABA INDUSTRY | 0.007% | 86.180% |
| 3188 | CHARTER HALL GR | 0.007% | 86.187% |
| 3189 | BLACKPEARL RESO | 0.007% | 86.193% |
| 3190 | NIPPON ACCOMMOD | 0.007% | 86.200% |
| 3191 | HEROUX DEVTEK | 0.007% | 86.207% |
| 3192 | MASSMART HOLDIN | 0.007% | 86.213% |
| 3193 | CHUBU ELEC POWE | 0.007% | 86.220% |
| 3194 | NETWORK HEALTHC | 0.007% | 86.226% |
| 3195 | JAPAN EXCHANGE | 0.007% | 86.233% |
| 3196 | DUNDEE PRECIOUS | 0.007% | 86.240% |
| 3197 | CUMMINS INDIA | 0.007% | 86.246% |
| 3198 | CITY DEVELOPMEN | 0.007% | 86.253% |
| 3199 | BOSSARD HOLDING | 0.007% | 86.259% |
| 3200 | STATE AUTO FINANCIAL CORP COMMON STOCK | 0.007% | 86.266% |
| 3201 | NISOURCE INC | 0.007% | 86.272% |
| 3202 | SPAR GROUP LIMI | 0.007% | 86.279% |
| 3203 | NAGOYA RAILROAD | 0.007% | 86.286% |
| 3204 | ENGILITY HOLDINGS INC COMMON STOCK USD.01 | 0.007% | 86.292% |
| 3205 | KIER GROUP | 0.007% | 86.299% |
| 3206 | BHARTI INFRATEL | 0.007% | 86.305% |
| 3207 | EOH HOLDINGS LT | 0.007% | 86.312% |
| 3208 | NORTHAM PLATINU | 0.007% | 86.318% |
| 3209 | QUAD GRAPHICS INC COMMON STOCK USD.025 | 0.007% | 86.325% |
| 3210 | TAIWAN PAIHO | 0.007% | 86.331% |
| 3211 | SAFETY INSURANCE GROUP INC COMMON STOCK USD.01 | 0.007% | 86.338% |
| 3212 | IMCD GROUP NV | 0.007% | 86.345% |
| 3213 | ENEA SA | 0.007% | 86.351% |
| 3214 | GENESCO INC COMMON STOCK USD1.0 | 0.007% | 86.358% |
| 3215 | LATAM AIRLINES | 0.007% | 86.364% |
| 3216 | EDP RENOVAVEIS | 0.007% | 86.371% |
| 3217 | BOISE CASCADE CO COMMON STOCK USD.01 | 0.007% | 86.377% |
| 3218 | VALORA HOLDING | 0.007% | 86.384% |
| 3219 | MAEDA CORP | 0.007% | 86.390% |
| 3220 | SHISEIDO CO | 0.006% | 86.397% |
| 3221 | MERIT MEDICAL SYSTEMS INC COMMON STOCK | 0.006% | 86.403% |
| 3222 | QUALICORP SA | 0.006% | 86.410% |
| 3223 | PILGRIM S PRIDE CORP COMMON STOCK USD.01 | 0.006% | 86.416% |
| 3224 | SOCIETE TELEVIS | 0.006% | 86.423% |
| 3225 | EXPONENT INC COMMON STOCK USD.001 | 0.006% | 86.429% |
| 3226 | KOITO MFG CO | 0.006% | 86.436% |
| 3227 | IMPLENIA AG | 0.006% | 86.442% |
| 3228 | ENERGY DEVELOP | 0.006% | 86.449% |
| 3229 | SHINSEGAE DEPT | 0.006% | 86.455% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3230 | SOUTHWESTERN ENERGY CO COMMON STOCK USD.01 | 0.006% | 86.461% |
| 3231 | ACACIA MINING | 0.006% | 86.468% |
| 3232 | STEEL AUTHORITY | 0.006% | 86.474% |
| 3233 | ARMSTRONG WORLD | 0.006% | 86.481% |
| 3234 | KNOLL INC COMMON STOCK USD.01 | 0.006% | 86.487% |
| 3235 | SABINA SILVER C | 0.006% | 86.494% |
| 3236 | DIAMOND OFFSHOR | 0.006% | 86.500% |
| 3237 | VIAD CORP | 0.006% | 86.507% |
| 3238 | CHINA RESOURCES | 0.006% | 86.513% |
| 3239 | CONMED CORP COMMON STOCK USD.01 | 0.006% | 86.519% |
| 3240 | TOKYO GAS CO | 0.006% | 86.526% |
| 3241 | HEXPOL AB | 0.006% | 86.532% |
| 3242 | ALLIED GROUP LT | 0.006% | 86.539% |
| 3243 | SHINMAYWA INDS | 0.006% | 86.545% |
| 3244 | SCHWEITER TECH | 0.006% | 86.552% |
| 3245 | WAREHOUSES DE P | 0.006% | 86.558% |
| 3246 | JAPAN EXCELLENT | 0.006% | 86.564% |
| 3247 | ALEXANDERS INC | 0.006% | 86.571% |
| 3248 | MITIE GROUP | 0.006% | 86.577% |
| 3249 | WH SMITH PLC | 0.006% | 86.583% |
| 3250 | VIPSHOP HOLDINGS LTD ADR ADR USD.0001 | 0.006% | 86.590% |
| 3251 | BE SEMICONDUCTO | 0.006% | 86.596% |
| 3252 | AUTODESK INC | 0.006% | 86.603% |
| 3253 | OKUMA CORP | 0.006% | 86.609% |
| 3254 | EVA AIRWAYS | 0.006% | 86.615% |
| 3255 | COHEN + STEERS INC COMMON STOCK USD.01 | 0.006% | 86.622% |
| 3256 | TS TECH CO.LTD | 0.006% | 86.628% |
| 3257 | NITORI CO LTD | 0.006% | 86.634% |
| 3258 | BDO UNIBANK INC | 0.006% | 86.641% |
| 3259 | INTER PARFUMS INC COMMON STOCK USD.001 | 0.006% | 86.647% |
| 3260 | MERCURY SYSTEMS INC COMMON STOCK USD.01 | 0.006% | 86.654% |
| 3261 | CIMAREX ENERGY CO COMMON STOCK USD.01 | 0.006% | 86.660% |
| 3262 | MERIDIAN BANCORP INC COMMON STOCK | 0.006% | 86.666% |
| 3263 | FORMOSA PLASTIC | 0.006% | 86.673% |
| 3264 | ZILLOW GROUP INC A COMMON STOCK USD.0001 | 0.006% | 86.679% |
| 3265 | ENCORE WIRE CORP COMMON STOCK USD.01 | 0.006% | 86.685% |
| 3266 | AKER ASA | 0.006% | 86.692% |
| 3267 | E L FINL CORP L | 0.006% | 86.698% |
| 3268 | H&E EQUIPMENT S | 0.006% | 86.704% |
| 3269 | WALSIN TECHNOLO | 0.006% | 86.711% |
| 3270 | ARVIND LTD | 0.006% | 86.717% |
| 3271 | SIRIUS XM HOLDINGS INC COMMON STOCK USD.001 | 0.006% | 86.723% |
| 3272 | MICHAEL PAGE IN | 0.006% | 86.730% |
| 3273 | DHX MEDIA LTD | 0.006% | 86.736% |
| 3274 | HELLA KGAA HUEC | 0.006% | 86.742% |
| 3275 | ALSTRIA OFFICE | 0.006% | 86.749% |
| 3276 | KITE REALTY GROUP TRUST REIT USD.01 | 0.006% | 86.755% |
| 3277 | TRACTOR SUPPLY | 0.006% | 86.761% |
| 3278 | SAVILLS PLC | 0.006% | 86.768% |
| 3279 | ANDRITZ AG | 0.006% | 86.774% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3280 | CABLE ONE INC COMMON STOCK USD.01 | 0.006% | 86.780% |
| 3281 | DOOSAN HEAVY IN | 0.006% | 86.787% |
| 3282 | STANLEY ELECTRI | 0.006% | 86.793% |
| 3283 | EPLUS INC | 0.006% | 86.799% |
| 3284 | TRITON INTERNAT | 0.006% | 86.806% |
| 3285 | LHC GROUP INC COMMON STOCK USD.01 | 0.006% | 86.812% |
| 3286 | TONGDA GROUP HL | 0.006% | 86.818% |
| 3287 | REALTEK SEMICON | 0.006% | 86.824% |
| 3288 | BANCO SANTANDER | 0.006% | 86.831% |
| 3289 | USANA HEALTH SCIENCES INC COMMON STOCK USD.001 | 0.006% | 86.837% |
| 3290 | METSA BOARD | 0.006% | 86.843% |
| 3291 | THIRD POINT REI | 0.006% | 86.850% |
| 3292 | LUKOIL PJSC- SP | 0.006% | 86.856% |
| 3293 | HORIBA | 0.006% | 86.862% |
| 3294 | TVS MOTOR CO | 0.006% | 86.868% |
| 3295 | SENIOR PLC | 0.006% | 86.875% |
| 3296 | RENISHAW | 0.006% | 86.881% |
| 3297 | SMC CORP | 0.006% | 86.887% |
| 3298 | SIDERURGICA NAC | 0.006% | 86.893% |
| 3299 | NOBLE CORP PLC | 0.006% | 86.900% |
| 3300 | PKO BANK POLSKI | 0.006% | 86.906% |
| 3301 | AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001 | 0.006% | 86.912% |
| 3302 | SPIRE INC COMMON STOCK USD1.0 | 0.006% | 86.918% |
| 3303 | KAP IND HLDG LT | 0.006% | 86.925% |
| 3304 | GAMUDA BERHAD | 0.006% | 86.931% |
| 3305 | BAIC MOTOR CORP | 0.006% | 86.937% |
| 3306 | AEON FINANCIAL | 0.006% | 86.943% |
| 3307 | ALON USA ENERGY INC COMMON STOCK USD.01 | 0.006% | 86.950% |
| 3308 | UNITED FIRE GROUP INC COMMON STOCK USD.001 | 0.006% | 86.956% |
| 3309 | WRIGHT MEDICAL | 0.006% | 86.962% |
| 3310 | KWG PROPERTY HL | 0.006% | 86.968% |
| 3311 | CASTELLUM AB NE | 0.006% | 86.975% |
| 3312 | MACRONIX INTERN | 0.006% | 86.981% |
| 3313 | SEINO TRANSPORT | 0.006% | 86.987% |
| 3314 | AMERICA MOVIL S | 0.006% | 86.993% |
| 3315 | TONGAAT-HULETT | 0.006% | 86.999% |
| 3316 | SELECT COMFORT CORPORATION COMMON STOCK USD.01 | 0.006% | 87.006% |
| 3317 | ERIE INDEMNITY COMPANY CL A COMMON STOCK | 0.006% | 87.012% |
| 3318 | UNITED FINANCIAL BANCORP INC COMMON STOCK | 0.006% | 87.018% |
| 3319 | INTERPUMP GROUP | 0.006% | 87.024% |
| 3320 | AARHUSKARLSHAMN | 0.006% | 87.030% |
| 3321 | OKI ELECTRIC IN | 0.006% | 87.037% |
| 3322 | TELECOM ITALIA | 0.006% | 87.043% |
| 3323 | CJ CORP. | 0.006% | 87.049% |
| 3324 | HARMONY GOLD MN | 0.006% | 87.055% |
| 3325 | WI-LAN INC | 0.006% | 87.061% |
| 3326 | TATA GLOBAL | 0.006% | 87.067% |
| 3327 | WINBOND ELECTRO | 0.006% | 87.074% |
| 3328 | FORTUNA SILVER MINES INC COMMON STOCK | 0.006% | 87.080% |
| 3329 | COCA-COLA AMATI | 0.006% | 87.086% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3330 | MR PRICE GROUP | 0.006% | 87.092% |
| 3331 | MARTEN TRANSPORT LTD COMMON STOCK USD.01 | 0.006% | 87.098% |
| 3332 | WETHERSPOON (J. | 0.006% | 87.105% |
| 3333 | FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25 | 0.006% | 87.111% |
| 3334 | HORIZON NORTH L | 0.006% | 87.117% |
| 3335 | SINOTRANS LIMIT | 0.006% | 87.123% |
| 3336 | ENSIGN GROUP INC/THE COMMON STOCK USD.001 | 0.006% | 87.129% |
| 3337 | JUROKU BANK | 0.006% | 87.135% |
| 3338 | APOLLO HOSPITAL | 0.006% | 87.141% |
| 3339 | PAYCOM SOFTWARE INC COMMON STOCK USD.01 | 0.006% | 87.148% |
| 3340 | CENTRAL PACIFIC FINANCIAL CO COMMON STOCK | 0.006% | 87.154% |
| 3341 | UTD ENGINEERS | 0.006% | 87.160% |
| 3342 | TOKAI RIKAI CO | 0.006% | 87.166% |
| 3343 | NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01 | 0.006% | 87.172% |
| 3344 | SAN IN GODO BAN | 0.006% | 87.178% |
| 3345 | YAMATO KOGYO CO | 0.006% | 87.185% |
| 3346 | NIPPON HODO CO | 0.006% | 87.191% |
| 3347 | APA GROUP | 0.006% | 87.197% |
| 3348 | DAIICHI KOSHO C | 0.006% | 87.203% |
| 3349 | UTD DRUG | 0.006% | 87.209% |
| 3350 | MONOGRAM RESIDENTIAL TRUST I REIT | 0.006% | 87.215% |
| 3351 | KORIAN | 0.006% | 87.221% |
| 3352 | U-MING MARINE | 0.006% | 87.227% |
| 3353 | RECORDATI SPA | 0.006% | 87.233% |
| 3354 | QUALITY CARE PROPERTIES REIT USD.01 | 0.006% | 87.240% |
| 3355 | NACHI-FUJIKOSHI | 0.006% | 87.246% |
| 3356 | HAIER ELECTRONI | 0.006% | 87.252% |
| 3357 | HFF INC CLASS A COMMON STOCK USD.01 | 0.006% | 87.258% |
| 3358 | KB HOME COMMON STOCK USD1.0 | 0.006% | 87.264% |
| 3359 | BANC OF CALIFORNIA INC COMMON STOCK USD.01 | 0.006% | 87.270% |
| 3360 | SUEZ ENVIRONMEN | 0.006% | 87.276% |
| 3361 | TELEVISION BROA | 0.006% | 87.282% |
| 3362 | BIGLARI HOLDINGS INC COMMON STOCK USD.5 | 0.006% | 87.288% |
| 3363 | MAXLINEAR INC CLASS A COMMON STOCK | 0.006% | 87.294% |
| 3364 | STATE BANK FINANCIAL CORP COMMON STOCK USD.01 | 0.006% | 87.301% |
| 3365 | RELIANCE INDS-S | 0.006% | 87.307% |
| 3366 | HYATT HOTELS CORP CL A COMMON STOCK USD.01 | 0.006% | 87.313% |
| 3367 | CHIPOTLE MEXICA | 0.006% | 87.319% |
| 3368 | LEOPALACE 21 | 0.006% | 87.325% |
| 3369 | LAKELAND FINANCIAL CORP COMMON STOCK | 0.006% | 87.331% |
| 3370 | KANSAI ELEC POW | 0.006% | 87.337% |
| 3371 | TOPRE CORPORATI | 0.006% | 87.343% |
| 3372 | CANAM GROUP | 0.006% | 87.349% |
| 3373 | ATN INTERNATIONAL INC COMMON STOCK USD.01 | 0.006% | 87.355% |
| 3374 | MARCUS + MILLICHAP INC COMMON STOCK USD.0001 | 0.006% | 87.361% |
| 3375 | KIYO BANK | 0.006% | 87.367% |
| 3376 | CHINA EVERBRIGH | 0.006% | 87.373% |
| 3377 | PUNJAB NATIONAL | 0.006% | 87.379% |
| 3378 | DAIO PAPER CORP | 0.006% | 87.385% |
| 3379 | SOCIETE BIC SA | 0.006% | 87.391% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3380 | KAJIMA CORP | 0.006% | 87.397% |
| 3381 | PAPA JOHN'S INT | 0.006% | 87.404% |
| 3382 | MOBIMO HLDG AG | 0.006% | 87.410% |
| 3383 | POLY HONG KONG | 0.006% | 87.416% |
| 3384 | KERNEL HOLDING | 0.006% | 87.422% |
| 3385 | DIODES INC COMMON STOCK USD.667 | 0.006% | 87.428% |
| 3386 | UTD INTEGRATION | 0.006% | 87.434% |
| 3387 | LAKELAND BANCORP INC COMMON STOCK | 0.006% | 87.440% |
| 3388 | SANDY SPRING BANCORP INC COMMON STOCK USD1.0 | 0.006% | 87.446% |
| 3389 | LION CORP | 0.006% | 87.452% |
| 3390 | NOMURA RESEARCH | 0.006% | 87.458% |
| 3391 | SENSHU IKEDA HL | 0.006% | 87.464% |
| 3392 | NIPPON TEL&TEL | 0.006% | 87.470% |
| 3393 | ONTEX GROUP NV | 0.006% | 87.476% |
| 3394 | MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01 | 0.006% | 87.482% |
| 3395 | UTD INTERNET AG | 0.006% | 87.488% |
| 3396 | MCGRATH RENTCORP COMMON STOCK | 0.006% | 87.494% |
| 3397 | KUBOTA CORP | 0.006% | 87.500% |
| 3398 | NEWS CORP CLASS B COMMON STOCK | 0.006% | 87.506% |
| 3399 | TELSTRA CORP | 0.006% | 87.512% |
| 3400 | TOKYU CORP | 0.006% | 87.518% |
| 3401 | RYOSAN CO | 0.006% | 87.524% |
| 3402 | CHENG SHIN RUBB | 0.006% | 87.530% |
| 3403 | HERMES INTL | 0.006% | 87.536% |
| 3404 | ASM PACIFIC TEC | 0.006% | 87.542% |
| 3405 | HYUNDAI WIA COR | 0.006% | 87.548% |
| 3406 | DET N O A | 0.006% | 87.554% |
| 3407 | HOKUETSU KISHU | 0.006% | 87.560% |
| 3408 | NGK INSULATORS | 0.006% | 87.566% |
| 3409 | BRITVIC | 0.006% | 87.572% |
| 3410 | PETROCHINA COMP | 0.006% | 87.578% |
| 3411 | FRESNILLO PLC | 0.006% | 87.584% |
| 3412 | ORGANIZACI SORI | 0.006% | 87.590% |
| 3413 | ROLLINS INC | 0.006% | 87.596% |
| 3414 | MANDO CORPORATI | 0.006% | 87.602% |
| 3415 | TOTO | 0.006% | 87.608% |
| 3416 | SODEXHO ALLIANC | 0.006% | 87.614% |
| 3417 | PZ CUSSONS PLC | 0.006% | 87.620% |
| 3418 | WASHINGTON PRIME GROUP INC REIT USD.0001 | 0.006% | 87.626% |
| 3419 | SIG | 0.006% | 87.632% |
| 3420 | CUSTOMERS BANCORP INC COMMON STOCK USD1.0 | 0.006% | 87.637% |
| 3421 | MAPLETREE INDUS | 0.006% | 87.643% |
| 3422 | COCA-COLA EUROP | 0.006% | 87.649% |
| 3423 | VISTA OUTDOOR INC COMMON STOCK USD.01 | 0.006% | 87.655% |
| 3424 | NATUS MEDICAL INC COMMON STOCK USD.001 | 0.006% | 87.661% |
| 3425 | SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001 | 0.006% | 87.667% |
| 3426 | NAVIGANT CONSUL | 0.006% | 87.673% |
| 3427 | DUERR AG | 0.006% | 87.679% |
| 3428 | GOVERNMENT PROPERTIES INCOME REIT USD.01 | 0.006% | 87.685% |
| 3429 | IPSOS | 0.006% | 87.691% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3430 | PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01 | 0.006% | 87.697% |
| 3431 | EXIDE INDUSTRIE | 0.006% | 87.703% |
| 3432 | INSPERITY INC | 0.006% | 87.709% |
| 3433 | CAVCO INDUSTRIES INC COMMON STOCK USD.01 | 0.006% | 87.715% |
| 3434 | HITACHI ZOSEN C | 0.006% | 87.720% |
| 3435 | HUNTING PLC | 0.006% | 87.726% |
| 3436 | UNITE GROUP PLC | 0.006% | 87.732% |
| 3437 | BEACH PETROLEUM | 0.006% | 87.738% |
| 3438 | BHP BILLITON LTD SPON ADR ADR | 0.006% | 87.744% |
| 3439 | NEOGEN CORP COMMON STOCK USD.16 | 0.006% | 87.750% |
| 3440 | EXLSERVICE HLDG | 0.006% | 87.756% |
| 3441 | GEN COMMUNICATI | 0.006% | 87.762% |
| 3442 | BYD ELECTRONIC | 0.006% | 87.768% |
| 3443 | ENERGIZER HOLDINGS INC COMMON STOCK | 0.006% | 87.774% |
| 3444 | LEE & MAN PAPER | 0.006% | 87.779% |
| 3445 | NORTHWESTERN CORP COMMON STOCK USD.01 | 0.006% | 87.785% |
| 3446 | TOPCO SCIENTIFI | 0.006% | 87.791% |
| 3447 | KT & G | 0.006% | 87.797% |
| 3448 | ITC LTD | 0.006% | 87.803% |
| 3449 | SCANSOURCE INC COMMON STOCK | 0.006% | 87.809% |
| 3450 | FAR EASTONE TEL | 0.006% | 87.815% |
| 3451 | EBRO FOODS SA | 0.006% | 87.821% |
| 3452 | UNIPRES CORP. | 0.006% | 87.826% |
| 3453 | SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01 | 0.006% | 87.832% |
| 3454 | HYUNDAI DEVELOP | 0.006% | 87.838% |
| 3455 | REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001 | 0.006% | 87.844% |
| 3456 | KING YUAN ELECT | 0.006% | 87.850% |
| 3457 | ENEL CHILE SA ADR | 0.006% | 87.856% |
| 3458 | SANFILIPPO(JOHN | 0.006% | 87.862% |
| 3459 | CHESAPEAKE LODG | 0.006% | 87.867% |
| 3460 | MORGAN ADVANCE | 0.006% | 87.873% |
| 3461 | COSAN SA INDUST | 0.006% | 87.879% |
| 3462 | TRUEBLUE INC COMMON STOCK | 0.006% | 87.885% |
| 3463 | AK STEEL HOLDIN | 0.006% | 87.891% |
| 3464 | ELECTA AB B SHS | 0.006% | 87.897% |
| 3465 | FULLSHARE HOLDI | 0.006% | 87.902% |
| 3466 | COSTAR GROUP INC COMMON STOCK USD.01 | 0.006% | 87.908% |
| 3467 | HAW PAR CORP LT | 0.006% | 87.914% |
| 3468 | IMPERIAL METALS | 0.006% | 87.920% |
| 3469 | US ECOLOGY INC COMMON STOCK USD.01 | 0.006% | 87.926% |
| 3470 | SHIRE PLC ADR | 0.006% | 87.932% |
| 3471 | INDO TAMBANGRAY | 0.006% | 87.937% |
| 3472 | AMBU A/S | 0.006% | 87.943% |
| 3473 | MEIJI HOLDINGS | 0.006% | 87.949% |
| 3474 | CHASE CORP COMMON STOCK USD.1 | 0.006% | 87.955% |
| 3475 | INDEPENDENCE GR | 0.006% | 87.961% |
| 3476 | AMANO CORPORATI | 0.006% | 87.967% |
| 3477 | HITACHI TRANSPT | 0.006% | 87.972% |
| 3478 | IWATANI INTL CO | 0.006% | 87.978% |
| 3479 | ALLIANCE FINANC | 0.006% | 87.984% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3480 | UNIVERSAL AMERICAN CORP COMMON STOCK USD.01 | 0.006% | 87.990% |
| 3481 | ITAU CORPBANCA | 0.006% | 87.996% |
| 3482 | PATRICK INDUSTRIES INC COMMON STOCK | 0.006% | 88.001% |
| 3483 | GPO TELEVISA | 0.006% | 88.007% |
| 3484 | MORI TRUST SOGO | 0.006% | 88.013% |
| 3485 | CHINA OILFIELD | 0.006% | 88.019% |
| 3486 | PFEIFFER VAC TE | 0.006% | 88.025% |
| 3487 | CHIN-POON INDL | 0.006% | 88.030% |
| 3488 | DAH SING BANKIN | 0.006% | 88.036% |
| 3489 | PORT OF TAURANG | 0.006% | 88.042% |
| 3490 | PNM RESOURCES I | 0.006% | 88.048% |
| 3491 | FIDESA | 0.006% | 88.054% |
| 3492 | LULULEMON | 0.006% | 88.059% |
| 3493 | NATIONAL BANK HOLD CL A COMMON STOCK | 0.006% | 88.065% |
| 3494 | GUANGDONG INVES | 0.006% | 88.071% |
| 3495 | OKASAN SECURITI | 0.006% | 88.077% |
| 3496 | MYR GROUP INC/DELAWARE COMMON STOCK USD.01 | 0.006% | 88.082% |
| 3497 | ATLAS COPCO AB | 0.006% | 88.088% |
| 3498 | EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001 | 0.006% | 88.094% |
| 3499 | EXCO TECHNOLOGIES LTD COMMON STOCK | 0.006% | 88.100% |
| 3500 | SIMPLO TECHNOLO | 0.006% | 88.105% |
| 3501 | MORINAGA & CO | 0.006% | 88.111% |
| 3502 | HYSTER YALE MATERIALS COMMON STOCK USD.01 | 0.006% | 88.117% |
| 3503 | MEDICINES COMPANY COMMON STOCK USD.001 | 0.006% | 88.123% |
| 3504 | ST GALLER KTBK | 0.006% | 88.128% |
| 3505 | LYDALL INC COMMON STOCK USD.1 | 0.006% | 88.134% |
| 3506 | NORTHGATE | 0.006% | 88.140% |
| 3507 | FP CORP | 0.006% | 88.146% |
| 3508 | LINTEC CORP | 0.006% | 88.151% |
| 3509 | ALFRESA HOLDING | 0.006% | 88.157% |
| 3510 | PAZ OIL CO LTD | 0.006% | 88.163% |
| 3511 | HANMI FINANCIAL CORPORATION COMMON STOCK USD.001 | 0.006% | 88.169% |
| 3512 | TOAGOSEI CO LTD | 0.006% | 88.174% |
| 3513 | SSP GROUP PLC | 0.006% | 88.180% |
| 3514 | NCC LTD/INDIA | 0.006% | 88.186% |
| 3515 | RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001 | 0.006% | 88.191% |
| 3516 | JB HI-FI | 0.006% | 88.197% |
| 3517 | BCO SANTANDER-C | 0.006% | 88.203% |
| 3518 | BOBST GROUP AG | 0.006% | 88.209% |
| 3519 | SAN MIGUEL CORP | 0.006% | 88.214% |
| 3520 | CAIRN INDIA LTD | 0.006% | 88.220% |
| 3521 | TISCO FINANCIAL | 0.006% | 88.226% |
| 3522 | ILUKA RESOURCES | 0.006% | 88.231% |
| 3523 | PLDT INC | 0.006% | 88.237% |
| 3524 | SURUGA BANK | 0.006% | 88.243% |
| 3525 | KOREA LIFE INSU | 0.006% | 88.249% |
| 3526 | KCC CORP | 0.006% | 88.254% |
| 3527 | NTHN STAR RES L | 0.006% | 88.260% |
| 3528 | STEADFAST GROUP | 0.006% | 88.266% |
| 3529 | UNIQA INSURANCE | 0.006% | 88.271% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3530 | DAEWOO INTERNAT | 0.006% | 88.277% |
| 3531 | MEDICLINIC INTE | 0.006% | 88.283% |
| 3532 | MEDIPAL HOLDING | 0.006% | 88.288% |
| 3533 | SUMITOMO BAKELI | 0.006% | 88.294% |
| 3534 | TOYOTA BOSHOKU | 0.006% | 88.300% |
| 3535 | DCM JAPAN HOLDI | 0.006% | 88.305% |
| 3536 | NIHON PARKERIZI | 0.006% | 88.311% |
| 3537 | GPO CATALANA OC | 0.006% | 88.317% |
| 3538 | OCI COMPANY LTD | 0.006% | 88.323% |
| 3539 | DOOSAN INFRACOR | 0.006% | 88.328% |
| 3540 | FAIR ISAAC CORP COMMON STOCK USD.01 | 0.006% | 88.334% |
| 3541 | SWEDISH MATCH C | 0.006% | 88.340% |
| 3542 | VALOR CO LTD | 0.006% | 88.345% |
| 3543 | EURONEXT NV | 0.006% | 88.351% |
| 3544 | TSUBAKIMOTO CHA | 0.006% | 88.357% |
| 3545 | INDIVIOR PLC | 0.006% | 88.362% |
| 3546 | MAKALOT INDUSTR | 0.006% | 88.368% |
| 3547 | AG GROWTH INTER | 0.006% | 88.374% |
| 3548 | STRAYER EDUCATION INC COMMON STOCK USD.01 | 0.006% | 88.379% |
| 3549 | CHINA BLUECHEMI | 0.006% | 88.385% |
| 3550 | ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001 | 0.006% | 88.390% |
| 3551 | UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01 | 0.006% | 88.396% |
| 3552 | SUMMIT HOTEL PROPERTIES INC REIT | 0.006% | 88.402% |
| 3553 | EDION CORP | 0.006% | 88.407% |
| 3554 | DIASORIN SPA EU | 0.006% | 88.413% |
| 3555 | TREND MICRO INC | 0.006% | 88.419% |
| 3556 | JOHNSON ELECTRI | 0.006% | 88.424% |
| 3557 | AEDIFICA | 0.006% | 88.430% |
| 3558 | TAIWAN FERTILIZ | 0.006% | 88.435% |
| 3559 | INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01 | 0.006% | 88.441% |
| 3560 | MONEYSUPERMARKE | 0.006% | 88.447% |
| 3561 | NORTHWEST HEALT | 0.006% | 88.452% |
| 3562 | ERG SPA | 0.006% | 88.458% |
| 3563 | STROER OUT-OF-H | 0.006% | 88.463% |
| 3564 | EMEMORY TECHNOL | 0.006% | 88.469% |
| 3565 | KUMAGAI GUMI CO | 0.006% | 88.475% |
| 3566 | RINGKJOEBING LA | 0.006% | 88.480% |
| 3567 | ONWARD KASHIYAM | 0.006% | 88.486% |
| 3568 | BADGER METER INC COMMON STOCK USD1.0 | 0.006% | 88.491% |
| 3569 | FIELMANN AG | 0.006% | 88.497% |
| 3570 | TFS FINANCIAL CORP COMMON STOCK USD.01 | 0.006% | 88.502% |
| 3571 | SMILES SA | 0.006% | 88.508% |
| 3572 | SHOPPING CENTRE | 0.006% | 88.514% |
| 3573 | SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25 | 0.006% | 88.519% |
| 3574 | YAMATAKE CORP Y | 0.006% | 88.525% |
| 3575 | ROHTO PHARM | 0.006% | 88.530% |
| 3576 | COLGATE-PALM (I | 0.006% | 88.536% |
| 3577 | ASHMORE GROUP | 0.006% | 88.541% |
| 3578 | TRADE ME LTD | 0.006% | 88.547% |
| 3579 | CITIC SECURITIE | 0.006% | 88.552% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3580 | WOORI INVESTMEN | 0.006% | 88.558% |
| 3581 | INTEGER HOLDINGS CORP COMMON STOCK USD.001 | 0.006% | 88.564% |
| 3582 | ROBINSONS LAND | 0.006% | 88.569% |
| 3583 | AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01 | 0.006% | 88.575% |
| 3584 | TATA POWER CO L | 0.006% | 88.580% |
| 3585 | REXFORD INDUSTR | 0.006% | 88.586% |
| 3586 | SHIMAMURA CO | 0.006% | 88.591% |
| 3587 | WESTPAC BANKING | 0.006% | 88.597% |
| 3588 | ASSOCIATED BRIT | 0.006% | 88.602% |
| 3589 | TODA CORP | 0.006% | 88.608% |
| 3590 | DURATEX SA | 0.006% | 88.613% |
| 3591 | GRAND PACIF PET | 0.006% | 88.619% |
| 3592 | WR GRACE + CO COMMON STOCK USD.01 | 0.006% | 88.624% |
| 3593 | CHINA RESOURCES | 0.006% | 88.630% |
| 3594 | FIBRIA CELULOSE | 0.006% | 88.635% |
| 3595 | RAMSAY HEALTH C | 0.006% | 88.641% |
| 3596 | HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01 | 0.005% | 88.646% |
| 3597 | CHINA LONGYUAN | 0.005% | 88.652% |
| 3598 | DAETWYLER HOLDI | 0.005% | 88.657% |
| 3599 | NOBIA AB NEW | 0.005% | 88.663% |
| 3600 | FAR EAST INTL B | 0.005% | 88.668% |
| 3601 | TRIMAS CORP COMMON STOCK USD.01 | 0.005% | 88.674% |
| 3602 | VECTOR GROUP LTD COMMON STOCK USD.1 | 0.005% | 88.679% |
| 3603 | PC CONNECTION | 0.005% | 88.685% |
| 3604 | IMERYS SA | 0.005% | 88.690% |
| 3605 | TOYO SUISAN KAI | 0.005% | 88.696% |
| 3606 | NISSAN CHEMICAL | 0.005% | 88.701% |
| 3607 | TECAN AG | 0.005% | 88.707% |
| 3608 | LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01 | 0.005% | 88.712% |
| 3609 | CHINA STATE CON | 0.005% | 88.717% |
| 3610 | GVC HOLDINGS PL | 0.005% | 88.723% |
| 3611 | CHINA EVERBRIGH | 0.005% | 88.728% |
| 3612 | K-REIT ASIA | 0.005% | 88.734% |
| 3613 | KUEHNE & NAGEL | 0.005% | 88.739% |
| 3614 | TOD'S SPA | 0.005% | 88.745% |
| 3615 | KING'S TOWN BAN | 0.005% | 88.750% |
| 3616 | BRIGGS & STRATT | 0.005% | 88.756% |
| 3617 | NORTHFIELD BANCORP INC COMMON STOCK USD.01 | 0.005% | 88.761% |
| 3618 | OUTOTEC OYJ | 0.005% | 88.767% |
| 3619 | HYAKUGO BANK(10 | 0.005% | 88.772% |
| 3620 | AUTOMOTIVE HOLD | 0.005% | 88.777% |
| 3621 | STORNOWAY DIAMO | 0.005% | 88.783% |
| 3622 | WINNEBAGO INDUSTRIES COMMON STOCK USD.5 | 0.005% | 88.788% |
| 3623 | IIDA GROUP HOLD | 0.005% | 88.794% |
| 3624 | WESTAMERICA BANCORPORATION COMMON STOCK | 0.005% | 88.799% |
| 3625 | OPHIR ENERGY PL | 0.005% | 88.804% |
| 3626 | HILL & SMITH HL | 0.005% | 88.810% |
| 3627 | NAGACORP LTD | 0.005% | 88.815% |
| 3628 | FIRST INTERSTATE BANCYS A COMMON STOCK | 0.005% | 88.821% |
| 3629 | VALE SA SP ADR ADR | 0.005% | 88.826% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3630 | HITACHI HIGH-TE | 0.005% | 88.832% |
| 3631 | TURK SISE VE CA | 0.005% | 88.837% |
| 3632 | MUSASHINO BANK | 0.005% | 88.842% |
| 3633 | NATIXIS | 0.005% | 88.848% |
| 3634 | UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01 | 0.005% | 88.853% |
| 3635 | KENDA RUBBER IN | 0.005% | 88.859% |
| 3636 | MAN WAH HOLDING | 0.005% | 88.864% |
| 3637 | COSMO ENERGY HO | 0.005% | 88.869% |
| 3638 | NORMA GROUP AG | 0.005% | 88.875% |
| 3639 | GPE EUROTUNNEL | 0.005% | 88.880% |
| 3640 | SAF-HOLLAND SA | 0.005% | 88.885% |
| 3641 | SEACOAST BANKING CORP/FL COMMON STOCK USD.1 | 0.005% | 88.891% |
| 3642 | SACYR SA | 0.005% | 88.896% |
| 3643 | PETKIM | 0.005% | 88.902% |
| 3644 | BAJAJ AUTO LTD | 0.005% | 88.907% |
| 3645 | CHINA ZHONGWANG | 0.005% | 88.912% |
| 3646 | UNIMICRON TECHN | 0.005% | 88.918% |
| 3647 | HYPERMARCAS SA | 0.005% | 88.923% |
| 3648 | EULER & HERMES | 0.005% | 88.928% |
| 3649 | SHIP HEALTHCARE | 0.005% | 88.934% |
| 3650 | KELLY SERVICES | 0.005% | 88.939% |
| 3651 | WEST JAPAN RAIL | 0.005% | 88.944% |
| 3652 | AIR CHINA LTD | 0.005% | 88.950% |
| 3653 | GRANITE OIL COR | 0.005% | 88.955% |
| 3654 | HALFORDS GROUP | 0.005% | 88.960% |
| 3655 | DAVIDE CAMPARI- | 0.005% | 88.966% |
| 3656 | ACCELL GROUP | 0.005% | 88.971% |
| 3657 | TIANNENG POWER | 0.005% | 88.977% |
| 3658 | GPO IND BIMBO | 0.005% | 88.982% |
| 3659 | THAI MILITARY B | 0.005% | 88.987% |
| 3660 | BORREGAARD ASA | 0.005% | 88.993% |
| 3661 | RATIONAL | 0.005% | 88.998% |
| 3662 | INVESTMENT TECH | 0.005% | 89.003% |
| 3663 | NEWPARK RESOURCES INC COMMON STOCK USD.01 | 0.005% | 89.009% |
| 3664 | JAIN IRRIGATION | 0.005% | 89.014% |
| 3665 | SCORPIO TANKERS | 0.005% | 89.019% |
| 3666 | JAPAN STEEL WOR | 0.005% | 89.025% |
| 3667 | BR MALLS PARTIC | 0.005% | 89.030% |
| 3668 | CHINA LESSO GRO | 0.005% | 89.035% |
| 3669 | LUPIN LTD | 0.005% | 89.040% |
| 3670 | CAVIUM INC COMMON STOCK USD.001 | 0.005% | 89.046% |
| 3671 | PRESIDENT CHAIN | 0.005% | 89.051% |
| 3672 | CLUBCORP HOLDINGS INC COMMON STOCK USD.01 | 0.005% | 89.056% |
| 3673 | PIGEON CORP | 0.005% | 89.062% |
| 3674 | MALAYSIA AIRPOR | 0.005% | 89.067% |
| 3675 | POSTNL | 0.005% | 89.072% |
| 3676 | SAMSUNG HEAVY | 0.005% | 89.078% |
| 3677 | ZHUZHOU CSR TIM | 0.005% | 89.083% |
| 3678 | ACADIA PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.005% | 89.088% |
| 3679 | CHURCHILL DOWNS INC COMMON STOCK | 0.005% | 89.094% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3680 | ANSALDO STS SPA | 0.005% | 89.099% |
| 3681 | AICA KOGYO CO | 0.005% | 89.104% |
| 3682 | AVISTA CORP | 0.005% | 89.109% |
| 3683 | UBIQUITI NETWORKS INC COMMON STOCK USD.001 | 0.005% | 89.115% |
| 3684 | HEIWA CORP | 0.005% | 89.120% |
| 3685 | BAVARIAN NORDIC | 0.005% | 89.125% |
| 3686 | EMAMI LTD | 0.005% | 89.130% |
| 3687 | GREGGS PLC | 0.005% | 89.136% |
| 3688 | NIPPON GAS CO L | 0.005% | 89.141% |
| 3689 | GENUS PLC | 0.005% | 89.146% |
| 3690 | GREENTOWN CHINA | 0.005% | 89.152% |
| 3691 | SPX CORP COMMON STOCK USD.01 | 0.005% | 89.157% |
| 3692 | GENTING MALAYSI | 0.005% | 89.162% |
| 3693 | HEIDELBERGER DR | 0.005% | 89.167% |
| 3694 | VOLTAS LTD | 0.005% | 89.173% |
| 3695 | TRICO BANCSHARES COMMON STOCK | 0.005% | 89.178% |
| 3696 | CALLAWAY GOLF C | 0.005% | 89.183% |
| 3697 | VOCUS COMMUN LT | 0.005% | 89.188% |
| 3698 | KINPO ELECTRONI | 0.005% | 89.194% |
| 3699 | REUNERT | 0.005% | 89.199% |
| 3700 | OCLARO INC COMMON STOCK USD.01 | 0.005% | 89.204% |
| 3701 | DRILLISCH AG | 0.005% | 89.209% |
| 3702 | AZIMUT HOLDING | 0.005% | 89.215% |
| 3703 | DEBENHAMS | 0.005% | 89.220% |
| 3704 | BOJANGLES INC COMMON STOCK USD.01 | 0.005% | 89.225% |
| 3705 | SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25 | 0.005% | 89.230% |
| 3706 | KIMBALL INTERNATIONAL B COMMON STOCK USD.05 | 0.005% | 89.235% |
| 3707 | ILIAD | 0.005% | 89.241% |
| 3708 | FUKUYAMA TRANSP | 0.005% | 89.246% |
| 3709 | LAREDO PETROLEUM INC COMMON STOCK USD.01 | 0.005% | 89.251% |
| 3710 | BLUCORA INC COMMON STOCK USD.0001 | 0.005% | 89.256% |
| 3711 | CALLIDUS CAPITA | 0.005% | 89.261% |
| 3712 | LIBERTY BROADBAND A COMMON STOCK USD.01 | 0.005% | 89.267% |
| 3713 | K WAH INTL HLDG | 0.005% | 89.272% |
| 3714 | BANK DANAMON PT | 0.005% | 89.277% |
| 3715 | HURON CONSULTING GROUP INC COMMON STOCK USD.01 | 0.005% | 89.282% |
| 3716 | OSAKA GAS CO | 0.005% | 89.287% |
| 3717 | RITEK INC | 0.005% | 89.293% |
| 3718 | LOTTE SHOPPING | 0.005% | 89.298% |
| 3719 | ST JOE CO/THE COMMON STOCK | 0.005% | 89.303% |
| 3720 | IOI PROPERTIES | 0.005% | 89.308% |
| 3721 | CBIZ INC COMMON STOCK USD.01 | 0.005% | 89.313% |
| 3722 | ARCBEST CORP COMMON STOCK USD.01 | 0.005% | 89.319% |
| 3723 | ANIMA HOLDING S | 0.005% | 89.324% |
| 3724 | CHINA GALAXY SE | 0.005% | 89.329% |
| 3725 | TOKAI CARBON CO | 0.005% | 89.334% |
| 3726 | MATERION CORP COMMON STOCK | 0.005% | 89.339% |
| 3727 | L&T FINANCE HOL | 0.005% | 89.344% |
| 3728 | DYNEGY INC COMMON STOCK USD.01 | 0.005% | 89.350% |
| 3729 | HANNSTAR DISPLA | 0.005% | 89.355% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3730 | ASPEN PHARMACAR | 0.005% | 89.360% |
| 3731 | YINGDE GASES GR | 0.005% | 89.365% |
| 3732 | AVICHINA INDUST | 0.005% | 89.370% |
| 3733 | FNFV GROUP TRACKING STK USD.0001 | 0.005% | 89.375% |
| 3734 | MAYORA INDAH | 0.005% | 89.380% |
| 3735 | ITOHAM YONEKYU | 0.005% | 89.386% |
| 3736 | COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0 | 0.005% | 89.391% |
| 3737 | WONIK IPS CO LT | 0.005% | 89.396% |
| 3738 | VIA VAREJO SA | 0.005% | 89.401% |
| 3739 | ALAMO GROUP INC | 0.005% | 89.406% |
| 3740 | KYUDENKO CORP | 0.005% | 89.411% |
| 3741 | INVERSIONES AGU | 0.005% | 89.416% |
| 3742 | SHIONOGI & CO | 0.005% | 89.421% |
| 3743 | WT MICROELECTRO | 0.005% | 89.427% |
| 3744 | ATEA ASA | 0.005% | 89.432% |
| 3745 | CIA SANEAMENTO | 0.005% | 89.437% |
| 3746 | NOVANTA INC COMMON STOCK | 0.005% | 89.442% |
| 3747 | TOWER SEMICONDU | 0.005% | 89.447% |
| 3748 | RPC INC COMMON STOCK USD.1 | 0.005% | 89.452% |
| 3749 | NN INC COMMON STOCK USD.01 | 0.005% | 89.457% |
| 3750 | CLOETTA AB B SH | 0.005% | 89.462% |
| 3751 | WIENER STAEDTIS | 0.005% | 89.468% |
| 3752 | BELLATRIX EXPLORATION LTD COMMON STOCK | 0.005% | 89.473% |
| 3753 | BIG YELLOW GROU | 0.005% | 89.478% |
| 3754 | CAPITAL & COUNT | 0.005% | 89.483% |
| 3755 | HYUNDAI MIPO DO | 0.005% | 89.488% |
| 3756 | BUREAU VERITAS | 0.005% | 89.493% |
| 3757 | LG PHILIPS LCD | 0.005% | 89.498% |
| 3758 | KOLON INDUSTRIE | 0.005% | 89.503% |
| 3759 | FUGRO NV-CVA | 0.005% | 89.508% |
| 3760 | SIEGFRIED HOLDI | 0.005% | 89.514% |
| 3761 | MGE ENERGY INC COMMON STOCK USD1.0 | 0.005% | 89.519% |
| 3762 | MANAPPURAM FINA | 0.005% | 89.524% |
| 3763 | DOUGLAS DYNAMICS INC COMMON STOCK USD.01 | 0.005% | 89.529% |
| 3764 | SPAR NORD BANK | 0.005% | 89.534% |
| 3765 | WELBILT INC COMMON STOCK USD.01 | 0.005% | 89.539% |
| 3766 | CARSALES.COM LT | 0.005% | 89.544% |
| 3767 | KOMERI CO | 0.005% | 89.549% |
| 3768 | TEC CORPORATION | 0.005% | 89.554% |
| 3769 | DUSKIN CO LTD | 0.005% | 89.559% |
| 3770 | K12 INC COMMON STOCK USD.0001 | 0.005% | 89.564% |
| 3771 | SEOUL SEMICONDU | 0.005% | 89.569% |
| 3772 | DLF LIMITED | 0.005% | 89.574% |
| 3773 | BB SEGURIDADE P | 0.005% | 89.579% |
| 3774 | MEGMILK SNOW BR | 0.005% | 89.585% |
| 3775 | DELPHI ENERGY C | 0.005% | 89.590% |
| 3776 | LENDINGCLUB CORP COMMON STOCK USD.01 | 0.005% | 89.595% |
| 3777 | ASICS CORP | 0.005% | 89.600% |
| 3778 | ADITYA BIRLA NU | 0.005% | 89.605% |
| 3779 | KIWOOM SECURITI | 0.005% | 89.610% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3780 | TOYO SEIKAN KAI | 0.005% | 89.615% |
| 3781 | ARCADIS NV | 0.005% | 89.620% |
| 3782 | TECHNIPFMC PLC | 0.005% | 89.625% |
| 3783 | ENQUEST PLC | 0.005% | 89.630% |
| 3784 | MICHAELS COS INC/THE COMMON STOCK USD.06775 | 0.005% | 89.635% |
| 3785 | TF ADNUBUSTRADO | 0.005% | 89.640% |
| 3786 | CAREER EDUCATION CORP COMMON STOCK USD.01 | 0.005% | 89.645% |
| 3787 | SLIGRO FOOD GRO | 0.005% | 89.650% |
| 3788 | ODAKYU ELEC RLW | 0.005% | 89.655% |
| 3789 | FOUR CORNERS PROPERTY TRUST REIT USD.0001 | 0.005% | 89.660% |
| 3790 | MERCER INTL INC | 0.005% | 89.665% |
| 3791 | CHENG LOONG | 0.005% | 89.670% |
| 3792 | SIXT SE PFD | 0.005% | 89.675% |
| 3793 | FORMFACTOR INC COMMON STOCK USD.001 | 0.005% | 89.680% |
| 3794 | PACIFIC BASIN S | 0.005% | 89.685% |
| 3795 | ANHEUSER BUSCH INBEV SPN ADR ADR | 0.005% | 89.690% |
| 3796 | FRANKLIN STREET PROPERTIES C REIT USD.0001 | 0.005% | 89.695% |
| 3797 | MARCUS CORP | 0.005% | 89.700% |
| 3798 | OAO GAZPROM | 0.005% | 89.705% |
| 3799 | TUPRAS-TURKIYE | 0.005% | 89.710% |
| 3800 | KELLER GROUP | 0.005% | 89.715% |
| 3801 | JAPAN RENTAL HO | 0.005% | 89.720% |
| 3802 | ITO EN | 0.005% | 89.726% |
| 3803 | AEROVIRONMENT I | 0.005% | 89.731% |
| 3804 | SANDS CHINA LTD | 0.005% | 89.736% |
| 3805 | BLACKBAUD INC | 0.005% | 89.741% |
| 3806 | MRF LTD | 0.005% | 89.746% |
| 3807 | RELIANCE POWER | 0.005% | 89.751% |
| 3808 | IPSEN | 0.005% | 89.755% |
| 3809 | HAVAS SA | 0.005% | 89.760% |
| 3810 | NCSOFT CORPN | 0.005% | 89.765% |
| 3811 | AMOREPACIFIC GR | 0.005% | 89.770% |
| 3812 | CHINA VANKE CO | 0.005% | 89.775% |
| 3813 | SOUTHERN COPPER CORP COMMON STOCK USD.01 | 0.005% | 89.780% |
| 3814 | AAON INC COMMON STOCK USD.004 | 0.005% | 89.785% |
| 3815 | DATATEC | 0.005% | 89.790% |
| 3816 | ZTE CORP | 0.005% | 89.795% |
| 3817 | KRONES AG | 0.005% | 89.800% |
| 3818 | METROPOLITAN BA | 0.005% | 89.805% |
| 3819 | BALFOUR BEATTY | 0.005% | 89.810% |
| 3820 | CHINA MOTOR CO | 0.005% | 89.815% |
| 3821 | JAPAN DISPLAY I | 0.005% | 89.820% |
| 3822 | OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01 | 0.005% | 89.825% |
| 3823 | CORONATION FUND | 0.005% | 89.830% |
| 3824 | MAPLETREE GREAT | 0.005% | 89.835% |
| 3825 | CHINA STHN AIRL | 0.005% | 89.840% |
| 3826 | SIGMA PHARMACEU | 0.005% | 89.845% |
| 3827 | EICHER MOTORS | 0.005% | 89.850% |
| 3828 | AGREE REALTY CORP REIT USD.0001 | 0.005% | 89.855% |
| 3829 | VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01 | 0.005% | 89.860% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3830 | SHIP FINANCE IN | 0.005% | 89.865% |
| 3831 | DAOU TECHNOLOGY | 0.005% | 89.870% |
| 3832 | TELENET GROUP H | 0.005% | 89.875% |
| 3833 | CLIFFS NATURAL | 0.005% | 89.880% |
| 3834 | US CONCRETE INC COMMON STOCK USD.001 | 0.005% | 89.885% |
| 3835 | MAINSOURCE FINANCIAL GROUP I COMMON STOCK | 0.005% | 89.890% |
| 3836 | CD PROJEKT SA | 0.005% | 89.895% |
| 3837 | KUMHO TIRE CO | 0.005% | 89.900% |
| 3838 | AIR NEW ZEALAND | 0.005% | 89.905% |
| 3839 | GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01 | 0.005% | 89.910% |
| 3840 | ARCELORMITTAL-N | 0.005% | 89.915% |
| 3841 | DAIRY CREST GRO | 0.005% | 89.919% |
| 3842 | EXEDY CORP | 0.005% | 89.924% |
| 3843 | TRUE CORP PCL | 0.005% | 89.929% |
| 3844 | TRANSUNION COMMON STOCK USD.01 | 0.005% | 89.934% |
| 3845 | EVERTZ TECHNOLO | 0.005% | 89.939% |
| 3846 | SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01 | 0.005% | 89.944% |
| 3847 | LIPPO KARAWACI | 0.005% | 89.949% |
| 3848 | TENAGA NASIONL | 0.005% | 89.954% |
| 3849 | JERONIMO MARTIN | 0.005% | 89.959% |
| 3850 | HYAKUJUSHI BANK | 0.005% | 89.964% |
| 3851 | PETROLEUM GEO-S | 0.005% | 89.969% |
| 3852 | MYER HOLDINGS L | 0.005% | 89.974% |
| 3853 | GANNETT CO INC COMMON STOCK | 0.005% | 89.979% |
| 3854 | NHN ENTERTAINME | 0.005% | 89.983% |
| 3855 | SSAB SVENSKT ST | 0.005% | 89.988% |
| 3856 | DEWAN HOUSING F | 0.005% | 89.993% |
| 3857 | DIME COMMUNITY BANCSHARES COMMON STOCK USD.01 | 0.005% | 89.998% |
| 3858 | NICHIAS CORP | 0.005% | 90.003% |
| 3859 | FED SIGNAL CORP | 0.005% | 90.008% |
| 3860 | INTL FCSTONE INC COMMON STOCK USD.01 | 0.005% | 90.013% |
| 3861 | FUYO GENERAL LE | 0.005% | 90.018% |
| 3862 | RIO TINTO PLC | 0.005% | 90.023% |
| 3863 | KISSEI PHARM CO | 0.005% | 90.028% |
| 3864 | DENBURY RESOURC | 0.005% | 90.032% |
| 3865 | FENG TAY ENTRPR | 0.005% | 90.037% |
| 3866 | GUESS? INC COMMON STOCK USD.01 | 0.005% | 90.042% |
| 3867 | IRPC PUBLIC CO | 0.005% | 90.047% |
| 3868 | CEB INC COMMON STOCK USD.01 | 0.005% | 90.052% |
| 3869 | SIME DARBY BHD | 0.005% | 90.057% |
| 3870 | GS ENGINEERING | 0.005% | 90.062% |
| 3871 | SANOMA OYJ | 0.005% | 90.067% |
| 3872 | INVINCIBLE INVE | 0.005% | 90.072% |
| 3873 | LINDT & SPRUENG | 0.005% | 90.076% |
| 3874 | ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01 | 0.005% | 90.081% |
| 3875 | OGAKI KYORITSU | 0.005% | 90.086% |
| 3876 | BANK MILLENIUM | 0.005% | 90.091% |
| 3877 | SIBANYE GOLD SPON ADR ADR | 0.005% | 90.096% |
| 3878 | NOLATO AB | 0.005% | 90.101% |
| 3879 | BANGKOK LAND PC | 0.005% | 90.106% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3880 | ORIENTAL LAND C | 0.005% | 90.110% |
| 3881 | MYRIAD GENETICS | 0.005% | 90.115% |
| 3882 | PETRA DIAMONDS | 0.005% | 90.120% |
| 3883 | SFS GROUP AG | 0.005% | 90.125% |
| 3884 | MARFRIG GLOBAL | 0.005% | 90.130% |
| 3885 | WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25 | 0.005% | 90.135% |
| 3886 | TERRENO REALTY CORP REIT USD.01 | 0.005% | 90.139% |
| 3887 | BUMI ARMADA BER | 0.005% | 90.144% |
| 3888 | FCC CO LTD | 0.005% | 90.149% |
| 3889 | AUSNET SERVICES | 0.005% | 90.154% |
| 3890 | GREENHILL + CO INC COMMON STOCK USD.01 | 0.005% | 90.159% |
| 3891 | ADTRAN INC | 0.005% | 90.164% |
| 3892 | MINDTREE LTD | 0.005% | 90.168% |
| 3893 | HYSAN DEVELOPME | 0.005% | 90.173% |
| 3894 | FIRST DATA CORP CLASS A COMMON STOCK USD.01 | 0.005% | 90.178% |
| 3895 | SHANGHAI PHARMA | 0.005% | 90.183% |
| 3896 | MANHATTAN ASSOC | 0.005% | 90.188% |
| 3897 | GIMV NV | 0.005% | 90.193% |
| 3898 | STARTS CORP INC | 0.005% | 90.197% |
| 3899 | SP PLUS CORP COMMON STOCK USD.001 | 0.005% | 90.202% |
| 3900 | NASPERS LIMITED | 0.005% | 90.207% |
| 3901 | KFORCE INC COMMON STOCK USD.01 | 0.005% | 90.212% |
| 3902 | JENOPTIK AG | 0.005% | 90.217% |
| 3903 | GUOTAI JUNAN IN | 0.005% | 90.221% |
| 3904 | SHIMANO INC | 0.005% | 90.226% |
| 3905 | THAI UNION GROU | 0.005% | 90.231% |
| 3906 | CANWEL BUILDING | 0.005% | 90.236% |
| 3907 | MARINE HARVEST | 0.005% | 90.241% |
| 3908 | KYOWA EXEO CORP | 0.005% | 90.246% |
| 3909 | PHOTRONICS INC COMMON STOCK USD.01 | 0.005% | 90.250% |
| 3910 | LONKING HOLDING | 0.005% | 90.255% |
| 3911 | CHOW SANG SANG | 0.005% | 90.260% |
| 3912 | BYD CO | 0.005% | 90.265% |
| 3913 | CHINA TRAVEL IN | 0.005% | 90.269% |
| 3914 | IS DONGSEO CO L | 0.005% | 90.274% |
| 3915 | A2A SPA | 0.005% | 90.279% |
| 3916 | ELITE MATERIAL | 0.005% | 90.284% |
| 3917 | SINO-AMERICAN S | 0.005% | 90.289% |
| 3918 | KEYENCE CORP | 0.005% | 90.293% |
| 3919 | ITEQ CORP | 0.005% | 90.298% |
| 3920 | FUJI MACHINE MF | 0.005% | 90.303% |
| 3921 | INFINITY PROPERTY + CASUALTY COMMON STOCK | 0.005% | 90.308% |
| 3922 | HUBER & SUHNER | 0.005% | 90.313% |
| 3923 | PARTY CITY HOLDCO INC COMMON STOCK USD.01 | 0.005% | 90.317% |
| 3924 | GENERAL CABLE CORP COMMON STOCK USD.01 | 0.005% | 90.322% |
| 3925 | ACORDA THERAPEU | 0.005% | 90.327% |
| 3926 | BONAVA AB - B S | 0.005% | 90.332% |
| 3927 | ENERGIAS DO BRA | 0.005% | 90.336% |
| 3928 | HAITONG INTL SE | 0.005% | 90.341% |
| 3929 | IDBI BANK LTD | 0.005% | 90.346% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3930 | COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001 | 0.005% | 90.351% |
| 3931 | JARDINE CYCLE | 0.005% | 90.355% |
| 3932 | DOMINOS PIZZA E | 0.005% | 90.360% |
| 3933 | CANON MARKETING | 0.005% | 90.365% |
| 3934 | USIMINAS USI SD | 0.005% | 90.370% |
| 3935 | ICF INTERNATIONAL INC COMMON STOCK USD.001 | 0.005% | 90.374% |
| 3936 | G III APPAREL GROUP LTD COMMON STOCK USD.01 | 0.005% | 90.379% |
| 3937 | ALM. BRAND | 0.005% | 90.384% |
| 3938 | MORGUARD REAL E | 0.005% | 90.389% |
| 3939 | TIMKENSTEEL CORP COMMON STOCK | 0.005% | 90.393% |
| 3940 | MAKINO MILLING | 0.005% | 90.398% |
| 3941 | KONINKLIJKE AHOLD SP ADR ADR EUR.01 | 0.005% | 90.403% |
| 3942 | CALTEX AUSTRALI | 0.005% | 90.408% |
| 3943 | TOMY CO LTD | 0.005% | 90.412% |
| 3944 | GETAC TECHNOLOG | 0.005% | 90.417% |
| 3945 | CONNECTONE BANCORP INC COMMON STOCK | 0.005% | 90.422% |
| 3946 | NANTO BANK | 0.005% | 90.427% |
| 3947 | KOMORI CORPORAT | 0.005% | 90.431% |
| 3948 | JG SUMMIT HLDGS | 0.005% | 90.436% |
| 3949 | ARCHROCK INC COMMON STOCK USD.01 | 0.005% | 90.441% |
| 3950 | CHINA DONGXIANG | 0.005% | 90.445% |
| 3951 | LONDOMETRIC PR | 0.005% | 90.450% |
| 3952 | REITMANS (CANADA) LTD A COMMON STOCK | 0.005% | 90.455% |
| 3953 | COMFORIA RESIDE | 0.005% | 90.460% |
| 3954 | NOS SGPS | 0.005% | 90.464% |
| 3955 | MINMETALS RES | 0.005% | 90.469% |
| 3956 | AU OPTRONICS CORP SPON ADR ADR | 0.005% | 90.474% |
| 3957 | ITOCHU TECHNO S | 0.005% | 90.479% |
| 3958 | AVON PRODUCTS I | 0.005% | 90.483% |
| 3959 | CENTRAL GLASS C | 0.005% | 90.488% |
| 3960 | AUROBINDO PHARM | 0.005% | 90.493% |
| 3961 | ABAXIS INC COMMON STOCK | 0.005% | 90.497% |
| 3962 | TOKYO TY FINANC | 0.005% | 90.502% |
| 3963 | CHINA GEN PLAST | 0.005% | 90.507% |
| 3964 | ZAKLADY METALI | 0.005% | 90.512% |
| 3965 | CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01 | 0.005% | 90.516% |
| 3966 | HILTON GRAND VACATIONS INC COMMON STOCK USD.01 | 0.005% | 90.521% |
| 3967 | KONINKLIJKE WES | 0.005% | 90.526% |
| 3968 | TAKKT AG | 0.005% | 90.530% |
| 3969 | TOKYO SEIMITSU | 0.005% | 90.535% |
| 3970 | ABERCROMBIE & F | 0.005% | 90.540% |
| 3971 | SUN HYDRAULICS CORP COMMON STOCK USD.001 | 0.005% | 90.544% |
| 3972 | CORETRONICS COR | 0.005% | 90.549% |
| 3973 | ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01 | 0.005% | 90.554% |
| 3974 | SOUTH INDIA BAN | 0.005% | 90.559% |
| 3975 | BAJAJ AUTO | 0.005% | 90.563% |
| 3976 | FLUSHING FINANCIAL CORP COMMON STOCK USD.01 | 0.005% | 90.568% |
| 3977 | VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01 | 0.005% | 90.573% |
| 3978 | TARKETT SA | 0.005% | 90.577% |
| 3979 | MODINE MFG CO | 0.005% | 90.582% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3980 | TIVITY HEALTH INC COMMON STOCK USD.001 | 0.005% | 90.587% |
| 3981 | BRYN MAWR BANK CORP COMMON STOCK USD1.0 | 0.005% | 90.591% |
| 3982 | CHARTER HALL | 0.005% | 90.596% |
| 3983 | SOHGO SECURITY | 0.005% | 90.601% |
| 3984 | GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01 | 0.005% | 90.605% |
| 3985 | BITAUTO HOLDINGS LTD ADR ADR USD.00004 | 0.005% | 90.610% |
| 3986 | TREX COMPANY INC COMMON STOCK USD.01 | 0.005% | 90.615% |
| 3987 | MAGELLAN FINANC | 0.005% | 90.619% |
| 3988 | ORITANI FINANCIAL CORP COMMON STOCK USD.01 | 0.005% | 90.624% |
| 3989 | INVENSENSE INC COMMON STOCK USD.001 | 0.005% | 90.629% |
| 3990 | KINTETSU CORP | 0.005% | 90.633% |
| 3991 | AEGION CORP COMMON STOCK USD.01 | 0.005% | 90.638% |
| 3992 | WACKER CONSTRUC | 0.005% | 90.643% |
| 3993 | META FINANCIAL GROUP INC COMMON STOCK USD.01 | 0.005% | 90.647% |
| 3994 | CIRCOR INTERNATIONAL INC COMMON STOCK USD.01 | 0.005% | 90.652% |
| 3995 | VMWARE INC CLASS A COMMON STOCK USD.01 | 0.005% | 90.657% |
| 3996 | MELEXIS | 0.005% | 90.661% |
| 3997 | GT CAPITAL HOLD | 0.005% | 90.666% |
| 3998 | RAVEN INDUSTRIES INC COMMON STOCK USD1.0 | 0.005% | 90.671% |
| 3999 | JC DECAUX SA | 0.005% | 90.675% |
| 4000 | OPEN HOUSE CO L | 0.005% | 90.680% |
| 4001 | EXPRESS INC COMMON STOCK | 0.005% | 90.685% |
| 4002 | SIXT AG | 0.005% | 90.689% |
| 4003 | HOMESTREET INC COMMON STOCK | 0.005% | 90.694% |
| 4004 | MAHINDRA & MAHI | 0.005% | 90.698% |
| 4005 | ENDEAVOUR SILVE | 0.005% | 90.703% |
| 4006 | TAIWAN BUSINESS | 0.005% | 90.708% |
| 4007 | AFRICA OIL CORP | 0.005% | 90.712% |
| 4008 | RHONE-KLINIKUM | 0.005% | 90.717% |
| 4009 | PIONEER CORP JP | 0.005% | 90.722% |
| 4010 | ULTRATECH INC COMMON STOCK USD.001 | 0.005% | 90.726% |
| 4011 | MITSUBA CORP | 0.005% | 90.731% |
| 4012 | MARSHALLS PLC | 0.005% | 90.735% |
| 4013 | KYORITSU MAINT | 0.005% | 90.740% |
| 4014 | CAMDEN NATIONAL CORP COMMON STOCK | 0.005% | 90.745% |
| 4015 | RED ROBIN GOURMET BURGERS COMMON STOCK USD.001 | 0.005% | 90.749% |
| 4016 | INGLES MARKETS INC CLASS A COMMON STOCK USD.05 | 0.005% | 90.754% |
| 4017 | MACQUARIE KOREA | 0.005% | 90.759% |
| 4018 | SINGAPORE POST | 0.005% | 90.763% |
| 4019 | HERITAGE FINANCIAL CORP COMMON STOCK | 0.005% | 90.768% |
| 4020 | MUTHOOT FINANCE | 0.005% | 90.772% |
| 4021 | YELLOW PAGES LT | 0.005% | 90.777% |
| 4022 | BANKRATE INC COMMON STOCK USD.01 | 0.005% | 90.781% |
| 4023 | EL PASO ELECTRIC CO COMMON STOCK | 0.005% | 90.786% |
| 4024 | BRF SA | 0.005% | 90.791% |
| 4025 | BALKRISHNA INDS | 0.005% | 90.795% |
| 4026 | FIVE BELOW COMMON STOCK USD.01 | 0.005% | 90.800% |
| 4027 | ANALOGIC CORP | 0.005% | 90.804% |
| 4028 | HEXAGON AB | 0.005% | 90.809% |
| 4029 | DOMINO'S PIZZA | 0.005% | 90.814% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4030 | WORKSPACE GROUP | 0.005% | 90.818% |
| 4031 | NIPPON STEEL | 0.005% | 90.823% |
| 4032 | PHH CORP COMMON STOCK USD.01 | 0.005% | 90.827% |
| 4033 | DEUTSCHE BANK A | 0.005% | 90.832% |
| 4034 | OAD ROSNEFT OIL | 0.005% | 90.836% |
| 4035 | CSR CORP | 0.005% | 90.841% |
| 4036 | ASTRONICS CORP COMMON STOCK USD.01 | 0.005% | 90.846% |
| 4037 | MONCLER SPA | 0.005% | 90.850% |
| 4038 | CHINA RAILWAY G | 0.005% | 90.855% |
| 4039 | PANALPINA WELT | 0.005% | 90.859% |
| 4040 | SECURITY BANK C | 0.005% | 90.864% |
| 4041 | BANK OF BARODA | 0.005% | 90.868% |
| 4042 | LEROY SEAFOOD G | 0.005% | 90.873% |
| 4043 | PROVIDENCE SERVICE CORP COMMON STOCK USD.001 | 0.005% | 90.877% |
| 4044 | TESLA INC COMMON STOCK USD.001 | 0.005% | 90.882% |
| 4045 | ASATSU INC | 0.005% | 90.887% |
| 4046 | DUZONBIZON CO L | 0.005% | 90.891% |
| 4047 | ORION CORP | 0.005% | 90.896% |
| 4048 | ASCOM HOLDING A | 0.005% | 90.900% |
| 4049 | CHINA PACIFIC I | 0.005% | 90.905% |
| 4050 | MELCO INTERNATI | 0.005% | 90.909% |
| 4051 | ANGIODYNAMICS INC COMMON STOCK USD.01 | 0.005% | 90.914% |
| 4052 | TOHOKU ELEC POW | 0.005% | 90.918% |
| 4053 | SUPERGROUP PLC | 0.005% | 90.923% |
| 4054 | FUTURE LAND DEV | 0.005% | 90.927% |
| 4055 | MANITOWOC COMPANY INC COMMON STOCK USD.01 | 0.005% | 90.932% |
| 4056 | PARMALAT S.P.A | 0.005% | 90.936% |
| 4057 | TRINET GROUP INC COMMON STOCK USD.000025 | 0.005% | 90.941% |
| 4058 | WASHINGTON TRUST BANCORP COMMON STOCK USD.0625 | 0.005% | 90.945% |
| 4059 | KINDRED HEALTHCARE INC COMMON STOCK USD.25 | 0.005% | 90.950% |
| 4060 | TOKYO DOME CORP | 0.005% | 90.954% |
| 4061 | SMART + FINAL STORES INC COMMON STOCK USD.001 | 0.005% | 90.959% |
| 4062 | VERITIV CORP COMMON STOCK USD.01 | 0.005% | 90.963% |
| 4063 | VTECH HLDGS | 0.005% | 90.968% |
| 4064 | BCO ABC BRASIL | 0.005% | 90.972% |
| 4065 | AGFA GEVAERT NV | 0.005% | 90.977% |
| 4066 | IMP DEL DES Y E | 0.005% | 90.981% |
| 4067 | MILLENNIUM&COPT | 0.005% | 90.986% |
| 4068 | UTD STATES CELL | 0.004% | 90.990% |
| 4069 | HANSTEEN HOLDIN | 0.004% | 90.995% |
| 4070 | ARCADYAN TECHNO | 0.004% | 90.999% |
| 4071 | TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001 | 0.004% | 91.004% |
| 4072 | TRUSTCO BANK CORP NY COMMON STOCK USD1.0 | 0.004% | 91.008% |
| 4073 | U-BLOX AG | 0.004% | 91.013% |
| 4074 | LONG CHEN PAPER | 0.004% | 91.017% |
| 4075 | TURKIYE HALK | 0.004% | 91.022% |
| 4076 | DEUTZ AG | 0.004% | 91.026% |
| 4077 | NUTRISYSTEM INC COMMON STOCK USD.001 | 0.004% | 91.031% |
| 4078 | MYCRONIC AB | 0.004% | 91.035% |
| 4079 | H.I.S.CO | 0.004% | 91.040% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4080 | SKC CO | 0.004% | 91.044% |
| 4081 | CIPUTRA DEVELOP | 0.004% | 91.049% |
| 4082 | CASTROL INDIA L | 0.004% | 91.053% |
| 4083 | SIAS SPA | 0.004% | 91.058% |
| 4084 | ADVISORY BOARD CO/THE COMMON STOCK USD.01 | 0.004% | 91.062% |
| 4085 | FIRST BANCORP/NC COMMON STOCK | 0.004% | 91.067% |
| 4086 | NIPPON SODA CO | 0.004% | 91.071% |
| 4087 | ADVANCED INFO S | 0.004% | 91.075% |
| 4088 | YAGEO CORP | 0.004% | 91.080% |
| 4089 | BERNER KTBK | 0.004% | 91.084% |
| 4090 | ALKERMES PLC | 0.004% | 91.089% |
| 4091 | ZHAOJIN MINING | 0.004% | 91.093% |
| 4092 | EFG INTERNATION | 0.004% | 91.098% |
| 4093 | INSTEEL INDUSTRIES INC COMMON STOCK | 0.004% | 91.102% |
| 4094 | WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1 | 0.004% | 91.106% |
| 4095 | TUNG HO STEEL E | 0.004% | 91.111% |
| 4096 | PERLIS PLANTATI | 0.004% | 91.115% |
| 4097 | CHARGEURS SA | 0.004% | 91.120% |
| 4098 | CIELO SA | 0.004% | 91.124% |
| 4099 | SINO LAND CO | 0.004% | 91.128% |
| 4100 | TOKYU REIT INC | 0.004% | 91.133% |
| 4101 | RATHBONE BROTHE | 0.004% | 91.137% |
| 4102 | MGP INGREDIENTS INC COMMON STOCK | 0.004% | 91.142% |
| 4103 | ST MODWEN PROPS | 0.004% | 91.146% |
| 4104 | SOMFY SA | 0.004% | 91.150% |
| 4105 | DE'LONGHI SPA | 0.004% | 91.155% |
| 4106 | ASHOK LEYLAND | 0.004% | 91.159% |
| 4107 | KEIHIN CORP | 0.004% | 91.164% |
| 4108 | XINYI SOLAR HOL | 0.004% | 91.168% |
| 4109 | SUNCOKE ENERGY INC COMMON STOCK USD.01 | 0.004% | 91.172% |
| 4110 | INDUSTRIAL & IN | 0.004% | 91.177% |
| 4111 | PROSEGUR CIA DE | 0.004% | 91.181% |
| 4112 | PHARMERICA CORP COMMON STOCK USD.01 | 0.004% | 91.186% |
| 4113 | RIETER HLDGS AG | 0.004% | 91.190% |
| 4114 | BRINKER INTL IN | 0.004% | 91.194% |
| 4115 | ALUMINIUM CORP | 0.004% | 91.199% |
| 4116 | PERPETUAL TST A | 0.004% | 91.203% |
| 4117 | TONG REN TANG T | 0.004% | 91.208% |
| 4118 | NISHIMATSU CONS | 0.004% | 91.212% |
| 4119 | NANKAI ELEC RAI | 0.004% | 91.216% |
| 4120 | MIRVAC GROUP RE | 0.004% | 91.221% |
| 4121 | PARK STERLING CORP COMMON STOCK USD.01 | 0.004% | 91.225% |
| 4122 | IREN SPA | 0.004% | 91.229% |
| 4123 | COBIZ FINANCIAL INC COMMON STOCK USD.01 | 0.004% | 91.234% |
| 4124 | POLYPIPE GROUP | 0.004% | 91.238% |
| 4125 | AEROPORTS DE PA | 0.004% | 91.242% |
| 4126 | CJ E&M CORPORAT | 0.004% | 91.247% |
| 4127 | GERMAN AMERICAN BANCORP COMMON STOCK | 0.004% | 91.251% |
| 4128 | PEGASYSTEMS INC COMMON STOCK USD.01 | 0.004% | 91.255% |
| 4129 | NICHI-IKO PHARM | 0.004% | 91.260% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4130 | PREMIER INVESTM | 0.004% | 91.264% |
| 4131 | ZCL COMPOSITES | 0.004% | 91.269% |
| 4132 | METROPOLE TV-(M | 0.004% | 91.273% |
| 4133 | FOCALTECH SYSTE | 0.004% | 91.277% |
| 4134 | BWP TRUST | 0.004% | 91.282% |
| 4135 | EPISTAR CORP | 0.004% | 91.286% |
| 4136 | GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01 | 0.004% | 91.290% |
| 4137 | MAINFREIGHT LTD | 0.004% | 91.295% |
| 4138 | SCIENTIFIC GAME | 0.004% | 91.299% |
| 4139 | FIDELITY SOUTHERN CORP COMMON STOCK | 0.004% | 91.303% |
| 4140 | CHORUS LIMITED | 0.004% | 91.307% |
| 4141 | FABEGE AB | 0.004% | 91.312% |
| 4142 | SERCOMM CORP | 0.004% | 91.316% |
| 4143 | MITAC HOLDINGS | 0.004% | 91.320% |
| 4144 | KANEMATSU CORP | 0.004% | 91.325% |
| 4145 | TOHO BANK | 0.004% | 91.329% |
| 4146 | IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001 | 0.004% | 91.333% |
| 4147 | SEMEN GRESIK | 0.004% | 91.338% |
| 4148 | SINBON ELECTRON | 0.004% | 91.342% |
| 4149 | DONGBU HITEK CO | 0.004% | 91.346% |
| 4150 | SEVERSTAL GDR R | 0.004% | 91.351% |
| 4151 | FIESTA RESTAURANT GROUP COMMON STOCK USD.01 | 0.004% | 91.355% |
| 4152 | FOXCONN INTERNA | 0.004% | 91.359% |
| 4153 | SEIREN CO | 0.004% | 91.363% |
| 4154 | SHANDONG WEIGAO | 0.004% | 91.368% |
| 4155 | RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001 | 0.004% | 91.372% |
| 4156 | GUARANTY BANCORP COMMON STOCK USD.001 | 0.004% | 91.376% |
| 4157 | RYOBI | 0.004% | 91.381% |
| 4158 | UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0 | 0.004% | 91.385% |
| 4159 | INDS BACHOCO SA | 0.004% | 91.389% |
| 4160 | SERVICENOW INC COMMON STOCK USD.001 | 0.004% | 91.393% |
| 4161 | TAIWAN SEMICOND | 0.004% | 91.398% |
| 4162 | SYDNEY AIRPORT | 0.004% | 91.402% |
| 4163 | MILACRON HOLDINGS CORP COMMON STOCK USD.01 | 0.004% | 91.406% |
| 4164 | KYORIN CO LTD. | 0.004% | 91.411% |
| 4165 | ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1 | 0.004% | 91.415% |
| 4166 | CARETRUST REIT INC REIT USD.01 | 0.004% | 91.419% |
| 4167 | MITSUBISHI TANA | 0.004% | 91.423% |
| 4168 | WEST CORP COMMON STOCK USD.001 | 0.004% | 91.428% |
| 4169 | MULTIPLAN EMPRE | 0.004% | 91.432% |
| 4170 | HANSSEM CO | 0.004% | 91.436% |
| 4171 | TONG YANG INDUS | 0.004% | 91.440% |
| 4172 | TOWER INTL INC | 0.004% | 91.445% |
| 4173 | TRULY INTL HLDG | 0.004% | 91.449% |
| 4174 | NATL HOUSE INDL | 0.004% | 91.453% |
| 4175 | SHANGHAI ELECTR | 0.004% | 91.457% |
| 4176 | JIANGSU EXPRESS | 0.004% | 91.462% |
| 4177 | GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001 | 0.004% | 91.466% |
| 4178 | ENGIE BRASIL SA | 0.004% | 91.470% |
| 4179 | MACQUARIE MEXIC | 0.004% | 91.474% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4180 | OM ASSET MANAGE | 0.004% | 91.479% |
| 4181 | TOHO GAS CO | 0.004% | 91.483% |
| 4182 | SENKO CO | 0.004% | 91.487% |
| 4183 | IRESS MARKET TE | 0.004% | 91.491% |
| 4184 | CIECH SA | 0.004% | 91.496% |
| 4185 | D/S NORDEN | 0.004% | 91.500% |
| 4186 | SUMITOMO WAREHO | 0.004% | 91.504% |
| 4187 | KAKEN PHARM | 0.004% | 91.508% |
| 4188 | PP LONDON SUMAT | 0.004% | 91.512% |
| 4189 | GUARDIAN CAP GR | 0.004% | 91.517% |
| 4190 | TRANSAT AT INC | 0.004% | 91.521% |
| 4191 | COMSYS HOLDINGS | 0.004% | 91.525% |
| 4192 | TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01 | 0.004% | 91.529% |
| 4193 | BETSSON AB | 0.004% | 91.534% |
| 4194 | INFINERA CORP | 0.004% | 91.538% |
| 4195 | CHINA TELECOM CORP LTD ADR ADR | 0.004% | 91.542% |
| 4196 | TOMTOM NV | 0.004% | 91.546% |
| 4197 | FRUTAROM | 0.004% | 91.551% |
| 4198 | SPEEDWAY MOTORS | 0.004% | 91.555% |
| 4199 | PREFERRED BANK/LOS ANGELES COMMON STOCK | 0.004% | 91.559% |
| 4200 | TURK HAVA YOLLA | 0.004% | 91.563% |
| 4201 | SEKISUI HOUSE R | 0.004% | 91.567% |
| 4202 | MARUI CO | 0.004% | 91.572% |
| 4203 | SAUL CENTERS INC REIT USD.01 | 0.004% | 91.576% |
| 4204 | COPEL PARANA EN | 0.004% | 91.580% |
| 4205 | VECTURA GROUP | 0.004% | 91.584% |
| 4206 | GLENMARK PHARM | 0.004% | 91.588% |
| 4207 | TSRC CORP | 0.004% | 91.593% |
| 4208 | IWATE(BANK OF) | 0.004% | 91.597% |
| 4209 | STONERIDGE INC COMMON STOCK | 0.004% | 91.601% |
| 4210 | HAP SENG CONSOL | 0.004% | 91.605% |
| 4211 | HOME PRODUCT CE | 0.004% | 91.609% |
| 4212 | ANDREW PELLER-A | 0.004% | 91.614% |
| 4213 | SABRE CORP COMMON STOCK USD.01 | 0.004% | 91.618% |
| 4214 | MGIC INVESTMENT CORP COMMON STOCK USD1.0 | 0.004% | 91.622% |
| 4215 | BANCO DE CHILE ADR ADR | 0.004% | 91.626% |
| 4216 | AIA ENGINEERING | 0.004% | 91.630% |
| 4217 | CIMPRESS NV | 0.004% | 91.635% |
| 4218 | LADBROKES PLC | 0.004% | 91.639% |
| 4219 | TAIWAN STYRENE | 0.004% | 91.643% |
| 4220 | GORMAN-RUPP CO | 0.004% | 91.647% |
| 4221 | NAVISTAR INTL C | 0.004% | 91.651% |
| 4222 | FUKUOKA REIT CO | 0.004% | 91.656% |
| 4223 | FORTUNE REIT | 0.004% | 91.660% |
| 4224 | GIGABYTE TECHNO | 0.004% | 91.664% |
| 4225 | MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001 | 0.004% | 91.668% |
| 4226 | CALAVO GROWERS INC COMMON STOCK USD.001 | 0.004% | 91.672% |
| 4227 | BEZEQ ISRAEL TE | 0.004% | 91.676% |
| 4228 | ALIOR BANK SA | 0.004% | 91.681% |
| 4229 | TOKIO MARINE HO | 0.004% | 91.685% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4230 | NIHON M&A CENTE | 0.004% | 91.689% |
| 4231 | UNI-CHARM CORP | 0.004% | 91.693% |
| 4232 | TCC HONG KONG C | 0.004% | 91.697% |
| 4233 | NATURA COSMETIC | 0.004% | 91.701% |
| 4234 | SHUI ON LAND LT | 0.004% | 91.706% |
| 4235 | NATIONAL BEVERAGE CORP COMMON STOCK USD.01 | 0.004% | 91.710% |
| 4236 | SERIA CO LTD | 0.004% | 91.714% |
| 4237 | HOTA INDUSTRIAL | 0.004% | 91.718% |
| 4238 | TXC CORPN | 0.004% | 91.722% |
| 4239 | RMR GROUP INC/THE A COMMON STOCK | 0.004% | 91.726% |
| 4240 | AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1 | 0.004% | 91.731% |
| 4241 | COLOPLAST AS | 0.004% | 91.735% |
| 4242 | SUMMERSET GROUP | 0.004% | 91.739% |
| 4243 | RELO HOLDINGS I | 0.004% | 91.743% |
| 4244 | GLOBE TELECOM I | 0.004% | 91.747% |
| 4245 | CJ CGV | 0.004% | 91.751% |
| 4246 | UNI-PRESIDENT C | 0.004% | 91.755% |
| 4247 | MY EG SERVICES | 0.004% | 91.760% |
| 4248 | HINDUSTAN PETRO | 0.004% | 91.764% |
| 4249 | ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01 | 0.004% | 91.768% |
| 4250 | PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01 | 0.004% | 91.772% |
| 4251 | UNILEVER NV | 0.004% | 91.776% |
| 4252 | ABIOMED INC COMMON STOCK USD.01 | 0.004% | 91.780% |
| 4253 | TRIGANO | 0.004% | 91.784% |
| 4254 | TOYO INK MFG CO | 0.004% | 91.789% |
| 4255 | TV18 BROADCAST | 0.004% | 91.793% |
| 4256 | OBRASCON HUAR L | 0.004% | 91.797% |
| 4257 | EZ TEC EMPREEND | 0.004% | 91.801% |
| 4258 | OBARA CORP | 0.004% | 91.805% |
| 4259 | SHIMA SEIKI MFG | 0.004% | 91.809% |
| 4260 | SYNTEL INC COMMON STOCK | 0.004% | 91.813% |
| 4261 | MAPLETREE LOGIS | 0.004% | 91.817% |
| 4262 | DIGITAL CHINA H | 0.004% | 91.822% |
| 4263 | MAANSHAN IRON & | 0.004% | 91.826% |
| 4264 | ALK-ABELLO A/S | 0.004% | 91.830% |
| 4265 | CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5 | 0.004% | 91.834% |
| 4266 | EVERLIGHT ELECT | 0.004% | 91.838% |
| 4267 | ACTUA CORP COMMON STOCK USD.001 | 0.004% | 91.842% |
| 4268 | AMBUJA CEMENTS | 0.004% | 91.846% |
| 4269 | DULUXGROUP LTD | 0.004% | 91.850% |
| 4270 | SUMITOMO MITSUI | 0.004% | 91.854% |
| 4271 | UNITIKA | 0.004% | 91.859% |
| 4272 | REX AMERICAN RESOURCES CORP COMMON STOCK USD.01 | 0.004% | 91.863% |
| 4273 | PIRAMAL ENTERPR | 0.004% | 91.867% |
| 4274 | CU BANCORP COMMON STOCK | 0.004% | 91.871% |
| 4275 | INTERCONTINENTA | 0.004% | 91.875% |
| 4276 | SOUTHERN CROSS | 0.004% | 91.879% |
| 4277 | REGIS RESOURCES | 0.004% | 91.883% |
| 4278 | AIRASIA BHD | 0.004% | 91.887% |
| 4279 | ADVANCED | 0.004% | 91.891% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4280 | NIHON UNISYS | 0.004% | 91.895% |
| 4281 | CHICONY ELECTRO | 0.004% | 91.899% |
| 4282 | OKINAWA BANK | 0.004% | 91.904% |
| 4283 | ETERNAL CHEMICA | 0.004% | 91.908% |
| 4284 | SINGAPORE TECH | 0.004% | 91.912% |
| 4285 | SANYO SPEC STEE | 0.004% | 91.916% |
| 4286 | TOMRA SYSTEMS A | 0.004% | 91.920% |
| 4287 | AMC NETWORKS INC A COMMON STOCK | 0.004% | 91.924% |
| 4288 | AMERICAN STATES WATER CO COMMON STOCK | 0.004% | 91.928% |
| 4289 | STOCK YARDS BANCORP INC COMMON STOCK | 0.004% | 91.932% |
| 4290 | BLUEBIRD BIO IN | 0.004% | 91.936% |
| 4291 | SEIKO CORPORATI | 0.004% | 91.940% |
| 4292 | THE NISSHIN OIL | 0.004% | 91.944% |
| 4293 | GLAXOSMITHKLINE | 0.004% | 91.949% |
| 4294 | INFICON HOLDING | 0.004% | 91.953% |
| 4295 | WESDOME GOLD MINES LTD COMMON STOCK | 0.004% | 91.957% |
| 4296 | BANGKOK AIRWAYS | 0.004% | 91.961% |
| 4297 | AVEVA GROUP PLC | 0.004% | 91.965% |
| 4298 | YODOGAWA STEEL | 0.004% | 91.969% |
| 4299 | CHAROEN PKPD-FG | 0.004% | 91.973% |
| 4300 | NEWALTA INC | 0.004% | 91.977% |
| 4301 | METALL ZUG AG | 0.004% | 91.981% |
| 4302 | DIGNITY PLC | 0.004% | 91.985% |
| 4303 | CHINA CONCH VEN | 0.004% | 91.989% |
| 4304 | TOOTSIE ROLL IN | 0.004% | 91.993% |
| 4305 | FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0 | 0.004% | 91.997% |
| 4306 | CRAY INC COMMON STOCK USD.01 | 0.004% | 92.001% |
| 4307 | DENA CO LTD | 0.004% | 92.005% |
| 4308 | DEUTSCHE EUROSH | 0.004% | 92.009% |
| 4309 | GRAMMER AG | 0.004% | 92.013% |
| 4310 | TRISTATE CAPITAL HLDGS INC COMMON STOCK | 0.004% | 92.018% |
| 4311 | KEWPIE CORP | 0.004% | 92.022% |
| 4312 | GROUPE FNAC | 0.004% | 92.026% |
| 4313 | LINDAB INTL AB | 0.004% | 92.030% |
| 4314 | YUEN FOONG YU M | 0.004% | 92.034% |
| 4315 | LG HAUSYS LTD | 0.004% | 92.038% |
| 4316 | EMC INS GROUP INC COMMON STOCK USD1.0 | 0.004% | 92.042% |
| 4317 | 1ST PHILIPPINE | 0.004% | 92.046% |
| 4318 | TAICHUNG | 0.004% | 92.050% |
| 4319 | THANACHART CAPI | 0.004% | 92.054% |
| 4320 | CALGON CARBON C | 0.004% | 92.058% |
| 4321 | DIGI.COM BHD | 0.004% | 92.062% |
| 4322 | BIOSTIME INTERN | 0.004% | 92.066% |
| 4323 | QIAGEN NV | 0.004% | 92.070% |
| 4324 | TACHI-S CO | 0.004% | 92.074% |
| 4325 | BAJAJ FINANCE L | 0.004% | 92.078% |
| 4326 | PREMIER INVESTM | 0.004% | 92.082% |
| 4327 | SKY NETWORK TEL | 0.004% | 92.086% |
| 4328 | RESOURCES CONNECTION INC COMMON STOCK USD.01 | 0.004% | 92.090% |
| 4329 | KOREA ELEC POWE | 0.004% | 92.094% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4330 | RAMCO-GERSHENSO | 0.004% | 92.098% |
| 4331 | DONGKUK STEEL M | 0.004% | 92.102% |
| 4332 | POONGSAN CORP(N | 0.004% | 92.106% |
| 4333 | CEBU AIR INC | 0.004% | 92.110% |
| 4334 | JB FINANCIAL GR | 0.004% | 92.114% |
| 4335 | AIRPORTS OF THA | 0.004% | 92.118% |
| 4336 | TOKAI TOKYO SEC | 0.004% | 92.122% |
| 4337 | JGC CORP | 0.004% | 92.126% |
| 4338 | CHINA TRADITION | 0.004% | 92.130% |
| 4339 | FLIGHT CENTRE L | 0.004% | 92.134% |
| 4340 | FELCOR LODGING | 0.004% | 92.138% |
| 4341 | ASAHI INTECC CO | 0.004% | 92.142% |
| 4342 | TAKATA CORP | 0.004% | 92.146% |
| 4343 | FIRST NATIONAL | 0.004% | 92.150% |
| 4344 | SK CHEMICALS | 0.004% | 92.154% |
| 4345 | SCHULMAN (A.) INC COMMON STOCK USD1.0 | 0.004% | 92.158% |
| 4346 | TELECOM ITALIA | 0.004% | 92.162% |
| 4347 | IMMOFINANZ IMMO | 0.004% | 92.166% |
| 4348 | CROMPTON GREAVE | 0.004% | 92.170% |
| 4349 | SYSMEX CORP | 0.004% | 92.174% |
| 4350 | CJ O SHOPPING C | 0.004% | 92.178% |
| 4351 | PACIFIC INDUSTR | 0.004% | 92.182% |
| 4352 | PAN OCEAN CO | 0.004% | 92.186% |
| 4353 | ANRITSU CORP | 0.004% | 92.190% |
| 4354 | JAPFA COMFEED I | 0.004% | 92.194% |
| 4355 | ALUMINA LTD-SPO | 0.004% | 92.198% |
| 4356 | CHINA SHIPPING | 0.004% | 92.202% |
| 4357 | BARITO PAC TBK | 0.004% | 92.206% |
| 4358 | GTT COMMUNICATIONS INC COMMON STOCK USD.0001 | 0.004% | 92.210% |
| 4359 | KYUSHU ELEC POW | 0.004% | 92.214% |
| 4360 | AOZORA BANK | 0.004% | 92.218% |
| 4361 | YAMAGATA BANK | 0.004% | 92.222% |
| 4362 | EI TOWERS SPA | 0.004% | 92.226% |
| 4363 | SINGAPORE PRESS | 0.004% | 92.230% |
| 4364 | HEIWADO CO LTD | 0.004% | 92.234% |
| 4365 | TOKYO STEEL MFG | 0.004% | 92.238% |
| 4366 | BEFIMMO SCA | 0.004% | 92.242% |
| 4367 | ZENSHO CO LTD | 0.004% | 92.246% |
| 4368 | HARGREAVES LANS | 0.004% | 92.250% |
| 4369 | TEXWINCA HLDGS | 0.004% | 92.254% |
| 4370 | MERCIALYS | 0.004% | 92.258% |
| 4371 | SCHNITZER STEEL | 0.004% | 92.262% |
| 4372 | FISHER (JAMES) | 0.004% | 92.266% |
| 4373 | EZAKI GLICO CO | 0.004% | 92.270% |
| 4374 | HOPSON DEVELOPM | 0.004% | 92.274% |
| 4375 | TOKYO ELEC POWE | 0.004% | 92.278% |
| 4376 | STELLA INTERNAT | 0.004% | 92.282% |
| 4377 | INDUTRADE AB | 0.004% | 92.286% |
| 4378 | BARNES & NOBLE | 0.004% | 92.290% |
| 4379 | HALLA HOLDINGS | 0.004% | 92.294% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4380 | SWIRE PACIFIC | 0.004% | 92.298% |
| 4381 | HUAKU DEVELOPME | 0.004% | 92.302% |
| 4382 | FUFENG GROUP LT | 0.004% | 92.306% |
| 4383 | DRAEGERWERK AG | 0.004% | 92.309% |
| 4384 | CHINA POWER INT | 0.004% | 92.313% |
| 4385 | HCI GROUP INC COMMON STOCK | 0.004% | 92.317% |
| 4386 | BANK OF INDIA C | 0.004% | 92.321% |
| 4387 | CHINA OVERASEA | 0.004% | 92.325% |
| 4388 | ENOVA INTERNATIONAL INC COMMON STOCK USD.00001 | 0.004% | 92.329% |
| 4389 | PIPER JAFFRAY COS COMMON STOCK USD.01 | 0.004% | 92.333% |
| 4390 | BROOKFIELD OFFI | 0.004% | 92.337% |
| 4391 | PT ANEKA TAMBAN | 0.004% | 92.341% |
| 4392 | MATSUMOTOKIYOSH | 0.004% | 92.345% |
| 4393 | KANDENKO CO | 0.004% | 92.349% |
| 4394 | PRIMARY HEALTH | 0.004% | 92.353% |
| 4395 | SEVEN WEST MEDI | 0.004% | 92.357% |
| 4396 | RHB Capital | 0.004% | 92.361% |
| 4397 | TELECOM PLUS | 0.004% | 92.365% |
| 4398 | AMERICAN RAILCA | 0.004% | 92.369% |
| 4399 | LIBERTY EXPEDIA HOLD A COMMON STOCK | 0.004% | 92.373% |
| 4400 | OTSUKA HLDGS CO | 0.004% | 92.376% |
| 4401 | MIZUHO FINL GP | 0.004% | 92.380% |
| 4402 | MARINEMAX INC COMMON STOCK USD.001 | 0.004% | 92.384% |
| 4403 | QUALITY SYSTEMS INC COMMON STOCK USD.01 | 0.004% | 92.388% |
| 4404 | EDELWEISS FIN S | 0.004% | 92.392% |
| 4405 | FINISH LINE INC | 0.004% | 92.396% |
| 4406 | SANFIRE RESOURC | 0.004% | 92.400% |
| 4407 | FIRST OF LONG ISLAND CORP COMMON STOCK USD.1 | 0.004% | 92.404% |
| 4408 | COM HEM HLDG AB | 0.004% | 92.408% |
| 4409 | FUTUREFUEL CORP COMMON STOCK USD.0001 | 0.004% | 92.412% |
| 4410 | TUPPERWARE BRANDS CORP COMMON STOCK USD.01 | 0.004% | 92.416% |
| 4411 | QUANEX BUILDING PRODUCTS COMMON STOCK USD.01 | 0.004% | 92.420% |
| 4412 | NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167 | 0.004% | 92.424% |
| 4413 | CRAMO OYJ B SHS | 0.004% | 92.427% |
| 4414 | LIGHT S.A. | 0.004% | 92.431% |
| 4415 | AUSTEVOLL SEAFO | 0.004% | 92.435% |
| 4416 | TTY BIPHARM CO | 0.004% | 92.439% |
| 4417 | JAPAN SECS FINA | 0.004% | 92.443% |
| 4418 | SKY PERFECT JSA | 0.004% | 92.447% |
| 4419 | VEDANTA RESOURC | 0.004% | 92.451% |
| 4420 | APPLUS SERVICES | 0.004% | 92.455% |
| 4421 | UNITED ARROWS L | 0.004% | 92.459% |
| 4422 | STRIDES ARCOLAB | 0.004% | 92.463% |
| 4423 | AIRBOSS OF AMER | 0.004% | 92.467% |
| 4424 | HERC HOLDINGS INC COMMON STOCK USD.01 | 0.004% | 92.470% |
| 4425 | LISI | 0.004% | 92.474% |
| 4426 | ENCORE CAPITAL GROUP INC COMMON STOCK USD.01 | 0.004% | 92.478% |
| 4427 | ZARDOYA-OTIS | 0.004% | 92.482% |
| 4428 | EURONAV SA | 0.004% | 92.486% |
| 4429 | MPHASIS LTD | 0.004% | 92.490% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4430 | CHINA SCE PROPE | 0.004% | 92.494% |
| 4431 | CAPITAL SECURIT | 0.004% | 92.498% |
| 4432 | FUTABA CORP | 0.004% | 92.502% |
| 4433 | JINRO LTD | 0.004% | 92.505% |
| 4434 | BANGCHAK PETROL | 0.004% | 92.509% |
| 4435 | GUDANG GARAM(PE | 0.004% | 92.513% |
| 4436 | HEALTHQUITY INC COMMON STOCK USD.0001 | 0.004% | 92.517% |
| 4437 | GUNZE | 0.004% | 92.521% |
| 4438 | SHIMADZU CORP | 0.004% | 92.525% |
| 4439 | NICE SYSTEMS | 0.004% | 92.529% |
| 4440 | J TRUST CO. LTD | 0.004% | 92.533% |
| 4441 | TYLER TECHNOLOGIES INC COMMON STOCK USD.01 | 0.004% | 92.536% |
| 4442 | UNIVERSAL DISPLAY CORP COMMON STOCK USD.01 | 0.004% | 92.540% |
| 4443 | Ayala Land Inc | 0.004% | 92.544% |
| 4444 | TENARIS S.A. | 0.004% | 92.548% |
| 4445 | MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01 | 0.004% | 92.552% |
| 4446 | CP POKPHAND CO | 0.004% | 92.556% |
| 4447 | ATHENAHEALTH IN | 0.004% | 92.560% |
| 4448 | RELIANCE ENERGY | 0.004% | 92.563% |
| 4449 | ICICI BANK | 0.004% | 92.567% |
| 4450 | AXFOOD AB | 0.004% | 92.571% |
| 4451 | MSG NETWORKS INC A COMMON STOCK USD.01 | 0.004% | 92.575% |
| 4452 | SUMMARECON AGUN | 0.004% | 92.579% |
| 4453 | BANCA IFIS | 0.004% | 92.583% |
| 4454 | FOX FACTORY HOLDING CORP COMMON STOCK USD.001 | 0.004% | 92.587% |
| 4455 | SARAS SPA | 0.004% | 92.590% |
| 4456 | JACCS CO | 0.004% | 92.594% |
| 4457 | GENTING INTERNA | 0.004% | 92.598% |
| 4458 | VISUAL PHOTONIC | 0.004% | 92.602% |
| 4459 | PGT INC | 0.004% | 92.606% |
| 4460 | WOCKHARDT LIMIT | 0.004% | 92.610% |
| 4461 | INTERRENT REAL | 0.004% | 92.614% |
| 4462 | YAMANASHI CHUO | 0.004% | 92.617% |
| 4463 | BAYWA AG (BAYER | 0.004% | 92.621% |
| 4464 | IINO KAIUN KAIS | 0.004% | 92.625% |
| 4465 | KABU.COM SECURI | 0.004% | 92.629% |
| 4466 | F E CONSORTM IN | 0.004% | 92.633% |
| 4467 | LIBERBANK SA | 0.004% | 92.637% |
| 4468 | PROTO LABS INC COMMON STOCK USD.001 | 0.004% | 92.640% |
| 4469 | CELLDEX THERAPEUTICS INC COMMON STOCK USD.001 | 0.004% | 92.644% |
| 4470 | LG HOME SHOPPIN | 0.004% | 92.648% |
| 4471 | OFG BANCORP COMMON STOCK USD1.0 | 0.004% | 92.652% |
| 4472 | MEIDENSHA CORP | 0.004% | 92.656% |
| 4473 | UACJ CORP | 0.004% | 92.660% |
| 4474 | GIORDANO INTL L | 0.004% | 92.663% |
| 4475 | FRANK'S INTERNA | 0.004% | 92.667% |
| 4476 | STURM RUGER + CO INC COMMON STOCK USD1.0 | 0.004% | 92.671% |
| 4477 | TOBU RAILWAY CO | 0.004% | 92.675% |
| 4478 | PARADE TECHNOLO | 0.004% | 92.679% |
| 4479 | ELRINGKLINGER | 0.004% | 92.682% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4480 | Mobistar SA | 0.004% | 92.686% |
| 4481 | INMOBILIARIA CO | 0.004% | 92.690% |
| 4482 | INDIA INFOLINE | 0.004% | 92.694% |
| 4483 | CHINA SYNTH RUB | 0.004% | 92.698% |
| 4484 | OKAMOTOIndustr | 0.004% | 92.701% |
| 4485 | RPX CORP COMMON STOCK USD.0001 | 0.004% | 92.705% |
| 4486 | NISSIN KOGYO | 0.004% | 92.709% |
| 4487 | KOREA LINE CORP | 0.004% | 92.713% |
| 4488 | ALPINE ELECTRON | 0.004% | 92.717% |
| 4489 | SINGAPORE EXCHA | 0.004% | 92.720% |
| 4490 | TAKARA STANDARD | 0.004% | 92.724% |
| 4491 | CAHYA MATA SARA | 0.004% | 92.728% |
| 4492 | ACC LIMITED | 0.004% | 92.732% |
| 4493 | SHOWA CORP | 0.004% | 92.736% |
| 4494 | NAN YA PRINTED | 0.004% | 92.739% |
| 4495 | AIR FRANCE-KLM | 0.004% | 92.743% |
| 4496 | ZUGER KANTONALB | 0.004% | 92.747% |
| 4497 | JAPAN AVIATN EL | 0.004% | 92.751% |
| 4498 | PENN REAL ESTATE INVEST TST REIT USD1.0 | 0.004% | 92.754% |
| 4499 | USS CO. LTD. | 0.004% | 92.758% |
| 4500 | WD 40 CO COMMON STOCK USD.001 | 0.004% | 92.762% |
| 4501 | RESORTTRUST INC | 0.004% | 92.766% |
| 4502 | BANCA GENERALI | 0.004% | 92.770% |
| 4503 | SITRONIX TECHNO | 0.004% | 92.773% |
| 4504 | COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01 | 0.004% | 92.777% |
| 4505 | NANOMETRICS | 0.004% | 92.781% |
| 4506 | COHU INC COMMON STOCK USD1.0 | 0.004% | 92.785% |
| 4507 | AOMORI BANK | 0.004% | 92.788% |
| 4508 | WATERSTONE FINANCIAL INC COMMON STOCK USD.01 | 0.004% | 92.792% |
| 4509 | KIWI PROPERTY G | 0.004% | 92.796% |
| 4510 | JUMBO SA | 0.004% | 92.800% |
| 4511 | TAKEUCHI MANUFA | 0.004% | 92.803% |
| 4512 | UPC TECHNOLOGY | 0.004% | 92.807% |
| 4513 | TAIWAN TEA CORP | 0.004% | 92.811% |
| 4514 | AFG ARBONIA-FOR | 0.004% | 92.815% |
| 4515 | SLATE RETAIL RE | 0.004% | 92.818% |
| 4516 | GPO DE INVERSIO | 0.004% | 92.822% |
| 4517 | INDUSTR L FIN(IF | 0.004% | 92.826% |
| 4518 | NATIONAL PRESTO INDS INC COMMON STOCK USD1.0 | 0.004% | 92.830% |
| 4519 | MTS SYSTEMS CORP COMMON STOCK USD.25 | 0.004% | 92.833% |
| 4520 | OMNIA HOLDINGS | 0.004% | 92.837% |
| 4521 | TRUSCO NAKAYAMA | 0.004% | 92.841% |
| 4522 | HERA | 0.004% | 92.845% |
| 4523 | KIATNAKIN FIN&S | 0.004% | 92.848% |
| 4524 | SEVEN GROUP HLD | 0.004% | 92.852% |
| 4525 | CALIFORNIA WATE | 0.004% | 92.856% |
| 4526 | KEMET CORP | 0.004% | 92.860% |
| 4527 | HAVERTY FURNITURE COMMON STOCK USD1.0 | 0.004% | 92.863% |
| 4528 | RESTAURANT GROU | 0.004% | 92.867% |
| 4529 | AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001 | 0.004% | 92.871% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4530 | SAFESTORE HOLDI | 0.004% | 92.875% |
| 4531 | KANAMOTO CO LTD | 0.004% | 92.878% |
| 4532 | GRUPO ELEKTRA(N | 0.004% | 92.882% |
| 4533 | ORTHOFIX INTL N | 0.004% | 92.886% |
| 4534 | SPAREBANK 1 SR | 0.004% | 92.890% |
| 4535 | KEIO CORP | 0.004% | 92.893% |
| 4536 | ITAU UNIBANCO H | 0.004% | 92.897% |
| 4537 | SEABRIDGE GOLD | 0.004% | 92.901% |
| 4538 | LUMINEX CORP COMMON STOCK USD.001 | 0.004% | 92.904% |
| 4539 | OPUS BANK | 0.004% | 92.908% |
| 4540 | AEON REIT INVES | 0.004% | 92.912% |
| 4541 | MERCANTILE BANK CORP COMMON STOCK | 0.004% | 92.916% |
| 4542 | TEAM INC | 0.004% | 92.919% |
| 4543 | KERRY LOGISTICS | 0.004% | 92.923% |
| 4544 | BRICKWORKS | 0.004% | 92.927% |
| 4545 | MISUMI CORPORAT | 0.004% | 92.930% |
| 4546 | AMBEV SA ADR ADR | 0.004% | 92.934% |
| 4547 | ARCS CO LTD | 0.004% | 92.938% |
| 4548 | YUZHOU PROPERTI | 0.004% | 92.942% |
| 4549 | NS SOLUTIONS CO | 0.004% | 92.945% |
| 4550 | MATAHARI DEPART | 0.004% | 92.949% |
| 4551 | FELDA GLOBAL VE | 0.004% | 92.953% |
| 4552 | REPUBLIC BANCORP INC CLASS A COMMON STOCK | 0.004% | 92.956% |
| 4553 | HINDUSTAN CONST | 0.004% | 92.960% |
| 4554 | AUTOGRILL SPA | 0.004% | 92.964% |
| 4555 | KOMAX HOLDING A | 0.004% | 92.968% |
| 4556 | CIR-COMPAGNIE I | 0.004% | 92.971% |
| 4557 | BONDUELLE SCA | 0.004% | 92.975% |
| 4558 | FENG HSIN IRON& | 0.004% | 92.979% |
| 4559 | CORBY SPIRIT AN | 0.004% | 92.982% |
| 4560 | KADOKAWA DWANGO | 0.004% | 92.986% |
| 4561 | VIDRALA S.A. | 0.004% | 92.990% |
| 4562 | IBJ LEASING CO | 0.004% | 92.994% |
| 4563 | KADANT INC COMMON STOCK USD.01 | 0.004% | 92.997% |
| 4564 | CAPCOM CO | 0.004% | 93.001% |
| 4565 | ASSORE | 0.004% | 93.005% |
| 4566 | M/I HOMES INC COMMON STOCK USD.01 | 0.004% | 93.008% |
| 4567 | O/SEAS UNION EN | 0.004% | 93.012% |
| 4568 | KANGWON LAND IN | 0.004% | 93.016% |
| 4569 | HEMFOSA FASTIGH | 0.004% | 93.019% |
| 4570 | TATNEFT PAO SPONSORED ADR ADR | 0.004% | 93.023% |
| 4571 | PT BUMI SERPONG | 0.004% | 93.027% |
| 4572 | CITIC RESOURCES | 0.004% | 93.030% |
| 4573 | REGIS CORP COMMON STOCK USD.05 | 0.004% | 93.034% |
| 4574 | INDRA SISTEMAS | 0.004% | 93.038% |
| 4575 | SHINKO ELEC IND | 0.004% | 93.042% |
| 4576 | TRAVELSKY TECHN | 0.004% | 93.045% |
| 4577 | STONEGATE BANK COMMON STOCK USD.01 | 0.004% | 93.049% |
| 4578 | KITZ CORPORATIO | 0.004% | 93.053% |
| 4579 | MONMOUTH REAL E | 0.004% | 93.056% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4580 | WING TAI HOLDIN | 0.004% | 93.060% |
| 4581 | ARMSTRONG FLOORING INC COMMON STOCK USD.0001 | 0.004% | 93.064% |
| 4582 | BIC CAMERA INC. | 0.004% | 93.067% |
| 4583 | BOLSA MEXICANA | 0.004% | 93.071% |
| 4584 | SYNNEX TECH INT | 0.004% | 93.075% |
| 4585 | FTD COS INC COMMON STOCK USD.0001 | 0.004% | 93.078% |
| 4586 | BARR(A.G.) | 0.004% | 93.082% |
| 4587 | SUPER RETAIL GR | 0.004% | 93.086% |
| 4588 | LASSILA & TIKAN | 0.004% | 93.089% |
| 4589 | FIRST INTER BK | 0.004% | 93.093% |
| 4590 | ANIKA THERAPEUTICS INC COMMON STOCK USD.01 | 0.004% | 93.097% |
| 4591 | E INK HOLDINGS | 0.004% | 93.100% |
| 4592 | FARO TECHNOLOGIES INC COMMON STOCK USD.001 | 0.004% | 93.104% |
| 4593 | TALK TALK TELEC | 0.004% | 93.108% |
| 4594 | Rocky Mountain | 0.004% | 93.111% |
| 4595 | ANGANG NEW STEE | 0.004% | 93.115% |
| 4596 | ALMIRALL SA | 0.004% | 93.119% |
| 4597 | BRISTOW GROUP INC COMMON STOCK USD.01 | 0.004% | 93.122% |
| 4598 | MYERS INDUSTRIES INC COMMON STOCK | 0.004% | 93.126% |
| 4599 | RAKUTEN INC | 0.004% | 93.130% |
| 4600 | HANJIN KAL CORP | 0.004% | 93.133% |
| 4601 | RYMAN HEALTHCAR | 0.004% | 93.137% |
| 4602 | HORIZON BANCORP INDIANA COMMON STOCK | 0.004% | 93.141% |
| 4603 | UNIFI INC | 0.004% | 93.144% |
| 4604 | TAL EDUCATION GROUP ADR ADR | 0.004% | 93.148% |
| 4605 | KOREA KUMHO PET | 0.004% | 93.151% |
| 4606 | INWIDO AB | 0.004% | 93.155% |
| 4607 | NIPPON CHEMI-CO | 0.004% | 93.159% |
| 4608 | HUFVUDSTADEN AB | 0.004% | 93.162% |
| 4609 | GREAT WALL ENTE | 0.004% | 93.166% |
| 4610 | FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01 | 0.004% | 93.170% |
| 4611 | NITTO BOSEKI CO | 0.004% | 93.173% |
| 4612 | MYTILINEOS | 0.004% | 93.177% |
| 4613 | HERITAGE COMMERCE CORP COMMON STOCK | 0.004% | 93.181% |
| 4614 | TRAVELPORT WORL | 0.004% | 93.184% |
| 4615 | SEATTLE GENETICS INC COMMON STOCK USD.001 | 0.004% | 93.188% |
| 4616 | CROMWELL PROPER | 0.004% | 93.191% |
| 4617 | TOKYU CONST | 0.004% | 93.195% |
| 4618 | NEXTDC LTD | 0.004% | 93.199% |
| 4619 | GRUPO SIMEC S.A | 0.004% | 93.202% |
| 4620 | HARMONIC INC | 0.004% | 93.206% |
| 4621 | INDUSIND BANK | 0.004% | 93.210% |
| 4622 | CANCOM SE | 0.004% | 93.213% |
| 4623 | UNIPETROL | 0.004% | 93.217% |
| 4624 | LUXOTTICA GROUP | 0.004% | 93.220% |
| 4625 | SALVATORE FERRA | 0.004% | 93.224% |
| 4626 | ACADIAN TIMBER | 0.004% | 93.228% |
| 4627 | SAMSUNG ELECTRO | 0.004% | 93.231% |
| 4628 | CIA HERING | 0.004% | 93.235% |
| 4629 | CIE AUTOMOTIVE | 0.004% | 93.239% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4630 | SHUN TAK HLDGS | 0.004% | 93.242% |
| 4631 | G8 EDUCATION LT | 0.004% | 93.246% |
| 4632 | CHIPBOND TECHNO | 0.004% | 93.249% |
| 4633 | RYOHIN KEIKAKU | 0.004% | 93.253% |
| 4634 | SODA SANAYII | 0.004% | 93.257% |
| 4635 | GINTECH ENERGY | 0.004% | 93.260% |
| 4636 | NATIONAL ALUMIN | 0.004% | 93.264% |
| 4637 | PARK 24 CO | 0.004% | 93.267% |
| 4638 | COCOKARA FINE H | 0.004% | 93.271% |
| 4639 | AVANGRID INC COMMON STOCK USD.01 | 0.004% | 93.275% |
| 4640 | BCO CREDITO INV | 0.004% | 93.278% |
| 4641 | SIBANYE GOLD LT | 0.004% | 93.282% |
| 4642 | INTERROLL HOLDI | 0.004% | 93.285% |
| 4643 | IMA(IND MACC AU | 0.004% | 93.289% |
| 4644 | MITCHELLS & BUT | 0.004% | 93.293% |
| 4645 | HAREL INSURANCE | 0.004% | 93.296% |
| 4646 | ELITE ADVANCED | 0.004% | 93.300% |
| 4647 | NIB HOLDINGS LT | 0.004% | 93.303% |
| 4648 | BLUE LABEL TELE | 0.004% | 93.307% |
| 4649 | TASSAL GROUP | 0.004% | 93.311% |
| 4650 | PEREGRINE HLDGS | 0.004% | 93.314% |
| 4651 | SAWAI PHARM CO | 0.004% | 93.318% |
| 4652 | AOKI INTL | 0.004% | 93.321% |
| 4653 | HAMBORNER AG | 0.004% | 93.325% |
| 4654 | AUSTRALIAN PHAR | 0.004% | 93.329% |
| 4655 | PENN NATIONAL GAMING INC COMMON STOCK USD.01 | 0.004% | 93.332% |
| 4656 | SUPERIOR INDUSTRIES INTL COMMON STOCK | 0.004% | 93.336% |
| 4657 | NEW WAVE GROUP | 0.004% | 93.339% |
| 4658 | CHUY S HOLDINGS INC COMMON STOCK USD.01 | 0.004% | 93.343% |
| 4659 | HITACHI MAXELL | 0.004% | 93.346% |
| 4660 | AIRTAC INTERNAT | 0.004% | 93.350% |
| 4661 | ALMOST FAMILY INC COMMON STOCK USD.1 | 0.004% | 93.354% |
| 4662 | FUJITEC CO | 0.004% | 93.357% |
| 4663 | GRENDENE SA | 0.004% | 93.361% |
| 4664 | KRUNGTHAI CARD | 0.004% | 93.364% |
| 4665 | WPT INDUSTRIAL | 0.004% | 93.368% |
| 4666 | MOTECH INDUSTRI | 0.004% | 93.371% |
| 4667 | BANG & OLUFSEN | 0.004% | 93.375% |
| 4668 | DERICHEBOURG | 0.004% | 93.378% |
| 4669 | COCA-COLA FEMSA | 0.004% | 93.382% |
| 4670 | AEON MALL CO LT | 0.004% | 93.386% |
| 4671 | CITIC 1616 HLDG | 0.004% | 93.389% |
| 4672 | ATLANTICA YIELD | 0.004% | 93.393% |
| 4673 | SAMSUNG TECHWIN | 0.004% | 93.396% |
| 4674 | SIAM CITY CEMEN | 0.004% | 93.400% |
| 4675 | HINDUSTAN LEVER | 0.004% | 93.403% |
| 4676 | SAMSUNG FINE CH | 0.004% | 93.407% |
| 4677 | SHIKOKU ELEC PO | 0.004% | 93.410% |
| 4678 | PI INDUSTRIES L | 0.004% | 93.414% |
| 4679 | SONY FINANCIAL | 0.004% | 93.417% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4680 | UNITED PHOTOVOL | 0.004% | 93.421% |
| 4681 | OMEGA PROTEIN CORP COMMON STOCK USD.01 | 0.004% | 93.424% |
| 4682 | EMBOTELLA ANDIN | 0.004% | 93.428% |
| 4683 | CHINA SOUTH CIT | 0.004% | 93.432% |
| 4684 | NEW SENIOR INVESTMENT GROUP REIT | 0.004% | 93.435% |
| 4685 | SOL MELIA SA | 0.004% | 93.439% |
| 4686 | KOENIG & BAUER | 0.004% | 93.442% |
| 4687 | KOREA ZINC | 0.004% | 93.446% |
| 4688 | VITASOY INTL | 0.004% | 93.449% |
| 4689 | ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001 | 0.004% | 93.453% |
| 4690 | KATO SANGYO CO | 0.004% | 93.456% |
| 4691 | VEIDEKKE ASA | 0.004% | 93.460% |
| 4692 | FARMER BROS CO COMMON STOCK USD1.0 | 0.004% | 93.463% |
| 4693 | HSN INC COMMON STOCK USD.01 | 0.004% | 93.467% |
| 4694 | AKER SOLUTIONS | 0.004% | 93.470% |
| 4695 | SHOWA SANGYO CO | 0.004% | 93.474% |
| 4696 | YAMAZAKI BAKING | 0.004% | 93.477% |
| 4697 | CTS CORP COMMON STOCK | 0.004% | 93.481% |
| 4698 | KRATOS DEFENSE + SECURITY COMMON STOCK USD.001 | 0.003% | 93.484% |
| 4699 | PARADISE CO | 0.003% | 93.488% |
| 4700 | GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01 | 0.003% | 93.491% |
| 4701 | SA CORP REAL ES | 0.003% | 93.495% |
| 4702 | TEMP HOLDINGS C | 0.003% | 93.498% |
| 4703 | NIPPON SIGNAL C | 0.003% | 93.502% |
| 4704 | PIER 1 IMPORTS INC COMMON STOCK USD.001 | 0.003% | 93.505% |
| 4705 | YUNG TAY ENGINE | 0.003% | 93.509% |
| 4706 | MENZIES(JOHN) | 0.003% | 93.512% |
| 4707 | SAGAMI RAILWAY | 0.003% | 93.516% |
| 4708 | MISC BERHAD | 0.003% | 93.519% |
| 4709 | NAMPAK LTD. | 0.003% | 93.523% |
| 4710 | ZEE ENTERTAIN E | 0.003% | 93.526% |
| 4711 | SEMAPA SOC INVE | 0.003% | 93.530% |
| 4712 | NIKKISO CO | 0.003% | 93.533% |
| 4713 | NATIONAL STORAGE AFFILIATES REIT USD.01 | 0.003% | 93.537% |
| 4714 | KIMBALL ELECTRONICS INC COMMON STOCK | 0.003% | 93.540% |
| 4715 | HOUSING DEVELOP | 0.003% | 93.544% |
| 4716 | FIRST RESOURCES | 0.003% | 93.547% |
| 4717 | HUATAI SECURITI | 0.003% | 93.551% |
| 4718 | AMERICA MOVIL SPN ADR CL L ADR | 0.003% | 93.554% |
| 4719 | MIGDAL INSURAN | 0.003% | 93.557% |
| 4720 | CONTROLADORA VUELA CIA ADR ADR | 0.003% | 93.561% |
| 4721 | VTB BANK(JSC) | 0.003% | 93.564% |
| 4722 | VAKRANGEE LTD | 0.003% | 93.568% |
| 4723 | SK GAS | 0.003% | 93.571% |
| 4724 | FLEURY SA | 0.003% | 93.575% |
| 4725 | TITAN INTERNATIONAL INC COMMON STOCK | 0.003% | 93.578% |
| 4726 | RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001 | 0.003% | 93.582% |
| 4727 | WEG SA | 0.003% | 93.585% |
| 4728 | GF SECURITIES C | 0.003% | 93.589% |
| 4729 | KOREA PETROCHEM | 0.003% | 93.592% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4730 | IOOF HOLDINGS L | 0.003% | 93.596% |
| 4731 | TRIPADVISOR INC COMMON STOCK USD.001 | 0.003% | 93.599% |
| 4732 | BRIGHTOIL PETRO | 0.003% | 93.602% |
| 4733 | ITALMOBILIARE | 0.003% | 93.606% |
| 4734 | DREAM INDUSTRIA | 0.003% | 93.609% |
| 4735 | ALIBABA PICTURE | 0.003% | 93.613% |
| 4736 | RANDON SA IMPL | 0.003% | 93.616% |
| 4737 | SONDA S.A. | 0.003% | 93.620% |
| 4738 | COLONY NORTHSTAR INC CLASS A REIT USD.01 | 0.003% | 93.623% |
| 4739 | ADVANCED SEMICONDUCTOR E ADR ADR | 0.003% | 93.627% |
| 4740 | PTC INC COMMON STOCK USD.01 | 0.003% | 93.630% |
| 4741 | MINITUBISHI LOGI | 0.003% | 93.633% |
| 4742 | GOLDEN EAGLE RE | 0.003% | 93.637% |
| 4743 | BIOTELEMETRY INC COMMON STOCK USD.001 | 0.003% | 93.640% |
| 4744 | MARICO LTD | 0.003% | 93.644% |
| 4745 | NISSHA PRINTING | 0.003% | 93.647% |
| 4746 | HACKETT GROUP INC/THE COMMON STOCK USD.001 | 0.003% | 93.651% |
| 4747 | LIBERTY GLOBAL | 0.003% | 93.654% |
| 4748 | FASTIGHETS AB B | 0.003% | 93.657% |
| 4749 | DON QUIJOTE | 0.003% | 93.661% |
| 4750 | TELEFONICA BRASIL ADR ADR | 0.003% | 93.664% |
| 4751 | ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01 | 0.003% | 93.668% |
| 4752 | WISTRON NEWEB C | 0.003% | 93.671% |
| 4753 | BLUE HILLS BANCORP INC COMMON STOCK USD.01 | 0.003% | 93.675% |
| 4754 | NIHON KOHDEN CO | 0.003% | 93.678% |
| 4755 | U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01 | 0.003% | 93.681% |
| 4756 | PRIMAX ELECTRON | 0.003% | 93.685% |
| 4757 | DIAMOND HILL INVESTMENT GRP COMMON STOCK | 0.003% | 93.688% |
| 4758 | CHOW TAI FOOK J | 0.003% | 93.692% |
| 4759 | NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01 | 0.003% | 93.695% |
| 4760 | KMG CHEMICALS INC COMMON STOCK USD.01 | 0.003% | 93.699% |
| 4761 | EXAR CORP COMMON STOCK USD.0001 | 0.003% | 93.702% |
| 4762 | CALLON PETROLEUM CO COMMON STOCK USD.01 | 0.003% | 93.705% |
| 4763 | MORGUARD CORP | 0.003% | 93.709% |
| 4764 | INTERNET INITIA | 0.003% | 93.712% |
| 4765 | HAKUHODO DY HLD | 0.003% | 93.716% |
| 4766 | GUNGHO ONLINE E | 0.003% | 93.719% |
| 4767 | VASTNED RETAIL | 0.003% | 93.722% |
| 4768 | VERBUND AG | 0.003% | 93.726% |
| 4769 | DOOSAN CORP | 0.003% | 93.729% |
| 4770 | INDIA CEMENTS | 0.003% | 93.733% |
| 4771 | HOKURIKU ELEC P | 0.003% | 93.736% |
| 4772 | AMERICAN VANGUARD CORP COMMON STOCK USD.1 | 0.003% | 93.739% |
| 4773 | STATE NATIONAL COS INC COMMON STOCK USD.001 | 0.003% | 93.743% |
| 4774 | GLOVIS | 0.003% | 93.746% |
| 4775 | KRUK SA | 0.003% | 93.750% |
| 4776 | MARUICHI STL TU | 0.003% | 93.753% |
| 4777 | CONSORT MEDICAL | 0.003% | 93.756% |
| 4778 | CHINA ZHEGTONG | 0.003% | 93.760% |
| 4779 | KANSAI PAINT CO | 0.003% | 93.763% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4780 | ENNIS INC COMMON STOCK USD2.5 | 0.003% | 93.767% |
| 4781 | ULTIMATE | 0.003% | 93.770% |
| 4782 | CHANGSHA ZOOMLI | 0.003% | 93.773% |
| 4783 | MONOTARO CO.LTD | 0.003% | 93.777% |
| 4784 | SQUARE ENIX HOL | 0.003% | 93.780% |
| 4785 | HAITIAN INTL HL | 0.003% | 93.783% |
| 4786 | PEAPACK GLADSTONE FINL CORP COMMON STOCK | 0.003% | 93.787% |
| 4787 | TESARO INC | 0.003% | 93.790% |
| 4788 | CATO CORP CLASS A COMMON STOCK USD.033 | 0.003% | 93.794% |
| 4789 | C.P. ALL PCL-FG | 0.003% | 93.797% |
| 4790 | RALLYE | 0.003% | 93.800% |
| 4791 | GEA GROUP AG | 0.003% | 93.804% |
| 4792 | CIMIC GROUP LTD | 0.003% | 93.807% |
| 4793 | CPFL ENERGIA SA | 0.003% | 93.810% |
| 4794 | INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01 | 0.003% | 93.814% |
| 4795 | SUNTORY BEVERAG | 0.003% | 93.817% |
| 4796 | TOKYO OHKA KOGY | 0.003% | 93.821% |
| 4797 | CHENG UEI PRECI | 0.003% | 93.824% |
| 4798 | AMTRAN TECHNOLO | 0.003% | 93.827% |
| 4799 | METRO HOLDINGS | 0.003% | 93.831% |
| 4800 | GRAINGER TRUST | 0.003% | 93.834% |
| 4801 | TIM PARTICIPA | 0.003% | 93.837% |
| 4802 | KEIHIN ELEC EXP | 0.003% | 93.841% |
| 4803 | PEOPLES BANCORP INC COMMON STOCK | 0.003% | 93.844% |
| 4804 | PARKWAY INC REIT USD.001 | 0.003% | 93.847% |
| 4805 | KUNGSLEDEN AB N | 0.003% | 93.851% |
| 4806 | SANOFI INDIA LT | 0.003% | 93.854% |
| 4807 | HISAMITSU PHARM | 0.003% | 93.857% |
| 4808 | YULON MOTOR | 0.003% | 93.861% |
| 4809 | MERITOR INC COMMON STOCK USD1.0 | 0.003% | 93.864% |
| 4810 | GREE INC | 0.003% | 93.867% |
| 4811 | HUTCHISON TEL-H | 0.003% | 93.871% |
| 4812 | SEIBU HOLDINGS | 0.003% | 93.874% |
| 4813 | JUST EAT PLC | 0.003% | 93.877% |
| 4814 | HEALTHSTREAM INC COMMON STOCK | 0.003% | 93.881% |
| 4815 | TRANSPORT INTL | 0.003% | 93.884% |
| 4816 | FINECOBANK BANC | 0.003% | 93.887% |
| 4817 | POWER GRID CORP | 0.003% | 93.891% |
| 4818 | GINKO INTERNATI | 0.003% | 93.894% |
| 4819 | ROUND ONE CORP | 0.003% | 93.897% |
| 4820 | AIN PHARMACIEZ | 0.003% | 93.901% |
| 4821 | PRESS METAL | 0.003% | 93.904% |
| 4822 | INPHI CORP COMMON STOCK | 0.003% | 93.907% |
| 4823 | PARAMOUNT BED H | 0.003% | 93.911% |
| 4824 | NONG SHIM CO | 0.003% | 93.914% |
| 4825 | BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01 | 0.003% | 93.917% |
| 4826 | FIRST DEFIANCE FINL CORP COMMON STOCK USD.01 | 0.003% | 93.921% |
| 4827 | EMP NAC ELECTRI | 0.003% | 93.924% |
| 4828 | TON YI CORP | 0.003% | 93.927% |
| 4829 | PUREGOLD PRICE | 0.003% | 93.931% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4830 | BRIDGE BANCORP INC COMMON STOCK USD.01 | 0.003% | 93.934% |
| 4831 | SKY PLC SPN ADR ADR | 0.003% | 93.937% |
| 4832 | SRI TRANG AGRO | 0.003% | 93.941% |
| 4833 | KOREA ELEC POWER CORP SP ADR ADR | 0.003% | 93.944% |
| 4834 | HERSHA HOSPITALITY TRUST REIT USD.01 | 0.003% | 93.947% |
| 4835 | TRINITY MIRROR | 0.003% | 93.951% |
| 4836 | BCO BILBAO VIZC | 0.003% | 93.954% |
| 4837 | KINSUS INTERCON | 0.003% | 93.957% |
| 4838 | ORBCOMM INC COMMON STOCK USD.001 | 0.003% | 93.960% |
| 4839 | AMOREPACIFIC-NE | 0.003% | 93.964% |
| 4840 | DXP ENTERPRISES | 0.003% | 93.967% |
| 4841 | TELEFONICA DE E | 0.003% | 93.970% |
| 4842 | FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01 | 0.003% | 93.974% |
| 4843 | BHARAT PETROL C | 0.003% | 93.977% |
| 4844 | SHUTTERSTOCK INC COMMON STOCK USD.01 | 0.003% | 93.980% |
| 4845 | LOTTE CONFECT | 0.003% | 93.983% |
| 4846 | ACEA SPA | 0.003% | 93.987% |
| 4847 | BANK TABUNGAN N | 0.003% | 93.990% |
| 4848 | LINDSAY CORP COMMON STOCK USD1.0 | 0.003% | 93.993% |
| 4849 | SUPALAI PUBLIC | 0.003% | 93.997% |
| 4850 | ADASTRIA HOLDI | 0.003% | 94.000% |
| 4851 | SAPPI LTD ADR | 0.003% | 94.003% |
| 4852 | CELLTRION INC K | 0.003% | 94.006% |
| 4853 | PZU GR | 0.003% | 94.010% |
| 4854 | GENOMMA LAB INT | 0.003% | 94.013% |
| 4855 | BBMG CORPORATIO | 0.003% | 94.016% |
| 4856 | IOCHPE-MAXION | 0.003% | 94.020% |
| 4857 | QCR HOLDINGS INC COMMON STOCK USD1.0 | 0.003% | 94.023% |
| 4858 | KUDELSKI S.A. | 0.003% | 94.026% |
| 4859 | HOUSE FOODS COR | 0.003% | 94.029% |
| 4860 | ASSURA PLC | 0.003% | 94.033% |
| 4861 | NINTENDO CO | 0.003% | 94.036% |
| 4862 | OESTERREICHISCH | 0.003% | 94.039% |
| 4863 | LIEN HWA INDL | 0.003% | 94.042% |
| 4864 | GLOBAL INDEMNIT | 0.003% | 94.046% |
| 4865 | POLSKIE GORNIC | 0.003% | 94.049% |
| 4866 | RELIANCE COMMUN | 0.003% | 94.052% |
| 4867 | TAINAN SPINNING | 0.003% | 94.055% |
| 4868 | CHAUN-CHOUNG TE | 0.003% | 94.059% |
| 4869 | EASTERLY GOVERNMENT PROPERTI REIT USD.01 | 0.003% | 94.062% |
| 4870 | BILIA AB | 0.003% | 94.065% |
| 4871 | OKUMURA CORP | 0.003% | 94.068% |
| 4872 | RICOH LEASING | 0.003% | 94.072% |
| 4873 | HONG LEONG CRED | 0.003% | 94.075% |
| 4874 | SIIX CORPORATIO | 0.003% | 94.078% |
| 4875 | TATA CHEMICALS | 0.003% | 94.081% |
| 4876 | ROCHE HOLDING A | 0.003% | 94.085% |
| 4877 | CEWE COLOR HLDG | 0.003% | 94.088% |
| 4878 | NAUTILUS GROUP | 0.003% | 94.091% |
| 4879 | KYOKUTO KAIHATS | 0.003% | 94.094% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4880 | MONEX GROUP INC | 0.003% | 94.098% |
| 4881 | SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0 | 0.003% | 94.101% |
| 4882 | IZUMI CO | 0.003% | 94.104% |
| 4883 | SEMBCORP MARINE | 0.003% | 94.107% |
| 4884 | EMS-CHEMIE HLDG | 0.003% | 94.111% |
| 4885 | ENGINEERS INDIA | 0.003% | 94.114% |
| 4886 | CKD CORP | 0.003% | 94.117% |
| 4887 | YANG MING MARIN | 0.003% | 94.120% |
| 4888 | KINGSTON COMM(H | 0.003% | 94.124% |
| 4889 | POWERLONG REAL | 0.003% | 94.127% |
| 4890 | GAZTRANSPORT ET | 0.003% | 94.130% |
| 4891 | NH HOTELES | 0.003% | 94.133% |
| 4892 | TOSHIBA MACHINE | 0.003% | 94.136% |
| 4893 | SSY GROUP LTD | 0.003% | 94.140% |
| 4894 | CHINA EASTERN A | 0.003% | 94.143% |
| 4895 | RICARDO | 0.003% | 94.146% |
| 4896 | MEDIA NUSANTARA | 0.003% | 94.149% |
| 4897 | MACNICA FUJI EL | 0.003% | 94.153% |
| 4898 | ASCENA RETAIL GROUP INC COMMON STOCK USD.01 | 0.003% | 94.156% |
| 4899 | WILLIAM LYON HOMES CL A COMMON STOCK USD.01 | 0.003% | 94.159% |
| 4900 | FUYAO GLASS IND | 0.003% | 94.162% |
| 4901 | YAHOO JAPAN COR | 0.003% | 94.165% |
| 4902 | TOSHIBA PLANT K | 0.003% | 94.169% |
| 4903 | HEIWA REAL ESTA | 0.003% | 94.172% |
| 4904 | PCHOME ONLINE I | 0.003% | 94.175% |
| 4905 | XENCOR INC COMMON STOCK USD.01 | 0.003% | 94.178% |
| 4906 | TOPPAN FORMS | 0.003% | 94.182% |
| 4907 | OVS SPA | 0.003% | 94.185% |
| 4908 | NICHICON CORP | 0.003% | 94.188% |
| 4909 | SRF LTD | 0.003% | 94.191% |
| 4910 | ORIOR AG | 0.003% | 94.194% |
| 4911 | SPAREBANK 1 SMN | 0.003% | 94.198% |
| 4912 | ENPRO INDUSTRIES INC COMMON STOCK USD.01 | 0.003% | 94.201% |
| 4913 | NISSAN SHATAI C | 0.003% | 94.204% |
| 4914 | RETROPHIN INC COMMON STOCK USD.0001 | 0.003% | 94.207% |
| 4915 | JSW ENERGY LTD | 0.003% | 94.210% |
| 4916 | MID REIT INC | 0.003% | 94.214% |
| 4917 | CyberAgent, Inc | 0.003% | 94.217% |
| 4918 | HENKEL KGAA-BEA | 0.003% | 94.220% |
| 4919 | ENZO BIOCHEM INC COMMON STOCK USD.01 | 0.003% | 94.223% |
| 4920 | TLG IMMOBILIEN | 0.003% | 94.226% |
| 4921 | ANADOLU EFES BI | 0.003% | 94.230% |
| 4922 | FORMOSA TAFFETA | 0.003% | 94.233% |
| 4923 | NMI HOLDINGS INC CLASS A COMMON STOCK USD.01 | 0.003% | 94.236% |
| 4924 | AUTOBACS SEVEN | 0.003% | 94.239% |
| 4925 | CAR INC | 0.003% | 94.242% |
| 4926 | NIPPON SHEET GL | 0.003% | 94.246% |
| 4927 | S&T MOTIV CO LT | 0.003% | 94.249% |
| 4928 | SARACEN MINERAL | 0.003% | 94.252% |
| 4929 | HEADLAM GROUP | 0.003% | 94.255% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4930 | TRANSM ALIANCA | 0.003% | 94.258% |
| 4931 | CHUNGHWA TELECO | 0.003% | 94.262% |
| 4932 | KCE ELECTRONICS | 0.003% | 94.265% |
| 4933 | SWISS LIFE HLDG | 0.003% | 94.268% |
| 4934 | ZOJIRUSHI CORP | 0.003% | 94.271% |
| 4935 | AXCELIS TECHNOL | 0.003% | 94.274% |
| 4936 | FIRST FOUNDATION INC COMMON STOCK USD.001 | 0.003% | 94.277% |
| 4937 | NET ONE SYSTEMS | 0.003% | 94.281% |
| 4938 | CHUNGHWA TELECOM LT SPON ADR ADR | 0.003% | 94.284% |
| 4939 | FISKARS OYJ | 0.003% | 94.287% |
| 4940 | THERMON GROUP HOLDINGS INC COMMON STOCK USD.001 | 0.003% | 94.290% |
| 4941 | MISTRAS GROUP INC COMMON STOCK USD.01 | 0.003% | 94.293% |
| 4942 | SILVER BAY REALTY TRUST CORP REIT USD.01 | 0.003% | 94.296% |
| 4943 | KENEDIX RESIDEN | 0.003% | 94.300% |
| 4944 | RECHI PRECISION | 0.003% | 94.303% |
| 4945 | CHIYODA CORP | 0.003% | 94.306% |
| 4946 | YANZHOU COAL MI | 0.003% | 94.309% |
| 4947 | BUNKA SHUTTER C | 0.003% | 94.312% |
| 4948 | OKINAWA ELEC PO | 0.003% | 94.315% |
| 4949 | LG INDL SYSTEMS | 0.003% | 94.319% |
| 4950 | KINDOM CONSTRUC | 0.003% | 94.322% |
| 4951 | RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01 | 0.003% | 94.325% |
| 4952 | JOLLIBEE FOODS | 0.003% | 94.328% |
| 4953 | XCERRA CORP COMMON STOCK USD.05 | 0.003% | 94.331% |
| 4954 | INTERCONEXION E | 0.003% | 94.334% |
| 4955 | UNDER ARMOUR IN | 0.003% | 94.338% |
| 4956 | KUREHA CHEM IND | 0.003% | 94.341% |
| 4957 | KOA CORPORATION | 0.003% | 94.344% |
| 4958 | GUERBET | 0.003% | 94.347% |
| 4959 | PETRONAS CHEMIC | 0.003% | 94.350% |
| 4960 | CARDINAL FINANCIAL CORP COMMON STOCK USD1.0 | 0.003% | 94.353% |
| 4961 | JOWA HLDGS CO L | 0.003% | 94.356% |
| 4962 | HEALTHCARE SERV | 0.003% | 94.360% |
| 4963 | Meritz Fire & M | 0.003% | 94.363% |
| 4964 | PACIFIC TEXTILE | 0.003% | 94.366% |
| 4965 | 888 HOLDINGS | 0.003% | 94.369% |
| 4966 | CENTRAL CHINA S | 0.003% | 94.372% |
| 4967 | EZCORP INC CL A COMMON STOCK USD.01 | 0.003% | 94.375% |
| 4968 | AEON DELIGHT | 0.003% | 94.379% |
| 4969 | TORRENT PHARM | 0.003% | 94.382% |
| 4970 | TAIWAN GLASS | 0.003% | 94.385% |
| 4971 | PLY GEM HOLDINGS INC COMMON STOCK USD.01 | 0.003% | 94.388% |
| 4972 | ZENKOKU HOSHO C | 0.003% | 94.391% |
| 4973 | FORTUNE R/EST I | 0.003% | 94.394% |
| 4974 | CHINA HARMONY N | 0.003% | 94.397% |
| 4975 | CONSTRUCCIONES | 0.003% | 94.400% |
| 4976 | TPI POLENE PCL | 0.003% | 94.404% |
| 4977 | ASIA AVIATION P | 0.003% | 94.407% |
| 4978 | MIRAIT HLDG COR | 0.003% | 94.410% |
| 4979 | DELTA ELECTRONI | 0.003% | 94.413% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4980 | SMARTONE TELECO | 0.003% | 94.416% |
| 4981 | MEITEC CORPORAT | 0.003% | 94.419% |
| 4982 | SONIC CORP | 0.003% | 94.422% |
| 4983 | ESSENDANT INC COMMON STOCK USD.1 | 0.003% | 94.425% |
| 4984 | IPCA LABORATORI | 0.003% | 94.429% |
| 4985 | BLACK DIAMOND G | 0.003% | 94.432% |
| 4986 | UNISEM (M) BHD | 0.003% | 94.435% |
| 4987 | FRED'S INC | 0.003% | 94.438% |
| 4988 | UPONOR OYJ | 0.003% | 94.441% |
| 4989 | ZZZPRIMA MEAT P | 0.003% | 94.444% |
| 4990 | PUBLICIS GROUPE | 0.003% | 94.447% |
| 4991 | B&B TOOLS AB | 0.003% | 94.450% |
| 4992 | JOY CITY PROPER | 0.003% | 94.454% |
| 4993 | CHATHAM LODGING | 0.003% | 94.457% |
| 4994 | KEISEI ELEC RY | 0.003% | 94.460% |
| 4995 | LOOKERS PLC | 0.003% | 94.463% |
| 4996 | ATRION CORPORATION COMMON STOCK USD.1 | 0.003% | 94.466% |
| 4997 | WORLDPAY GRP PL | 0.003% | 94.469% |
| 4998 | WEST CHINA CEME | 0.003% | 94.472% |
| 4999 | WATERLAND FIN H | 0.003% | 94.475% |
| 5000 | SK NETWORKS CO | 0.003% | 94.478% |
| 5001 | ZUMIEZ INC COMMON STOCK | 0.003% | 94.481% |
| 5002 | TAKARA SHUZO CO | 0.003% | 94.485% |
| 5003 | TKC CORPORATION | 0.003% | 94.488% |
| 5004 | VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001 | 0.003% | 94.491% |
| 5005 | GENWORTH MORTGA | 0.003% | 94.494% |
| 5006 | DAIHEN CORP | 0.003% | 94.497% |
| 5007 | GMP CAPITAL COR | 0.003% | 94.500% |
| 5008 | COOLPAD GROUP L | 0.003% | 94.503% |
| 5009 | STRABAG SE | 0.003% | 94.506% |
| 5010 | UNITED SUPER MA | 0.003% | 94.509% |
| 5011 | ALL NIPPON AIRW | 0.003% | 94.512% |
| 5012 | HOSHIZAKI ELECT | 0.003% | 94.515% |
| 5013 | RPS GROUP PLC | 0.003% | 94.519% |
| 5014 | GEMTEK TECHNOLO | 0.003% | 94.522% |
| 5015 | KATE SPADE + CO COMMON STOCK USD1.0 | 0.003% | 94.525% |
| 5016 | ITE GROUP | 0.003% | 94.528% |
| 5017 | DE LA RUE | 0.003% | 94.531% |
| 5018 | GRANGES AB | 0.003% | 94.534% |
| 5019 | OTTER TAIL CORP COMMON STOCK USD5.0 | 0.003% | 94.537% |
| 5020 | THERATECHNOLOGI | 0.003% | 94.540% |
| 5021 | NORDEX AG | 0.003% | 94.543% |
| 5022 | LIVANOVA PLC | 0.003% | 94.546% |
| 5023 | CHINA FOOD LTD | 0.003% | 94.549% |
| 5024 | ZHEJIANG EXPRES | 0.003% | 94.552% |
| 5025 | BEIJING CAP LAN | 0.003% | 94.555% |
| 5026 | BIZLINK HOLDING | 0.003% | 94.558% |
| 5027 | NAVITAS LTD | 0.003% | 94.562% |
| 5028 | PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001 | 0.003% | 94.565% |
| 5029 | CHAMPION REAL E | 0.003% | 94.568% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5030 | WILSON BAYLY HO | 0.003% | 94.571% |
| 5031 | ORION CORP | 0.003% | 94.574% |
| 5032 | VITAMIN SHOPPE INC COMMON STOCK USD.01 | 0.003% | 94.577% |
| 5033 | CARGOJET INC. | 0.003% | 94.580% |
| 5034 | TEXTAINER GROUP | 0.003% | 94.583% |
| 5035 | KINDEN CORPORAT | 0.003% | 94.586% |
| 5036 | SAMYANG HOLDING | 0.003% | 94.589% |
| 5037 | RIB SOFTWARE AG | 0.003% | 94.592% |
| 5038 | HOKUETSU BANK | 0.003% | 94.595% |
| 5039 | IMPAX LABORATORIES INC COMMON STOCK USD.01 | 0.003% | 94.598% |
| 5040 | GLOBAL BRANDS G | 0.003% | 94.601% |
| 5041 | COMPUTACENTER P | 0.003% | 94.604% |
| 5042 | BURCKHARDT COMP | 0.003% | 94.607% |
| 5043 | FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0 | 0.003% | 94.610% |
| 5044 | NISHI NIPPON RR | 0.003% | 94.613% |
| 5045 | CLAL INSURANCE | 0.003% | 94.617% |
| 5046 | CHINA MACHINERY | 0.003% | 94.620% |
| 5047 | HEALTHSCOPE LTD | 0.003% | 94.623% |
| 5048 | MORGUARD NORTH | 0.003% | 94.626% |
| 5049 | NEXITY | 0.003% | 94.629% |
| 5050 | TIER REIT INC REIT USD.0001 | 0.003% | 94.632% |
| 5051 | DUCOMMUN INC COMMON STOCK USD.01 | 0.003% | 94.635% |
| 5052 | P/F BAKKAFROST | 0.003% | 94.638% |
| 5053 | SPIRENT COMMUNI | 0.003% | 94.641% |
| 5054 | NISSIN ELECTRIC | 0.003% | 94.644% |
| 5055 | ECHO GLOBAL LOG | 0.003% | 94.647% |
| 5056 | CHINA BILLS FIN | 0.003% | 94.650% |
| 5057 | ICONIX BRAND GROUP INC COMMON STOCK USD.001 | 0.003% | 94.653% |
| 5058 | DAINICHISEIKA C | 0.003% | 94.656% |
| 5059 | NEXON CO LTD | 0.003% | 94.659% |
| 5060 | SILTRONIC AG | 0.003% | 94.662% |
| 5061 | CT ENVIRONMENTA | 0.003% | 94.665% |
| 5062 | AV HOMES INC COMMON STOCK USD1.0 | 0.003% | 94.668% |
| 5063 | INNERWORKINGS INC COMMON STOCK USD.0001 | 0.003% | 94.671% |
| 5064 | HOSIDEN CORP | 0.003% | 94.674% |
| 5065 | ARCELIK AS | 0.003% | 94.677% |
| 5066 | HAYNES INTL INC | 0.003% | 94.680% |
| 5067 | NOAH HOLDINGS LTD SPON ADS ADR USD.0005 | 0.003% | 94.683% |
| 5068 | WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001 | 0.003% | 94.686% |
| 5069 | DAIKYO INC | 0.003% | 94.689% |
| 5070 | MELCO CROWN ENTERTAINME ADR ADR USD.01 | 0.003% | 94.692% |
| 5071 | NIC INC COMMON STOCK | 0.003% | 94.695% |
| 5072 | BANCO COMERCIAL | 0.003% | 94.698% |
| 5073 | HIBBETT SPORTS INC COMMON STOCK USD.01 | 0.003% | 94.701% |
| 5074 | BK OF RYUKYUS | 0.003% | 94.704% |
| 5075 | OSSTEM IMPLANT | 0.003% | 94.707% |
| 5076 | WHITEWAVE FOODS | 0.003% | 94.711% |
| 5077 | SEMICONDUCTOR M | 0.003% | 94.714% |
| 5078 | PARKWAY LIFE RE | 0.003% | 94.717% |
| 5079 | GRINDROD LIMITE | 0.003% | 94.720% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5080 | OLAM INTERNATIO | 0.003% | 94.723% |
| 5081 | VSE CORP COMMON STOCK USD.05 | 0.003% | 94.726% |
| 5082 | EVENT HOSPITALI | 0.003% | 94.729% |
| 5083 | AICHI BANK | 0.003% | 94.732% |
| 5084 | JUBLIANT FOODWO | 0.003% | 94.735% |
| 5085 | GETTY PETROLEUM | 0.003% | 94.738% |
| 5086 | HERO HONDA | 0.003% | 94.741% |
| 5087 | CAWACHI LTD | 0.003% | 94.744% |
| 5088 | WAN HAI LINES | 0.003% | 94.747% |
| 5089 | ARC LAND SAKAMO | 0.003% | 94.750% |
| 5090 | BERTRANDT AG | 0.003% | 94.753% |
| 5091 | BARNES + NOBLE EDUCATION INC COMMON STOCK | 0.003% | 94.756% |
| 5092 | SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.003% | 94.759% |
| 5093 | PITNEY BOWES INC COMMON STOCK USD1.0 | 0.003% | 94.762% |
| 5094 | TIGA PILAR SEJA | 0.003% | 94.765% |
| 5095 | VOSSLOH AG | 0.003% | 94.768% |
| 5096 | ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001 | 0.003% | 94.771% |
| 5097 | H. LUNDBECK A/S | 0.003% | 94.774% |
| 5098 | CWT LTD | 0.003% | 94.777% |
| 5099 | HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01 | 0.003% | 94.780% |
| 5100 | FAMOUS BRANDS L | 0.003% | 94.783% |
| 5101 | INVOCARE LTD | 0.003% | 94.786% |
| 5102 | KINTETSU WORLD | 0.003% | 94.789% |
| 5103 | YIT OYJ | 0.003% | 94.791% |
| 5104 | UNIVERSAL HEALTH RLTY INCOME REIT USD.01 | 0.003% | 94.794% |
| 5105 | TOKAI HOLDINGS | 0.003% | 94.797% |
| 5106 | HOGY MEDICAL CO | 0.003% | 94.800% |
| 5107 | RTL GROUP SA | 0.003% | 94.803% |
| 5108 | KURABO INDUSTRI | 0.003% | 94.806% |
| 5109 | SAN-A CO LTD | 0.003% | 94.809% |
| 5110 | OCI MATERIALS C | 0.003% | 94.812% |
| 5111 | EVRAZ PLC | 0.003% | 94.815% |
| 5112 | FUKUI BANK | 0.003% | 94.818% |
| 5113 | FRESENIUS MEDIC | 0.003% | 94.821% |
| 5114 | COLOPL INC | 0.003% | 94.824% |
| 5115 | SHINKONG SYNTHE | 0.003% | 94.827% |
| 5116 | ORIENTAL UNION | 0.003% | 94.830% |
| 5117 | CORVEL CORP COMMON STOCK USD.0001 | 0.003% | 94.833% |
| 5118 | ENTERCOM COMMUN | 0.003% | 94.836% |
| 5119 | PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0 | 0.003% | 94.839% |
| 5120 | ADANI POWER LTD | 0.003% | 94.842% |
| 5121 | FRONTLINE LTD/B | 0.003% | 94.845% |
| 5122 | HANSON INTL TBK | 0.003% | 94.848% |
| 5123 | WESTERN ENERGY | 0.003% | 94.851% |
| 5124 | RENT A CENTER INC COMMON STOCK USD.01 | 0.003% | 94.854% |
| 5125 | PATTERN ENERGY GROUP INC COMMON STOCK USD.01 | 0.003% | 94.857% |
| 5126 | BQE NATL BELGIQ | 0.003% | 94.860% |
| 5127 | SWISS PRIME SIT | 0.003% | 94.863% |
| 5128 | SEKISUI HOUSE | 0.003% | 94.865% |
| 5129 | FUCHS PETRO AG | 0.003% | 94.868% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5130 | HU LANE ASSOCIA | 0.003% | 94.871% |
| 5131 | KYOWA HAKKO KIR | 0.003% | 94.874% |
| 5132 | CENTRAL GARDEN& | 0.003% | 94.877% |
| 5133 | ADVANTECH CO LT | 0.003% | 94.880% |
| 5134 | UNITED LABORATO | 0.003% | 94.883% |
| 5135 | TECNICAS REUNID | 0.003% | 94.886% |
| 5136 | CHINA HUARONG A | 0.003% | 94.889% |
| 5137 | SANYO CHEMICAL | 0.003% | 94.892% |
| 5138 | TRANSGLOBE ENERGY CORP COMMON STOCK | 0.003% | 94.895% |
| 5139 | OCADO GROUP PLC | 0.003% | 94.898% |
| 5140 | EZION HOLDINGS | 0.003% | 94.901% |
| 5141 | ABACUS PROPERTY | 0.003% | 94.904% |
| 5142 | RAMCO CEMENTS | 0.003% | 94.907% |
| 5143 | CHUGOKU MAR PAI | 0.003% | 94.910% |
| 5144 | JVC KENWOOD HLD | 0.003% | 94.912% |
| 5145 | TAIWAN MOBILE | 0.003% | 94.915% |
| 5146 | CONCENTRIC AB | 0.003% | 94.918% |
| 5147 | MIZUNO CORP | 0.003% | 94.921% |
| 5148 | MATRIX SERVICE CO COMMON STOCK USD.01 | 0.003% | 94.924% |
| 5149 | LUXOFT HOLDING | 0.003% | 94.927% |
| 5150 | ESSO (THAILAND) | 0.003% | 94.930% |
| 5151 | BANK MUTUAL CORP COMMON STOCK USD.01 | 0.003% | 94.933% |
| 5152 | HONG KONG LAND | 0.003% | 94.936% |
| 5153 | SUNDRUG CO LTD | 0.003% | 94.939% |
| 5154 | CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867 | 0.003% | 94.942% |
| 5155 | CAPITARETAIL CH | 0.003% | 94.945% |
| 5156 | MUSASHI SEIMITS | 0.003% | 94.948% |
| 5157 | RENHE COMMERCIA | 0.003% | 94.950% |
| 5158 | BROWN FORMAN CORP CLASS A COMMON STOCK USD.15 | 0.003% | 94.953% |
| 5159 | MOTOR OIL SA | 0.003% | 94.956% |
| 5160 | BARRACUDA NETWORKS INC COMMON STOCK USD.001 | 0.003% | 94.959% |
| 5161 | PACIFIC CONTINENTAL CORP COMMON STOCK | 0.003% | 94.962% |
| 5162 | JOEL-JERUSALEM | 0.003% | 94.965% |
| 5163 | SANKEN ELECTRIC | 0.003% | 94.968% |
| 5164 | OPTO TECH CORPN | 0.003% | 94.971% |
| 5165 | FUJI SOFT ABC | 0.003% | 94.974% |
| 5166 | NORTH AMERICAN ENERGY PARTNE COMMON STOCK | 0.003% | 94.977% |
| 5167 | WALLENSTAM AB | 0.003% | 94.980% |
| 5168 | SUN BANCORP INC NJ COMMON STOCK USD5.0 | 0.003% | 94.982% |
| 5169 | PAO DE ACUCAR C | 0.003% | 94.985% |
| 5170 | YOKOHAMA REITO | 0.003% | 94.988% |
| 5171 | MAGYAR TELEKOM | 0.003% | 94.991% |
| 5172 | NATIONAL THERMA | 0.003% | 94.994% |
| 5173 | ASAHI HOLDINGS | 0.003% | 94.997% |
| 5174 | CENTURY COMMUNITIES INC COMMON STOCK USD.01 | 0.003% | 95.000% |
| 5175 | COPPER MTN MNG | 0.003% | 95.003% |
| 5176 | ERCROS SA | 0.003% | 95.006% |
| 5177 | INVESTORS REAL ESTATE TRUST REIT | 0.003% | 95.009% |
| 5178 | JM FINANCIAL | 0.003% | 95.011% |
| 5179 | NANYA TECHNOLOG | 0.003% | 95.014% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5180 | GASLOG LTD | 0.003% | 95.017% |
| 5181 | NIPPON DENKO CO | 0.003% | 95.020% |
| 5182 | EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01 | 0.003% | 95.023% |
| 5183 | PRINCE HOUSING | 0.003% | 95.026% |
| 5184 | AVEX GROUP HOLD | 0.003% | 95.029% |
| 5185 | PLAZA RETAIL RE | 0.003% | 95.032% |
| 5186 | QUALYS INC COMMON STOCK USD.001 | 0.003% | 95.035% |
| 5187 | GROUP COMERCIAL | 0.003% | 95.037% |
| 5188 | CASCADE BANCORP COMMON STOCK | 0.003% | 95.040% |
| 5189 | RAMIRENT OYJ | 0.003% | 95.043% |
| 5190 | ANGLOGOLD LTD | 0.003% | 95.046% |
| 5191 | JCU CORP | 0.003% | 95.049% |
| 5192 | CORP MOCTEZUMA | 0.003% | 95.052% |
| 5193 | WOWPRIME CORP | 0.003% | 95.055% |
| 5194 | COMPUGROUP HOLD | 0.003% | 95.058% |
| 5195 | CITYCON OYJ | 0.003% | 95.060% |
| 5196 | CRYOLIFE INC | 0.003% | 95.063% |
| 5197 | ABSOLUTE SOFTWA | 0.003% | 95.066% |
| 5198 | NEWSTAR FINANCIAL INC COMMON STOCK USD.01 | 0.003% | 95.069% |
| 5199 | MAJOR CINEPLEX | 0.003% | 95.072% |
| 5200 | TEIKOKU PISTON | 0.003% | 95.075% |
| 5201 | BAR HARBOR BANKSHARES COMMON STOCK USD2.0 | 0.003% | 95.078% |
| 5202 | CHEUNG KONG INF | 0.003% | 95.081% |
| 5203 | HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01 | 0.003% | 95.083% |
| 5204 | BECHTLE AG | 0.003% | 95.086% |
| 5205 | NQ MOBILE INC ADR CLASS A ADR USD.0001 | 0.003% | 95.089% |
| 5206 | MBANK | 0.003% | 95.092% |
| 5207 | NEXEN TIRE CORP | 0.003% | 95.095% |
| 5208 | CROWN LTD. | 0.003% | 95.098% |
| 5209 | FAES FARMA SA | 0.003% | 95.101% |
| 5210 | CARRIAGE SERVICES INC COMMON STOCK USD.01 | 0.003% | 95.104% |
| 5211 | TSI HOLDINGS CO | 0.003% | 95.106% |
| 5212 | FIRST FINANCIAL CORP/INDIANA COMMON STOCK | 0.003% | 95.109% |
| 5213 | AUCKLAND INTERN | 0.003% | 95.112% |
| 5214 | BRITISH AMERICA | 0.003% | 95.115% |
| 5215 | WELSPUN INDIA L | 0.003% | 95.118% |
| 5216 | DIPLOMAT PHARMACY INC COMMON STOCK | 0.003% | 95.121% |
| 5217 | GOLDEN STAR RES | 0.003% | 95.123% |
| 5218 | INDORAMA VENTUR | 0.003% | 95.126% |
| 5219 | DONEGAL GROUP INC CL A COMMON STOCK USD.01 | 0.003% | 95.129% |
| 5220 | DIALOG GROUP BH | 0.003% | 95.132% |
| 5221 | ARROW FINANCIAL CORP COMMON STOCK USD1.0 | 0.003% | 95.135% |
| 5222 | ITALIAN-THAI DE | 0.003% | 95.138% |
| 5223 | NORITZ CORP | 0.003% | 95.141% |
| 5224 | NEO SOLAR POWER | 0.003% | 95.143% |
| 5225 | IRB INFRASTRUCT | 0.003% | 95.146% |
| 5226 | TAG TEGERNSEE I | 0.003% | 95.149% |
| 5227 | NEO-CHINA GROUP | 0.003% | 95.152% |
| 5228 | DEL TACO RESTAURANTS INC COMMON STOCK | 0.003% | 95.155% |
| 5229 | TORII PHARM CO | 0.003% | 95.158% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5230 | RESOLUTE MINING | 0.003% | 95.160% |
| 5231 | SHIKUN & BINUI | 0.003% | 95.163% |
| 5232 | ORIFLAME HOLDIN | 0.003% | 95.166% |
| 5233 | MASTERLINK SECS | 0.003% | 95.169% |
| 5234 | G-RESOURCES GP | 0.003% | 95.172% |
| 5235 | CONEXIO CORP | 0.003% | 95.175% |
| 5236 | FORESTAR GROUP INC COMMON STOCK USD1.0 | 0.003% | 95.177% |
| 5237 | TAISHO PHARMACE | 0.003% | 95.180% |
| 5238 | CONTACT ENERGY | 0.003% | 95.183% |
| 5239 | CASHBUILD LTD | 0.003% | 95.186% |
| 5240 | SANTAM | 0.003% | 95.189% |
| 5241 | PAX GLOBAL TECH | 0.003% | 95.191% |
| 5242 | DAKTRONICS INC COMMON STOCK | 0.003% | 95.194% |
| 5243 | VANGUARD INTL S | 0.003% | 95.197% |
| 5244 | SYSTEX CORPORAT | 0.003% | 95.200% |
| 5245 | SAINT MARC HLDG | 0.003% | 95.203% |
| 5246 | PALTAC CORP | 0.003% | 95.205% |
| 5247 | CREDITO EMILIAN | 0.003% | 95.208% |
| 5248 | ENTERTAINMENT O | 0.003% | 95.211% |
| 5249 | SINOPEC SHANGHA | 0.003% | 95.214% |
| 5250 | NIPPON REIT INV | 0.003% | 95.217% |
| 5251 | FUJI MEDIA HOLD | 0.003% | 95.219% |
| 5252 | K-BRO LINEN INC | 0.003% | 95.222% |
| 5253 | SKS MICROFINANC | 0.003% | 95.225% |
| 5254 | HOMETRUST BANCSHARES INC COMMON STOCK | 0.003% | 95.228% |
| 5255 | CHEIL WORLDWIDE | 0.003% | 95.231% |
| 5256 | GOLD FIELDS LTD | 0.003% | 95.233% |
| 5257 | KANTO DENKA KOG | 0.003% | 95.236% |
| 5258 | MATSUYA FOODS C | 0.003% | 95.239% |
| 5259 | SINOPEC KANTONS | 0.003% | 95.242% |
| 5260 | SHOE CARNIVAL INC COMMON STOCK USD.01 | 0.003% | 95.245% |
| 5261 | SPORTS DIRECT I | 0.003% | 95.247% |
| 5262 | QUIDEL CORP COMMON STOCK USD.001 | 0.003% | 95.250% |
| 5263 | ZZZMITSUI SUGAR | 0.003% | 95.253% |
| 5264 | GRUPO HERDEZ SA | 0.003% | 95.256% |
| 5265 | AKITA BANK | 0.003% | 95.259% |
| 5266 | NIPPON FLOUR MI | 0.003% | 95.261% |
| 5267 | NATURAL GAS SERVICES GROUP COMMON STOCK USD.01 | 0.003% | 95.264% |
| 5268 | IDFC BANK LTD | 0.003% | 95.267% |
| 5269 | OTSUKA CORP | 0.003% | 95.270% |
| 5270 | HANIL CEMENT MF | 0.003% | 95.272% |
| 5271 | SIERRA BANCORP COMMON STOCK | 0.003% | 95.275% |
| 5272 | SAIZERIYA COMPA | 0.003% | 95.278% |
| 5273 | BK OF NAGOYA | 0.003% | 95.281% |
| 5274 | INDIAN OIL CORP | 0.003% | 95.283% |
| 5275 | NEW CHINA LIFE | 0.003% | 95.286% |
| 5276 | ACETO CORP COMMON STOCK USD.01 | 0.003% | 95.289% |
| 5277 | ALSO HOLDING-RE | 0.003% | 95.292% |
| 5278 | EMPEROR INTL HL | 0.003% | 95.294% |
| 5279 | AVEO GROUP | 0.003% | 95.297% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5280 | ORIENT CORP | 0.003% | 95.300% |
| 5281 | SWIRE PROPERTIE | 0.003% | 95.303% |
| 5282 | USI CORPORATION | 0.003% | 95.305% |
| 5283 | TIANJIN PORT DE | 0.003% | 95.308% |
| 5284 | WAFER WORKS COR | 0.003% | 95.311% |
| 5285 | DORIAN LPG LTD | 0.003% | 95.314% |
| 5286 | TURKCELL ILETISIM HIZMET ADR ADR TRY1.0 | 0.003% | 95.316% |
| 5287 | OHL MEXICO SAB | 0.003% | 95.319% |
| 5288 | KEPPEL DC REIT | 0.003% | 95.322% |
| 5289 | AICHI STEEL WOR | 0.003% | 95.325% |
| 5290 | ACANDO AB | 0.003% | 95.327% |
| 5291 | DAISEKI CO LTD | 0.003% | 95.330% |
| 5292 | SYNCMOLD ENTERP | 0.003% | 95.333% |
| 5293 | DELTIC TIMBER | 0.003% | 95.336% |
| 5294 | JINKOSOLAR HOLDING CO ADR ADR USD.00002 | 0.003% | 95.338% |
| 5295 | MCJ CO LTD | 0.003% | 95.341% |
| 5296 | FRASERS CENTREP | 0.003% | 95.344% |
| 5297 | MITSUBISHI STEE | 0.003% | 95.347% |
| 5298 | SAO PAU ALPARGA | 0.003% | 95.349% |
| 5299 | ADVANSIX INC COMMON STOCK USD.01 | 0.003% | 95.352% |
| 5300 | BIM BIRLESIK MA | 0.003% | 95.355% |
| 5301 | WIHLBORGS FASTI | 0.003% | 95.358% |
| 5302 | ASTRAL FOODS | 0.003% | 95.360% |
| 5303 | TAIKISHA | 0.003% | 95.363% |
| 5304 | ARAKAWA CHEMICA | 0.003% | 95.366% |
| 5305 | TSINGTAO BREWER | 0.003% | 95.369% |
| 5306 | TELENAV INC COMMON STOCK USD.001 | 0.003% | 95.371% |
| 5307 | CIMC ENRIC HOLD | 0.003% | 95.374% |
| 5308 | CHUDENKO CORP | 0.003% | 95.377% |
| 5309 | VERBIO VEREINIG | 0.003% | 95.379% |
| 5310 | TUNG THIH ELECT | 0.003% | 95.382% |
| 5311 | HUA HONG SEMICO | 0.003% | 95.385% |
| 5312 | INTILAND DEVPT | 0.003% | 95.388% |
| 5313 | ADVA AG | 0.003% | 95.390% |
| 5314 | HUISHANG BANK C | 0.003% | 95.393% |
| 5315 | CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01 | 0.003% | 95.396% |
| 5316 | NACCO INDUSTRIES CL A COMMON STOCK USD1.0 | 0.003% | 95.398% |
| 5317 | FORRESTER RESEARCH INC COMMON STOCK USD.01 | 0.003% | 95.401% |
| 5318 | STARHILL GLOBAL | 0.003% | 95.404% |
| 5319 | UNION BNK OF IN | 0.003% | 95.407% |
| 5320 | BELLUNA CO.LTD | 0.003% | 95.409% |
| 5321 | CERVED INFORMAT | 0.003% | 95.412% |
| 5322 | DAESANG CORP | 0.003% | 95.415% |
| 5323 | NEWFIELD EXPLORATION CO COMMON STOCK USD.01 | 0.003% | 95.418% |
| 5324 | CREDITO VALTELL | 0.003% | 95.420% |
| 5325 | MARR SPA | 0.003% | 95.423% |
| 5326 | BURE INVESTMENT | 0.003% | 95.426% |
| 5327 | KENEDIX RETAIL | 0.003% | 95.428% |
| 5328 | GOODMAN PROPERT | 0.003% | 95.431% |
| 5329 | KOKUYO CO | 0.003% | 95.434% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5330 | TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001 | 0.003% | 95.437% |
| 5331 | CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01 | 0.003% | 95.439% |
| 5332 | AK HOLDINGS INC | 0.003% | 95.442% |
| 5333 | AUSTRALIAN AGRI | 0.003% | 95.445% |
| 5334 | IOI CORPORATION | 0.003% | 95.447% |
| 5335 | IMAGINATION TEC | 0.003% | 95.450% |
| 5336 | TESCO CORP | 0.003% | 95.453% |
| 5337 | ZHEN DING TECHN | 0.003% | 95.455% |
| 5338 | HANKYU REIT INC | 0.003% | 95.458% |
| 5339 | UTD COMMUNITY F | 0.003% | 95.461% |
| 5340 | KITE PHARMA INC COMMON STOCK USD.001 | 0.003% | 95.464% |
| 5341 | WILMAR INTERL L | 0.003% | 95.466% |
| 5342 | BORUSSIA DORTMU | 0.003% | 95.469% |
| 5343 | BANK OF MARIN BANCORP/CA COMMON STOCK | 0.003% | 95.472% |
| 5344 | TIKKURILA OY | 0.003% | 95.474% |
| 5345 | SINARMAS LAND | 0.003% | 95.477% |
| 5346 | MARUDAI FOOD CO | 0.003% | 95.480% |
| 5347 | FOSSIL GROUP INC COMMON STOCK USD.01 | 0.003% | 95.482% |
| 5348 | ADVANCED WIRELE | 0.003% | 95.485% |
| 5349 | GUJARAT STATE P | 0.003% | 95.488% |
| 5350 | SITC INTERNATIO | 0.003% | 95.490% |
| 5351 | TOPY INDUSTRIES | 0.003% | 95.493% |
| 5352 | BT INVESTMENT M | 0.003% | 95.496% |
| 5353 | PRESS KOGYO CO | 0.003% | 95.498% |
| 5354 | OKAMURA CORP | 0.003% | 95.501% |
| 5355 | HENGDELI HOLDIN | 0.003% | 95.504% |
| 5356 | MAX INDIA | 0.003% | 95.507% |
| 5357 | KT CORPORATION | 0.003% | 95.509% |
| 5358 | VST HLDGS | 0.003% | 95.512% |
| 5359 | TREDEGAR CORP COMMON STOCK | 0.003% | 95.515% |
| 5360 | CLIFTON BANCORP INC COMMON STOCK USD.01 | 0.003% | 95.517% |
| 5361 | NEMETSCHKE AG | 0.003% | 95.520% |
| 5362 | TOMONY HOLDINGS | 0.003% | 95.523% |
| 5363 | KUNG LONG BATTE | 0.003% | 95.525% |
| 5364 | JUKI CORP | 0.003% | 95.528% |
| 5365 | ABOITIZ EQUITY | 0.003% | 95.531% |
| 5366 | BANK NEGARA IND | 0.003% | 95.533% |
| 5367 | GOLDEN RESORTS | 0.003% | 95.536% |
| 5368 | SANDEN CORP | 0.003% | 95.539% |
| 5369 | V TECHNOLOGY | 0.003% | 95.541% |
| 5370 | HIRATA TECHNICA | 0.003% | 95.544% |
| 5371 | FU SHOU YUAN IN | 0.003% | 95.547% |
| 5372 | ADITYA BIRLA FA | 0.003% | 95.549% |
| 5373 | HOKKAIDO ELEC P | 0.003% | 95.552% |
| 5374 | YOOX NET-A-PORT | 0.003% | 95.555% |
| 5375 | START TODAY CO | 0.003% | 95.557% |
| 5376 | URSTADT BIDDLE | 0.003% | 95.560% |
| 5377 | MIGHTY RIVER PO | 0.003% | 95.563% |
| 5378 | GEO CO LTD | 0.003% | 95.565% |
| 5379 | DAISHIN SECURIT | 0.003% | 95.568% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5380 | BEML LTD | 0.003% | 95.571% |
| 5381 | DENNY S CORP COMMON STOCK USD.01 | 0.003% | 95.573% |
| 5382 | PALO ALTO NETWORKS INC COMMON STOCK USD.0001 | 0.003% | 95.576% |
| 5383 | GP STRATEGIES C | 0.003% | 95.579% |
| 5384 | HANA TOUR SERVI | 0.003% | 95.581% |
| 5385 | ALTAMIR AMBOISE | 0.003% | 95.584% |
| 5386 | FAR EAST DEPT | 0.003% | 95.586% |
| 5387 | NICHIHA CORP | 0.003% | 95.589% |
| 5388 | SUPREMEIndustr | 0.003% | 95.592% |
| 5389 | HAVELLS INDIA L | 0.003% | 95.594% |
| 5390 | HELICAL BAR PLC | 0.003% | 95.597% |
| 5391 | ESURE GROUP PLC | 0.003% | 95.600% |
| 5392 | RUENTEX DEVELOP | 0.003% | 95.602% |
| 5393 | TAIWAN ACCEPTAN | 0.003% | 95.605% |
| 5394 | PROMOTORA Y OPE | 0.003% | 95.608% |
| 5395 | MELCOR DEVS LTD | 0.003% | 95.610% |
| 5396 | TECHNICOLOR | 0.003% | 95.613% |
| 5397 | HOCHSCHILD MINI | 0.003% | 95.616% |
| 5398 | Goldcrest Co., | 0.003% | 95.618% |
| 5399 | PREMIER FOODS | 0.003% | 95.621% |
| 5400 | EBOS GROUP LTD | 0.003% | 95.624% |
| 5401 | DYDO DRINCO INC | 0.003% | 95.626% |
| 5402 | RADIAN GROUP | 0.003% | 95.629% |
| 5403 | PER AARSLEFF A/ | 0.003% | 95.631% |
| 5404 | EIGHTEENTH BANK | 0.003% | 95.634% |
| 5405 | EVOTEC OAI AG | 0.003% | 95.637% |
| 5406 | FUJI SEAL INC | 0.003% | 95.639% |
| 5407 | PRUKSA HOLDING | 0.003% | 95.642% |
| 5408 | MEDIFAST INC COMMON STOCK USD.001 | 0.003% | 95.645% |
| 5409 | PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01 | 0.003% | 95.647% |
| 5410 | IBASE TECHNOLOG | 0.003% | 95.650% |
| 5411 | SJW GROUP COMMON STOCK USD.001 | 0.003% | 95.652% |
| 5412 | BANK OF CHONGQI | 0.003% | 95.655% |
| 5413 | FUKUSHIMA IND C | 0.003% | 95.658% |
| 5414 | CONTAINER CORP | 0.003% | 95.660% |
| 5415 | REALESTATE.COM. | 0.003% | 95.663% |
| 5416 | CENTRL PLAZA HO | 0.003% | 95.666% |
| 5417 | HIWIN TECH CORP | 0.003% | 95.668% |
| 5418 | YANLORD LAND GR | 0.003% | 95.671% |
| 5419 | YAOKO CO | 0.003% | 95.673% |
| 5420 | SOULBRAIN CO LT | 0.003% | 95.676% |
| 5421 | PREMIER OIL | 0.003% | 95.679% |
| 5422 | SINOTRUK HONG K | 0.003% | 95.681% |
| 5423 | SKISTAR AB | 0.003% | 95.684% |
| 5424 | CHINASOFT INTER | 0.003% | 95.687% |
| 5425 | FUSHAN INTL ENE | 0.003% | 95.689% |
| 5426 | SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.003% | 95.692% |
| 5427 | KOSE | 0.003% | 95.694% |
| 5428 | EVA PRECISION I | 0.003% | 95.697% |
| 5429 | SALINI IMPREGIL | 0.003% | 95.700% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5430 | WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01 | 0.003% | 95.702% |
| 5431 | KUALA LUMPUR KE | 0.003% | 95.705% |
| 5432 | TRANSCEND INFOR | 0.003% | 95.707% |
| 5433 | LUMOS NETWORKS CORP COMMON STOCK USD.01 | 0.003% | 95.710% |
| 5434 | DAH CHONG HONG | 0.003% | 95.713% |
| 5435 | H&R WASAG AG | 0.003% | 95.715% |
| 5436 | DAIWABO CO LTD | 0.003% | 95.718% |
| 5437 | ANI PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.003% | 95.720% |
| 5438 | CULP INC COMMON STOCK USD.05 | 0.003% | 95.723% |
| 5439 | INDOCEMENT TUNG | 0.003% | 95.726% |
| 5440 | EVERGREEN MARIN | 0.003% | 95.728% |
| 5441 | ARN MONDADORI E | 0.003% | 95.731% |
| 5442 | COCA-COLA FEMSA | 0.003% | 95.733% |
| 5443 | YOUNGWON CORP | 0.003% | 95.736% |
| 5444 | TANSEISHA CO | 0.003% | 95.739% |
| 5445 | REED ELSEVIER P | 0.003% | 95.741% |
| 5446 | SINTEX INDUSTRI | 0.003% | 95.744% |
| 5447 | NORWEGIAN AIR S | 0.003% | 95.746% |
| 5448 | LAIRD PLC | 0.003% | 95.749% |
| 5449 | ECLAT TEXTILE C | 0.003% | 95.752% |
| 5450 | TV ASAHI CORP | 0.003% | 95.754% |
| 5451 | CHAROEN POKPHAN | 0.003% | 95.757% |
| 5452 | MLP AG | 0.003% | 95.759% |
| 5453 | HAKDEX AB | 0.003% | 95.762% |
| 5454 | TEMBEC INC | 0.003% | 95.765% |
| 5455 | QUALITY HOUSES | 0.003% | 95.767% |
| 5456 | CLARION CO | 0.003% | 95.770% |
| 5457 | SWECO AB | 0.003% | 95.772% |
| 5458 | PERFICIENT INC COMMON STOCK USD.001 | 0.003% | 95.775% |
| 5459 | SANKI ENGINEERI | 0.003% | 95.777% |
| 5460 | IRISO ELECTRONI | 0.003% | 95.780% |
| 5461 | OMNOVA SOLUTIONS INC COMMON STOCK USD.1 | 0.003% | 95.783% |
| 5462 | FIRST POTOMAC REALTY TRUST REIT USD.001 | 0.003% | 95.785% |
| 5463 | OIL REFINERIES | 0.003% | 95.788% |
| 5464 | BML INC | 0.003% | 95.790% |
| 5465 | GPO DE INVERSIO | 0.003% | 95.793% |
| 5466 | PT TIMAH TBK | 0.003% | 95.796% |
| 5467 | HI-LEX CORP | 0.003% | 95.798% |
| 5468 | EPIZYME INC COMMON STOCK USD.0001 | 0.003% | 95.801% |
| 5469 | SCHINDLER-HDLG | 0.003% | 95.803% |
| 5470 | METLIFECARE LTD | 0.003% | 95.806% |
| 5471 | TPG TELECOM | 0.003% | 95.808% |
| 5472 | YIEH PHUI ENTS | 0.003% | 95.811% |
| 5473 | HEADWATERS INC COMMON STOCK USD.001 | 0.003% | 95.814% |
| 5474 | TONGYANG LIFE I | 0.003% | 95.816% |
| 5475 | EIZO NANA O CORP | 0.003% | 95.819% |
| 5476 | BW OFFSHORE LTD | 0.003% | 95.821% |
| 5477 | TRC COS INC COMMON STOCK USD.1 | 0.003% | 95.824% |
| 5478 | BW LPG LTD | 0.003% | 95.826% |
| 5479 | INTL CONTAINER | 0.003% | 95.829% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5480 | DAIBIRU CORP | 0.003% | 95.831% |
| 5481 | HOCHDORF HOLDIN | 0.003% | 95.834% |
| 5482 | VUKILE PROPERTY | 0.003% | 95.837% |
| 5483 | HAWKINS INC COMMON STOCK USD.05 | 0.003% | 95.839% |
| 5484 | PRECINT PRO | 0.003% | 95.842% |
| 5485 | CHUGOKU ELEC PO | 0.003% | 95.844% |
| 5486 | TOKEN CORP | 0.003% | 95.847% |
| 5487 | INFRASTRUCTURE | 0.003% | 95.849% |
| 5488 | LIONS GATE ENTERTAINMENT B COMMON STOCK | 0.003% | 95.852% |
| 5489 | JAPAN WOOL TEXT | 0.003% | 95.854% |
| 5490 | MERIDA INDUSTRY | 0.003% | 95.857% |
| 5491 | ARISAWA MFG CO | 0.003% | 95.860% |
| 5492 | DOSHISHA CO | 0.003% | 95.862% |
| 5493 | TOKYO BROADCAST | 0.003% | 95.865% |
| 5494 | DIGI INTL INC | 0.003% | 95.867% |
| 5495 | SUPREME ELECTRO | 0.003% | 95.870% |
| 5496 | BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01 | 0.003% | 95.872% |
| 5497 | DAH-ICHI KOGYO | 0.003% | 95.875% |
| 5498 | BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01 | 0.003% | 95.877% |
| 5499 | FENNER | 0.003% | 95.880% |
| 5500 | VEDANTA LTD ADR ADR | 0.003% | 95.882% |
| 5501 | UNITED STATES LIME + MINERAL COMMON STOCK USD.1 | 0.003% | 95.885% |
| 5502 | TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0 | 0.003% | 95.887% |
| 5503 | LASERTEC CORP | 0.003% | 95.890% |
| 5504 | TONG YANG INV B | 0.003% | 95.893% |
| 5505 | BANGKOK EXPRESS | 0.003% | 95.895% |
| 5506 | WORKDAY INC CLASS A COMMON STOCK USD.001 | 0.003% | 95.898% |
| 5507 | SUGI HOLDINGS C | 0.003% | 95.900% |
| 5508 | TARENA INTERNATIONAL INC ADR ADR USD.001 | 0.003% | 95.903% |
| 5509 | SCHMOLZ+BICKENB | 0.003% | 95.905% |
| 5510 | REDEFINE INTERN | 0.003% | 95.908% |
| 5511 | EXACTECH INC COMMON STOCK USD.01 | 0.003% | 95.910% |
| 5512 | KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001 | 0.003% | 95.913% |
| 5513 | ORIOLA-KD CORP | 0.003% | 95.915% |
| 5514 | GIGA SOLAR MAT | 0.003% | 95.918% |
| 5515 | THORESEN THAI A | 0.003% | 95.920% |
| 5516 | MANDALAY RESOUR | 0.003% | 95.923% |
| 5517 | AMAG PHARMACEUTICALS INC COMMON STOCK USD.01 | 0.003% | 95.925% |
| 5518 | TALGO SA | 0.003% | 95.928% |
| 5519 | BOINGO WIRELESS INC COMMON STOCK | 0.003% | 95.931% |
| 5520 | STELLA CHEMIFA | 0.003% | 95.933% |
| 5521 | TRAKYA CAM SANA | 0.003% | 95.936% |
| 5522 | TOKAI RUBBER IN | 0.003% | 95.938% |
| 5523 | BANCOLOMBIA SA | 0.003% | 95.941% |
| 5524 | YAMAICHI ELECTR | 0.003% | 95.943% |
| 5525 | ADLER REAL ESTA | 0.003% | 95.946% |
| 5526 | DEL FRISCOS RES | 0.003% | 95.948% |
| 5527 | JIN CO.LTD | 0.003% | 95.951% |
| 5528 | MATAS AS | 0.003% | 95.953% |
| 5529 | GNC HOLDINGS INC CL A COMMON STOCK USD.001 | 0.003% | 95.956% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5530 | WISDOM MARINE L | 0.003% | 95.958% |
| 5531 | SAMSUNG SDS CO | 0.003% | 95.961% |
| 5532 | FIRST CONNECTICUT BANCORP COMMON STOCK USD.01 | 0.003% | 95.963% |
| 5533 | CVR ENERGY INC | 0.003% | 95.966% |
| 5534 | SPOK HOLDINGS INC COMMON STOCK USD.0001 | 0.003% | 95.968% |
| 5535 | COLOWIDE CO LTD | 0.003% | 95.971% |
| 5536 | CONTROLADORA VU | 0.003% | 95.973% |
| 5537 | VIRTUSA CORP COMMON STOCK USD.01 | 0.003% | 95.976% |
| 5538 | CAPITA GROUP PL | 0.003% | 95.978% |
| 5539 | MICHINOKU BANK | 0.002% | 95.981% |
| 5540 | JAMES HARDIE IND PLC SP ADR ADR EUR.59 | 0.002% | 95.983% |
| 5541 | SKYLARK CO LTD | 0.002% | 95.986% |
| 5542 | ST SHINE OPTICA | 0.002% | 95.988% |
| 5543 | RR DONNELLEY + SONS CO W/I COMMON STOCK USD1.25 | 0.002% | 95.991% |
| 5544 | MEKONOMEN AB | 0.002% | 95.993% |
| 5545 | NIHON NOHYAKU | 0.002% | 95.996% |
| 5546 | SCHRODERS(NEW) | 0.002% | 95.998% |
| 5547 | LIFESTYLE INTER | 0.002% | 96.001% |
| 5548 | LOTTE CHILSUNG | 0.002% | 96.003% |
| 5549 | INVACARE CORP | 0.002% | 96.006% |
| 5550 | LG FASHION CORP | 0.002% | 96.008% |
| 5551 | TOWA PHARM CO L | 0.002% | 96.011% |
| 5552 | SODICK CO | 0.002% | 96.013% |
| 5553 | IXYS CORPORATION COMMON STOCK USD.01 | 0.002% | 96.016% |
| 5554 | STAGECOACH GROU | 0.002% | 96.018% |
| 5555 | POWELL INDUSTRIES INC COMMON STOCK USD.01 | 0.002% | 96.021% |
| 5556 | TOHO CO | 0.002% | 96.023% |
| 5557 | TEJON RANCH CO | 0.002% | 96.026% |
| 5558 | JU TENG INTERNA | 0.002% | 96.028% |
| 5559 | CA IMMOBILIEN A | 0.002% | 96.031% |
| 5560 | EPSILON ENERGY | 0.002% | 96.033% |
| 5561 | NITTO ELECTRIC | 0.002% | 96.035% |
| 5562 | ROCK FIELD CO | 0.002% | 96.038% |
| 5563 | SAVENCIA SA | 0.002% | 96.040% |
| 5564 | COGOBUY GROUP | 0.002% | 96.043% |
| 5565 | GMO INTERNET IN | 0.002% | 96.045% |
| 5566 | AURICO METALS INC COMMON STOCK | 0.002% | 96.048% |
| 5567 | SRA HOLDINGS IN | 0.002% | 96.050% |
| 5568 | DONGFANG ELECT | 0.002% | 96.053% |
| 5569 | LIFETIME BRANDS INC COMMON STOCK USD.01 | 0.002% | 96.055% |
| 5570 | BK ZACHODNI WBK | 0.002% | 96.058% |
| 5571 | ELETROBRAS PREF | 0.002% | 96.060% |
| 5572 | TAIWAN SECOM | 0.002% | 96.063% |
| 5573 | ASIAN PAINTS LT | 0.002% | 96.065% |
| 5574 | PATRIZIA IMMO A | 0.002% | 96.068% |
| 5575 | CDL HOSPITALITY | 0.002% | 96.070% |
| 5576 | CONZZETA AG | 0.002% | 96.072% |
| 5577 | HEXAWARE TECHNO | 0.002% | 96.075% |
| 5578 | KARDEX | 0.002% | 96.077% |
| 5579 | BANKFINANCIAL CORP COMMON STOCK USD.01 | 0.002% | 96.080% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5580 | LATECOERE | 0.002% | 96.082% |
| 5581 | ASHFORD HOSPITALITY TRUST REIT USD.01 | 0.002% | 96.085% |
| 5582 | REDINGTON INDIA | 0.002% | 96.087% |
| 5583 | TERRITORIAL BANCORP INC COMMON STOCK USD.01 | 0.002% | 96.090% |
| 5584 | XIAMEN INTL POR | 0.002% | 96.092% |
| 5585 | INDEPENDENCE REALTY TRUST IN REIT USD.01 | 0.002% | 96.095% |
| 5586 | GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001 | 0.002% | 96.097% |
| 5587 | IGUATEMI EMP SH | 0.002% | 96.099% |
| 5588 | BARRETT BUSINESS SVCS INC COMMON STOCK USD.01 | 0.002% | 96.102% |
| 5589 | PHISON ELECTRON | 0.002% | 96.104% |
| 5590 | SEAH STEEL | 0.002% | 96.107% |
| 5591 | GURUNAVI INC | 0.002% | 96.109% |
| 5592 | CHINA METAL PRO | 0.002% | 96.112% |
| 5593 | JIANGNAN GROUP | 0.002% | 96.114% |
| 5594 | CARNIVAL PLC | 0.002% | 96.117% |
| 5595 | DAEWOO ENGINEER | 0.002% | 96.119% |
| 5596 | MITRA ADIPERKAS | 0.002% | 96.121% |
| 5597 | AMPLIFON SPA NE | 0.002% | 96.124% |
| 5598 | RESOLUTE FOREST | 0.002% | 96.126% |
| 5599 | THAI AIRWAYS IN | 0.002% | 96.129% |
| 5600 | SUMITOMO REAL E | 0.002% | 96.131% |
| 5601 | TECO ELEC&MACHI | 0.002% | 96.134% |
| 5602 | MAYNE PHARMA GR | 0.002% | 96.136% |
| 5603 | CHOFU SEISAKUSH | 0.002% | 96.138% |
| 5604 | CMK CORP | 0.002% | 96.141% |
| 5605 | XEBIO CO | 0.002% | 96.143% |
| 5606 | ALPEK SAB | 0.002% | 96.146% |
| 5607 | VIRGIN MONEY HL | 0.002% | 96.148% |
| 5608 | INTL METAL SERV | 0.002% | 96.151% |
| 5609 | MOCHIDA PHARM C | 0.002% | 96.153% |
| 5610 | STARHUB LIMITED | 0.002% | 96.155% |
| 5611 | PERUSAHAAN GAS | 0.002% | 96.158% |
| 5612 | ASTALDI | 0.002% | 96.160% |
| 5613 | ALIANSCE SHOPPI | 0.002% | 96.163% |
| 5614 | TATSUTA ELEC WI | 0.002% | 96.165% |
| 5615 | CHESSWOOD GROUP | 0.002% | 96.167% |
| 5616 | INTL NICKEL IND | 0.002% | 96.170% |
| 5617 | VT HOLDINGS CO | 0.002% | 96.172% |
| 5618 | CALIX INC COMMON STOCK | 0.002% | 96.175% |
| 5619 | QOL CO LTD | 0.002% | 96.177% |
| 5620 | MOTHERSON SUMI | 0.002% | 96.180% |
| 5621 | HONG LEONG BANK | 0.002% | 96.182% |
| 5622 | DHT HOLDINGS IN | 0.002% | 96.184% |
| 5623 | MULTIPLUS SA | 0.002% | 96.187% |
| 5624 | PUMA AG | 0.002% | 96.189% |
| 5625 | ADHI KARYA PERS | 0.002% | 96.192% |
| 5626 | FLEXSTEEL INDS COMMON STOCK USD1.0 | 0.002% | 96.194% |
| 5627 | MONADELPHOUS GR | 0.002% | 96.196% |
| 5628 | DAIDO METAL CO | 0.002% | 96.199% |
| 5629 | BACHEM HLD AG-B | 0.002% | 96.201% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5630 | CHINA SHENGMU O | 0.002% | 96.204% |
| 5631 | EHIME BANK | 0.002% | 96.206% |
| 5632 | TOHO ZINC CO LT | 0.002% | 96.208% |
| 5633 | Alliance Global | 0.002% | 96.211% |
| 5634 | BANK OF PHILIPP | 0.002% | 96.213% |
| 5635 | J-OIL MILLS INC | 0.002% | 96.216% |
| 5636 | FORMULA SYST(19 | 0.002% | 96.218% |
| 5637 | PRIMERO MINING CORP COMMON STOCK | 0.002% | 96.220% |
| 5638 | VIVOTEK INC | 0.002% | 96.223% |
| 5639 | TORSTAR CORP CL | 0.002% | 96.225% |
| 5640 | VASCO DATA SECURITY INTL COMMON STOCK USD.001 | 0.002% | 96.227% |
| 5641 | HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0 | 0.002% | 96.230% |
| 5642 | SM PRIME HLDGS | 0.002% | 96.232% |
| 5643 | GRAPE KING INC | 0.002% | 96.235% |
| 5644 | TAKASAGO INTL C | 0.002% | 96.237% |
| 5645 | COMMERCIAL INTE | 0.002% | 96.239% |
| 5646 | SPARKASSEN IMMO | 0.002% | 96.242% |
| 5647 | DESCENTE LTD. | 0.002% | 96.244% |
| 5648 | LANDEC CORP | 0.002% | 96.246% |
| 5649 | CACHE LOGISTICS | 0.002% | 96.249% |
| 5650 | PETRON CORP | 0.002% | 96.251% |
| 5651 | PAZ CORP SA | 0.002% | 96.254% |
| 5652 | GLOBAL LOGISTIC | 0.002% | 96.256% |
| 5653 | VALID SOLUCOES | 0.002% | 96.258% |
| 5654 | KENKO MAYONNAIS | 0.002% | 96.261% |
| 5655 | SAO MARTINHO SA | 0.002% | 96.263% |
| 5656 | ZALANDO SE | 0.002% | 96.265% |
| 5657 | A2 MILK CO LTD | 0.002% | 96.268% |
| 5658 | ISEKI & CO | 0.002% | 96.270% |
| 5659 | 1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01 | 0.002% | 96.272% |
| 5660 | ASSOCD INTL HOT | 0.002% | 96.275% |
| 5661 | SHIN-ETSU POLYM | 0.002% | 96.277% |
| 5662 | MIYAZAKI BANK | 0.002% | 96.279% |
| 5663 | SHANGHAI PETROC | 0.002% | 96.282% |
| 5664 | LEYOU TECHNOLOG | 0.002% | 96.284% |
| 5665 | MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01 | 0.002% | 96.287% |
| 5666 | RETAILMENOT INC COMMON STOCK USD.001 | 0.002% | 96.289% |
| 5667 | ARDENTEC CORP | 0.002% | 96.291% |
| 5668 | SUNGWOO HITECH | 0.002% | 96.294% |
| 5669 | INTL SPEEDWAY CORP CL A COMMON STOCK USD.01 | 0.002% | 96.296% |
| 5670 | TELEKOM AUSTRIA | 0.002% | 96.298% |
| 5671 | ROLAND DG CORP | 0.002% | 96.301% |
| 5672 | QINGDAO PORT IN | 0.002% | 96.303% |
| 5673 | GJENSIDIGE FORS | 0.002% | 96.305% |
| 5674 | BOIRON | 0.002% | 96.308% |
| 5675 | AVANZA BANK HOL | 0.002% | 96.310% |
| 5676 | SINTOKOGIO | 0.002% | 96.312% |
| 5677 | CALIFORNIA AMPL | 0.002% | 96.315% |
| 5678 | CLEVO | 0.002% | 96.317% |
| 5679 | SHIN ZU SHING C | 0.002% | 96.319% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5680 | HANSOL PAPER CO | 0.002% | 96.322% |
| 5681 | MOELIS + CO CLASS A COMMON STOCK USD.01 | 0.002% | 96.324% |
| 5682 | HKR INTL LTD | 0.002% | 96.326% |
| 5683 | HK ELECTRIC INV | 0.002% | 96.329% |
| 5684 | DAIKYONISHIKAWA | 0.002% | 96.331% |
| 5685 | PLATINUM ASSET | 0.002% | 96.333% |
| 5686 | NORTHSTAR REALTY EUROPE CORP REIT | 0.002% | 96.336% |
| 5687 | ONEBEACON INSUR | 0.002% | 96.338% |
| 5688 | VTG AG | 0.002% | 96.340% |
| 5689 | PICO HOLDINGS INC COMMON STOCK USD.001 | 0.002% | 96.343% |
| 5690 | VISTA LAND & LI | 0.002% | 96.345% |
| 5691 | TAIWAN COGENERA | 0.002% | 96.347% |
| 5692 | TUBE INV OF IND | 0.002% | 96.349% |
| 5693 | PPC LTD | 0.002% | 96.352% |
| 5694 | BEC WORLD PUBLI | 0.002% | 96.354% |
| 5695 | XINGDA INTERNAT | 0.002% | 96.356% |
| 5696 | S.A.C.I. FALABE | 0.002% | 96.359% |
| 5697 | DEXCOM INC COMMON STOCK USD.001 | 0.002% | 96.361% |
| 5698 | CLAS OHLSON AB | 0.002% | 96.363% |
| 5699 | STUART OLSON IN | 0.002% | 96.366% |
| 5700 | KENDRION NV | 0.002% | 96.368% |
| 5701 | BALDWIN + LYONS INC CL B COMMON STOCK | 0.002% | 96.370% |
| 5702 | KOSSAN RUBBER I | 0.002% | 96.373% |
| 5703 | DMCI HLDGS INC | 0.002% | 96.375% |
| 5704 | AJANTA PHARMA | 0.002% | 96.377% |
| 5705 | AFFICHAGE HOLDI | 0.002% | 96.379% |
| 5706 | NEC NETWK & SYS | 0.002% | 96.382% |
| 5707 | CAI INTERNATIONAL INC COMMON STOCK USD.0001 | 0.002% | 96.384% |
| 5708 | INTERNATIONAL P | 0.002% | 96.386% |
| 5709 | SHIKOKU BANK | 0.002% | 96.389% |
| 5710 | MINOR INTERNATI | 0.002% | 96.391% |
| 5711 | RAITO KOGYO CO | 0.002% | 96.393% |
| 5712 | PARTRON CO LTD | 0.002% | 96.396% |
| 5713 | VILLEROY & BOCH | 0.002% | 96.398% |
| 5714 | DIGITAL GARAGE | 0.002% | 96.400% |
| 5715 | FANTASIA HOLDIN | 0.002% | 96.402% |
| 5716 | FARGLORY LAND D | 0.002% | 96.405% |
| 5717 | CIA DE DIST INT | 0.002% | 96.407% |
| 5718 | HIKARI TSUSHIN | 0.002% | 96.409% |
| 5719 | KAKAKU.COM INC | 0.002% | 96.412% |
| 5720 | CHROMA ATE INC | 0.002% | 96.414% |
| 5721 | TENARIS S.A. | 0.002% | 96.416% |
| 5722 | INFRATIL LTD | 0.002% | 96.418% |
| 5723 | RUTH'S HOSPITAL | 0.002% | 96.421% |
| 5724 | NAKANISHI INC | 0.002% | 96.423% |
| 5725 | MERIDIAN BIOSCIENCE INC COMMON STOCK | 0.002% | 96.425% |
| 5726 | SAKAI HEAVY IND | 0.002% | 96.428% |
| 5727 | CHINA AOYUAN PR | 0.002% | 96.430% |
| 5728 | UTD INDUSTRIAL | 0.002% | 96.432% |
| 5729 | KINAXIS INC | 0.002% | 96.434% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5730 | LG INTL CORP | 0.002% | 96.437% |
| 5731 | EL AL ISRAEL AI | 0.002% | 96.439% |
| 5732 | MOVADO GROUP INC COMMON STOCK USD.01 | 0.002% | 96.441% |
| 5733 | DEXERIALS CORP | 0.002% | 96.444% |
| 5734 | CLEANAWAY CO LT | 0.002% | 96.446% |
| 5735 | HARBIN POWER EQ | 0.002% | 96.448% |
| 5736 | ASCOTT RESIDENC | 0.002% | 96.450% |
| 5737 | REVLON INC CLASS A COMMON STOCK USD.01 | 0.002% | 96.453% |
| 5738 | ASIA OPTICAL CO | 0.002% | 96.455% |
| 5739 | MALAYSIA BUILD | 0.002% | 96.457% |
| 5740 | DIAGEO PLC | 0.002% | 96.459% |
| 5741 | JAIPRAKASH ASSO | 0.002% | 96.462% |
| 5742 | GRUMA SA DE CV | 0.002% | 96.464% |
| 5743 | SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.002% | 96.466% |
| 5744 | LEWIS GROUP LTD | 0.002% | 96.468% |
| 5745 | RICHTER GEDEON | 0.002% | 96.471% |
| 5746 | ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001 | 0.002% | 96.473% |
| 5747 | MENICON CO LTD | 0.002% | 96.475% |
| 5748 | WEBJET LTD | 0.002% | 96.477% |
| 5749 | CADILA HEALTHCA | 0.002% | 96.480% |
| 5750 | CLARKSON(HORACE | 0.002% | 96.482% |
| 5751 | ALAM SUTERA REA | 0.002% | 96.484% |
| 5752 | HERITAGE OAKS BANCORP COMMON STOCK | 0.002% | 96.486% |
| 5753 | T.HASEGAWA CO | 0.002% | 96.489% |
| 5754 | NOVAE GROUP PLC | 0.002% | 96.491% |
| 5755 | DANIELI & CO CO | 0.002% | 96.493% |
| 5756 | XO GROUP INC COMMON STOCK USD.01 | 0.002% | 96.495% |
| 5757 | ATEN INTERNATIO | 0.002% | 96.498% |
| 5758 | SINFONIA TECHNO | 0.002% | 96.500% |
| 5759 | SIRTEX MEDICAL | 0.002% | 96.502% |
| 5760 | GLOBANT SA | 0.002% | 96.504% |
| 5761 | PHILIPPINE NATL | 0.002% | 96.507% |
| 5762 | ASSYSTEM | 0.002% | 96.509% |
| 5763 | GO-AHEAD GROUP | 0.002% | 96.511% |
| 5764 | SPOTLESS GROUP | 0.002% | 96.513% |
| 5765 | CARBONITE INC COMMON STOCK USD.01 | 0.002% | 96.516% |
| 5766 | MERCURIES LIFE | 0.002% | 96.518% |
| 5767 | TOP GLOVE CORP | 0.002% | 96.520% |
| 5768 | KIKUCHI CO LTD | 0.002% | 96.522% |
| 5769 | COAL INDIA LTD | 0.002% | 96.524% |
| 5770 | INDIAN HOTELS | 0.002% | 96.527% |
| 5771 | ADVTECH LTD | 0.002% | 96.529% |
| 5772 | C C LAND HOLDIN | 0.002% | 96.531% |
| 5773 | MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01 | 0.002% | 96.533% |
| 5774 | OITA BANK | 0.002% | 96.536% |
| 5775 | SUN FRONTIER FU | 0.002% | 96.538% |
| 5776 | LIFE CORPORATIO | 0.002% | 96.540% |
| 5777 | GLOBAL ONE REAL | 0.002% | 96.542% |
| 5778 | LIBBEY INC COMMON STOCK USD.01 | 0.002% | 96.544% |
| 5779 | SUN HUNG KAI CO | 0.002% | 96.547% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5780 | NRG YIELD INC CLASS C COMMON STOCK | 0.002% | 96.549% |
| 5781 | CAFE DE CORAL H | 0.002% | 96.551% |
| 5782 | NATIONAL GRID | 0.002% | 96.553% |
| 5783 | DAUM COMMUNICAT | 0.002% | 96.556% |
| 5784 | VODACOM GP-PRPT | 0.002% | 96.558% |
| 5785 | HOKUTO CORP | 0.002% | 96.560% |
| 5786 | MAYR-MELNHOF KA | 0.002% | 96.562% |
| 5787 | SUPERVALU INC | 0.002% | 96.564% |
| 5788 | UNIVERSAL MEDIC | 0.002% | 96.567% |
| 5789 | PRADA SPA | 0.002% | 96.569% |
| 5790 | TAIYO INK MFG C | 0.002% | 96.571% |
| 5791 | ATUL LTD | 0.002% | 96.573% |
| 5792 | ASAHI DIAMOND I | 0.002% | 96.575% |
| 5793 | RAMAYANA LESTAR | 0.002% | 96.578% |
| 5794 | CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001 | 0.002% | 96.580% |
| 5795 | AMERICAN PUBLIC | 0.002% | 96.582% |
| 5796 | KINGDEE INTERNA | 0.002% | 96.584% |
| 5797 | SPLUNK INC COMMON STOCK USD.001 | 0.002% | 96.586% |
| 5798 | PAGE INDUSTRIES | 0.002% | 96.589% |
| 5799 | FINGERPRINT CAR | 0.002% | 96.591% |
| 5800 | MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01 | 0.002% | 96.593% |
| 5801 | OIL & NATURAL G | 0.002% | 96.595% |
| 5802 | FOSTER ELECTRIC | 0.002% | 96.597% |
| 5803 | TILE SHOP HLDGS INC COMMON STOCK USD.0001 | 0.002% | 96.600% |
| 5804 | ODONTOPREV SA | 0.002% | 96.602% |
| 5805 | GROWTHPOINT PRO | 0.002% | 96.604% |
| 5806 | VZ HOLDING AG | 0.002% | 96.606% |
| 5807 | UOA DEVELOPMENT | 0.002% | 96.608% |
| 5808 | MOBILEONE LTD. | 0.002% | 96.610% |
| 5809 | ELITE SEMICONDU | 0.002% | 96.613% |
| 5810 | ALPHA & OMEGA S | 0.002% | 96.615% |
| 5811 | SHANGHAI JIN JI | 0.002% | 96.617% |
| 5812 | CITIZENS INC COMMON STOCK | 0.002% | 96.619% |
| 5813 | SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1 | 0.002% | 96.621% |
| 5814 | SANRIO CO | 0.002% | 96.624% |
| 5815 | NINE ENTERTAINM | 0.002% | 96.626% |
| 5816 | GREENLAND HONG | 0.002% | 96.628% |
| 5817 | OUTSOURCING INC | 0.002% | 96.630% |
| 5818 | ICHIGO REAL EST | 0.002% | 96.632% |
| 5819 | ELETRORBRAS COMM | 0.002% | 96.634% |
| 5820 | TAV HAVALIMANLA | 0.002% | 96.637% |
| 5821 | ONEREIT | 0.002% | 96.639% |
| 5822 | ERAMET | 0.002% | 96.641% |
| 5823 | NITTA CORP | 0.002% | 96.643% |
| 5824 | TASER INTERNATIONAL INC COMMON STOCK USD.00001 | 0.002% | 96.645% |
| 5825 | HAMBURGER HAFEN | 0.002% | 96.648% |
| 5826 | KONOIKE TRANSPO | 0.002% | 96.650% |
| 5827 | AUSTAL LTD | 0.002% | 96.652% |
| 5828 | TOWA CORP | 0.002% | 96.654% |
| 5829 | PIERRE & VACANC | 0.002% | 96.656% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5830 | ANGLO AMERICAN | 0.002% | 96.658% |
| 5831 | IES HOLDINGS INC COMMON STOCK USD.01 | 0.002% | 96.661% |
| 5832 | OVERSTOCK.COM INC COMMON STOCK USD.0001 | 0.002% | 96.663% |
| 5833 | MIDAS HLDGS | 0.002% | 96.665% |
| 5834 | BLOOMBERRY RESO | 0.002% | 96.667% |
| 5835 | SHIZUOKAGAS CO | 0.002% | 96.669% |
| 5836 | ITOCHU FUEL COR | 0.002% | 96.671% |
| 5837 | SHANKS GROUP PL | 0.002% | 96.673% |
| 5838 | YAMABIKO CORP | 0.002% | 96.676% |
| 5839 | LENZING AG | 0.002% | 96.678% |
| 5840 | AGRANA BETEILIG | 0.002% | 96.680% |
| 5841 | BANCORP INC/THE COMMON STOCK USD1.0 | 0.002% | 96.682% |
| 5842 | TITAN INDUSTRIE | 0.002% | 96.684% |
| 5843 | MUHIBBAH ENGINE | 0.002% | 96.686% |
| 5844 | TOWA BANK | 0.002% | 96.689% |
| 5845 | ELEC POWER DEV | 0.002% | 96.691% |
| 5846 | MALAYSIAN RES C | 0.002% | 96.693% |
| 5847 | PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1 | 0.002% | 96.695% |
| 5848 | DAIICHI KIGENSO | 0.002% | 96.697% |
| 5849 | KOLON CORPORATI | 0.002% | 96.699% |
| 5850 | NOVELION THERAP | 0.002% | 96.701% |
| 5851 | 21VIANET GROUP INC ADR ADR USD.00001 | 0.002% | 96.704% |
| 5852 | LIECHTENSTEIN L | 0.002% | 96.706% |
| 5853 | FUSO CHEMICAL C | 0.002% | 96.708% |
| 5854 | TITAN CEMENT CO | 0.002% | 96.710% |
| 5855 | FAGRON | 0.002% | 96.712% |
| 5856 | TOKYOTOKEIBA CO | 0.002% | 96.714% |
| 5857 | RAJESH EXPORTS | 0.002% | 96.716% |
| 5858 | GLOW ENERGY | 0.002% | 96.719% |
| 5859 | SUMITOMO DENSET | 0.002% | 96.721% |
| 5860 | PDF SOLUTIONS INC COMMON STOCK USD.00015 | 0.002% | 96.723% |
| 5861 | FUJI CO(TOKYO) | 0.002% | 96.725% |
| 5862 | MESA LABORATORIES INC COMMON STOCK | 0.002% | 96.727% |
| 5863 | STOBART GROUP L | 0.002% | 96.729% |
| 5864 | AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0 | 0.002% | 96.731% |
| 5865 | BRUNEL INTL | 0.002% | 96.734% |
| 5866 | I.T LIMITED | 0.002% | 96.736% |
| 5867 | MACATAWA BANK CORP COMMON STOCK | 0.002% | 96.738% |
| 5868 | AMERICA S CAR MART INC COMMON STOCK USD.01 | 0.002% | 96.740% |
| 5869 | ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01 | 0.002% | 96.742% |
| 5870 | FORMOSA PETROCH | 0.002% | 96.744% |
| 5871 | RAISIO YHTYMA O | 0.002% | 96.746% |
| 5872 | DEVELOPMENT CRE | 0.002% | 96.748% |
| 5873 | KINEPOLIS GROUP | 0.002% | 96.751% |
| 5874 | CANON INC SPONS ADR ADR | 0.002% | 96.753% |
| 5875 | ADDUS HOMECARE CORP COMMON STOCK USD.001 | 0.002% | 96.755% |
| 5876 | PROGRAMMED MAIN | 0.002% | 96.757% |
| 5877 | MURRAY & ROBERT | 0.002% | 96.759% |
| 5878 | DALMIA BHARAT L | 0.002% | 96.761% |
| 5879 | PRESSANCE CORPO | 0.002% | 96.763% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5880 | SAVANNA ENERGY | 0.002% | 96.765% |
| 5881 | CTCI CORP | 0.002% | 96.768% |
| 5882 | SIGURD MICROELE | 0.002% | 96.770% |
| 5883 | LOTTE FOOD CO | 0.002% | 96.772% |
| 5884 | MGI COUTIER | 0.002% | 96.774% |
| 5885 | GAFISA SA | 0.002% | 96.776% |
| 5886 | IGG INC | 0.002% | 96.778% |
| 5887 | SEMIRARA MINING | 0.002% | 96.780% |
| 5888 | ULTRA TECH CEMC | 0.002% | 96.782% |
| 5889 | MCBRIDE PLC | 0.002% | 96.784% |
| 5890 | BROWN (N) GROUP | 0.002% | 96.787% |
| 5891 | TOA CORP | 0.002% | 96.789% |
| 5892 | CGN POWER CO LT | 0.002% | 96.791% |
| 5893 | ST BARBARA MINE | 0.002% | 96.793% |
| 5894 | BREVILLE GROUP | 0.002% | 96.795% |
| 5895 | CHINA AEROSPACE | 0.002% | 96.797% |
| 5896 | CHINA HUIYUAN J | 0.002% | 96.799% |
| 5897 | CEMEX LATAM HLD | 0.002% | 96.801% |
| 5898 | WEIQIAO TEXTILE | 0.002% | 96.803% |
| 5899 | YAT SING HOLDIN | 0.002% | 96.806% |
| 5900 | KYOEI STEEL LTD | 0.002% | 96.808% |
| 5901 | SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01 | 0.002% | 96.810% |
| 5902 | OCEAN YIELD ASA | 0.002% | 96.812% |
| 5903 | IRISH RESIDENTI | 0.002% | 96.814% |
| 5904 | SAIBU GAS CO | 0.002% | 96.816% |
| 5905 | MITSUBOSHI BELT | 0.002% | 96.818% |
| 5906 | B2W-CIA GLOBAL | 0.002% | 96.820% |
| 5907 | KENEDIX INC | 0.002% | 96.822% |
| 5908 | FARMERS CAPITAL BANK CORP COMMON STOCK USD.125 | 0.002% | 96.824% |
| 5909 | TOYO ENG CORP | 0.002% | 96.827% |
| 5910 | PACIFIC METALS | 0.002% | 96.829% |
| 5911 | OSAKI ELECTRIC | 0.002% | 96.831% |
| 5912 | HUNG SHENG CONS | 0.002% | 96.833% |
| 5913 | KARNATAKA BANK | 0.002% | 96.835% |
| 5914 | VITTORIA ASSICU | 0.002% | 96.837% |
| 5915 | DAIHO CONSTRUCT | 0.002% | 96.839% |
| 5916 | PLANET FITNESS INC CL A COMMON STOCK | 0.002% | 96.841% |
| 5917 | BRODRENE HARTMA | 0.002% | 96.843% |
| 5918 | SINOTRANS SHIPP | 0.002% | 96.845% |
| 5919 | FORTINET INC | 0.002% | 96.847% |
| 5920 | AGELLAN COMMERC | 0.002% | 96.850% |
| 5921 | KOPPERS HOLDINGS INC COMMON STOCK USD.01 | 0.002% | 96.852% |
| 5922 | RISO KAGAKU COR | 0.002% | 96.854% |
| 5923 | EASY BIO INC | 0.002% | 96.856% |
| 5924 | TETRA TECHNOLOGIES INC COMMON STOCK USD.01 | 0.002% | 96.858% |
| 5925 | BURSA MALAYSIA | 0.002% | 96.860% |
| 5926 | CHIMERIX INC COMMON STOCK USD.001 | 0.002% | 96.862% |
| 5927 | TIME DOTCOM BHD | 0.002% | 96.864% |
| 5928 | RVH INC | 0.002% | 96.866% |
| 5929 | COFACE SA | 0.002% | 96.868% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5930 | SINGAPORE FINAN | 0.002% | 96.870% |
| 5931 | GCL NEW ENERGY | 0.002% | 96.872% |
| 5932 | HYUNDAI HOME SH | 0.002% | 96.874% |
| 5933 | LIMELIGHT NETW | 0.002% | 96.877% |
| 5934 | CHINA WATER AFF | 0.002% | 96.879% |
| 5935 | RIKEN CORP | 0.002% | 96.881% |
| 5936 | AUSDRILL LIMITE | 0.002% | 96.883% |
| 5937 | SHIBUYA KOGYO C | 0.002% | 96.885% |
| 5938 | NAMCHOW CHEMICA | 0.002% | 96.887% |
| 5939 | DUNI AB | 0.002% | 96.889% |
| 5940 | GENESIS ENERGY | 0.002% | 96.891% |
| 5941 | HANNSTOUCH SOLU | 0.002% | 96.893% |
| 5942 | EVEN CONSTRUCTO | 0.002% | 96.895% |
| 5943 | AI HOLDINGS COR | 0.002% | 96.897% |
| 5944 | SEAH BESTEEL CO | 0.002% | 96.899% |
| 5945 | OBERBANK AG | 0.002% | 96.901% |
| 5946 | NAMURA SHIPBUIL | 0.002% | 96.903% |
| 5947 | CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0 | 0.002% | 96.906% |
| 5948 | CANON ELECTRONI | 0.002% | 96.908% |
| 5949 | ISHIHARA SANGYO | 0.002% | 96.910% |
| 5950 | WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01 | 0.002% | 96.912% |
| 5951 | DAIICHI JITSUGY | 0.002% | 96.914% |
| 5952 | MAH SING GROUP | 0.002% | 96.916% |
| 5953 | FINOLEX CABLES | 0.002% | 96.918% |
| 5954 | TOWNGAS CHINA C | 0.002% | 96.920% |
| 5955 | VITAL KSK HOLDI | 0.002% | 96.922% |
| 5956 | CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01 | 0.002% | 96.924% |
| 5957 | RAFFLES MEDICAL | 0.002% | 96.926% |
| 5958 | CRA INTERNATIONAL INC COMMON STOCK | 0.002% | 96.928% |
| 5959 | KOMERCNI BANKA | 0.002% | 96.930% |
| 5960 | METRO PACIFIC I | 0.002% | 96.932% |
| 5961 | PRESTIGE INTERN | 0.002% | 96.934% |
| 5962 | CIA SANEAMENTO | 0.002% | 96.936% |
| 5963 | SENECA FOODS CORP CL A COMMON STOCK USD.25 | 0.002% | 96.938% |
| 5964 | VINA CONCHA Y T | 0.002% | 96.940% |
| 5965 | SOILBUILD BUSIN | 0.002% | 96.943% |
| 5966 | AMCOR LTD-SP AD | 0.002% | 96.945% |
| 5967 | BANCO DAVIVIEND | 0.002% | 96.947% |
| 5968 | INFIGEN ENERGY | 0.002% | 96.949% |
| 5969 | GWA GROUP LTD | 0.002% | 96.951% |
| 5970 | ETSY INC COMMON STOCK USD.001 | 0.002% | 96.953% |
| 5971 | EAGLE INDUSTRY | 0.002% | 96.955% |
| 5972 | FINCANTIERI SPA | 0.002% | 96.957% |
| 5973 | TECHNOLOGY ONE | 0.002% | 96.959% |
| 5974 | YEONG GUAN ENER | 0.002% | 96.961% |
| 5975 | D.A. CONSORTIUM | 0.002% | 96.963% |
| 5976 | MGM CHINA HLDGS | 0.002% | 96.965% |
| 5977 | COSTAIN GROUP P | 0.002% | 96.967% |
| 5978 | NOVOLIPET STEEL | 0.002% | 96.969% |
| 5979 | HOOKEER FURNITURE CORP COMMON STOCK | 0.002% | 96.971% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5980 | TATA COMMUNICAT | 0.002% | 96.973% |
| 5981 | ALTAREA SCA | 0.002% | 96.975% |
| 5982 | MITSUBISHI PENC | 0.002% | 96.977% |
| 5983 | CNB FINANCIAL CORP/PA COMMON STOCK | 0.002% | 96.979% |
| 5984 | KAPPAHL HOLDING | 0.002% | 96.981% |
| 5985 | FURUKAWA CO | 0.002% | 96.983% |
| 5986 | VETROPACK HOLDI | 0.002% | 96.985% |
| 5987 | DONGJIANG ENVIR | 0.002% | 96.987% |
| 5988 | LANNETT CO INC COMMON STOCK USD.001 | 0.002% | 96.989% |
| 5989 | CHAROEN POK PHA | 0.002% | 96.991% |
| 5990 | REZIDOR HOTEL G | 0.002% | 96.994% |
| 5991 | PLENUS CO | 0.002% | 96.996% |
| 5992 | CIVITAS SOLUTIONS INC COMMON STOCK USD.01 | 0.002% | 96.998% |
| 5993 | BYGGMAX GROUP A | 0.002% | 97.000% |
| 5994 | TONG YANG CEMEN | 0.002% | 97.002% |
| 5995 | L'OCCITANE INTE | 0.002% | 97.004% |
| 5996 | SUNLIGHT REAL E | 0.002% | 97.006% |
| 5997 | MERSEN SA | 0.002% | 97.008% |
| 5998 | Z ENERGY LTD | 0.002% | 97.010% |
| 5999 | UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK | 0.002% | 97.012% |
| 6000 | PICK'N PAY STOR | 0.002% | 97.014% |
| 6001 | GRUPO AEROPORTU | 0.002% | 97.016% |
| 6002 | GLADSTONE COMME | 0.002% | 97.018% |
| 6003 | MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001 | 0.002% | 97.020% |
| 6004 | LONMIN PLC | 0.002% | 97.022% |
| 6005 | FLYTECH TECHNOL | 0.002% | 97.024% |
| 6006 | EMIRA PROPERTY | 0.002% | 97.026% |
| 6007 | GREAT EASTERN S | 0.002% | 97.028% |
| 6008 | HULIC CO LTD | 0.002% | 97.030% |
| 6009 | CHESNARA PLC | 0.002% | 97.032% |
| 6010 | RING ENERGY INC COMMON STOCK USD.001 | 0.002% | 97.034% |
| 6011 | KINIK CO | 0.002% | 97.036% |
| 6012 | SBS HOLDINGS IN | 0.002% | 97.038% |
| 6013 | QAD INC A COMMON STOCK | 0.002% | 97.040% |
| 6014 | HEIWA REAL ESTA | 0.002% | 97.042% |
| 6015 | SILVER LAKE RES | 0.002% | 97.044% |
| 6016 | MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT | 0.002% | 97.046% |
| 6017 | FEDERAL CORP | 0.002% | 97.048% |
| 6018 | JOSHIN DENKI CO | 0.002% | 97.050% |
| 6019 | SLATE OFFICE RE | 0.002% | 97.052% |
| 6020 | LT GROUP INC | 0.002% | 97.054% |
| 6021 | SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01 | 0.002% | 97.056% |
| 6022 | NVE CORP | 0.002% | 97.058% |
| 6023 | ECORODOVIAS INF | 0.002% | 97.060% |
| 6024 | WEST BANCORPORATION COMMON STOCK | 0.002% | 97.062% |
| 6025 | WAKITA & CO | 0.002% | 97.064% |
| 6026 | KOREA EXPRESS C | 0.002% | 97.066% |
| 6027 | NSI NC | 0.002% | 97.068% |
| 6028 | PIOLAX CO | 0.002% | 97.070% |
| 6029 | SATO CORP | 0.002% | 97.072% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6030 | STOLT-NIELSEN L | 0.002% | 97.074% |
| 6031 | GURIT HOLDING A | 0.002% | 97.076% |
| 6032 | NISHIO RENT ALL | 0.002% | 97.078% |
| 6033 | KOWLOON DEVMT | 0.002% | 97.080% |
| 6034 | LE NOBLE AGE | 0.002% | 97.082% |
| 6035 | THULE GROUP AB/ | 0.002% | 97.084% |
| 6036 | CHINA SHIPPING | 0.002% | 97.086% |
| 6037 | INOGEN INC COMMON STOCK USD.001 | 0.002% | 97.088% |
| 6038 | NIPPON CARBON C | 0.002% | 97.090% |
| 6039 | BURKHALTER HOLD | 0.002% | 97.092% |
| 6040 | METAWATER CO LT | 0.002% | 97.094% |
| 6041 | mitsui soko co | 0.002% | 97.096% |
| 6042 | ACCORDIA GOLF T | 0.002% | 97.098% |
| 6043 | VIACOM INC CLASS A COMMON STOCK USD.001 | 0.002% | 97.100% |
| 6044 | COVENANT TRANSP | 0.002% | 97.102% |
| 6045 | CHINA WATER IND | 0.002% | 97.104% |
| 6046 | IDT CORP CLASS B COMMON STOCK USD.01 | 0.002% | 97.106% |
| 6047 | KESKO OYJ | 0.002% | 97.108% |
| 6048 | NUTRACEUTICAL I | 0.002% | 97.110% |
| 6049 | COWEN GROUP INC CLASS A COMMON STOCK USD.01 | 0.002% | 97.112% |
| 6050 | JAPAN PULP & PA | 0.002% | 97.114% |
| 6051 | LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001 | 0.002% | 97.116% |
| 6052 | CORCEPT THERAPEUTICS INC COMMON STOCK USD.001 | 0.002% | 97.118% |
| 6053 | TAMURA CORP | 0.002% | 97.120% |
| 6054 | CORFICOLOMBIANA | 0.002% | 97.122% |
| 6055 | ZENRIN CO LTD | 0.002% | 97.124% |
| 6056 | SFA ENGINEERING | 0.002% | 97.125% |
| 6057 | G&L BEIJER AB B | 0.002% | 97.127% |
| 6058 | BANDO CHEMICAL | 0.002% | 97.129% |
| 6059 | TRUECAR INC COMMON STOCK USD.0001 | 0.002% | 97.131% |
| 6060 | TOYO CONSTRUCTI | 0.002% | 97.133% |
| 6061 | QUIMICA Y MINER | 0.002% | 97.135% |
| 6062 | AMADA HOLDINGS | 0.002% | 97.137% |
| 6063 | CAPE | 0.002% | 97.139% |
| 6064 | TSURUHA HOLDING | 0.002% | 97.141% |
| 6065 | LUYE PHARMA GRO | 0.002% | 97.143% |
| 6066 | CHINA MAPLE LEA | 0.002% | 97.145% |
| 6067 | NIPPON ROAD CO | 0.002% | 97.147% |
| 6068 | ALPIQ HOLDING A | 0.002% | 97.149% |
| 6069 | CAROLINA FINANCIAL CORP COMMON STOCK | 0.002% | 97.151% |
| 6070 | NEOPHOTONICS CORP COMMON STOCK USD.0025 | 0.002% | 97.153% |
| 6071 | COSMOS PHARMACE | 0.002% | 97.155% |
| 6072 | BIOGAIA AB | 0.002% | 97.157% |
| 6073 | UMS HLDGS LTD | 0.002% | 97.159% |
| 6074 | CIA TRANSM ENER | 0.002% | 97.161% |
| 6075 | TRENCOR | 0.002% | 97.163% |
| 6076 | UKC HOLDINGS CO | 0.002% | 97.165% |
| 6077 | DEVOTEAM SA | 0.002% | 97.167% |
| 6078 | MAX CO | 0.002% | 97.168% |
| 6079 | TURKIYE VAKIFLA | 0.002% | 97.170% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6080 | VS INDUSTRY BHD | 0.002% | 97.172% |
| 6081 | LANDAUER INC COMMON STOCK USD.1 | 0.002% | 97.174% |
| 6082 | ARGOSY PROPERTY | 0.002% | 97.176% |
| 6083 | LSC COMMUNICATIONS INC COMMON STOCK USD.01 | 0.002% | 97.178% |
| 6084 | VITAL HEALTHCAR | 0.002% | 97.180% |
| 6085 | EMPEROR CAPITAL | 0.002% | 97.182% |
| 6086 | REPLY SPA | 0.002% | 97.184% |
| 6087 | ALGOMA CENTRAL | 0.002% | 97.186% |
| 6088 | DIRTT ENVIRONME | 0.002% | 97.188% |
| 6089 | D-LINK | 0.002% | 97.190% |
| 6090 | ASTRA AGRO LEST | 0.002% | 97.192% |
| 6091 | FRASERS COMMERC | 0.002% | 97.194% |
| 6092 | WEYCO GROUP INC | 0.002% | 97.196% |
| 6093 | SAMYANG CORP | 0.002% | 97.198% |
| 6094 | NV5 GLOBAL INC COMMON STOCK USD.01 | 0.002% | 97.200% |
| 6095 | HYUNDAI ELEVATO | 0.002% | 97.201% |
| 6096 | FUKUDA DENSHI C | 0.002% | 97.203% |
| 6097 | PHOTO-ME INTERN | 0.002% | 97.205% |
| 6098 | M3 INC | 0.002% | 97.207% |
| 6099 | SALMAR ASA | 0.002% | 97.209% |
| 6100 | PCM INC COMMON STOCK USD.001 | 0.002% | 97.211% |
| 6101 | BENETEAU | 0.002% | 97.213% |
| 6102 | PILOT CORP (NEW | 0.002% | 97.215% |
| 6103 | BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001 | 0.002% | 97.217% |
| 6104 | ROYAL CO | 0.002% | 97.219% |
| 6105 | MALAYSIA MINING | 0.002% | 97.221% |
| 6106 | TRONC INC COMMON STOCK USD.01 | 0.002% | 97.223% |
| 6107 | ALBIOMA | 0.002% | 97.225% |
| 6108 | MIURA CO | 0.002% | 97.226% |
| 6109 | XTEP INTERNATIO | 0.002% | 97.228% |
| 6110 | M DIAS BRANCO S | 0.002% | 97.230% |
| 6111 | AIMS AMP CAPITA | 0.002% | 97.232% |
| 6112 | KWS SAAT AG | 0.002% | 97.234% |
| 6113 | MINATO BANK | 0.002% | 97.236% |
| 6114 | ZZZSAN-AI OIL C | 0.002% | 97.238% |
| 6115 | THAI VEGETABLE | 0.002% | 97.240% |
| 6116 | ENCE ENERGIA | 0.002% | 97.242% |
| 6117 | OTE(HELLENIC TL | 0.002% | 97.244% |
| 6118 | SUPER GROUP LTD | 0.002% | 97.246% |
| 6119 | TED BAKER PLC | 0.002% | 97.248% |
| 6120 | FLEXIGROUP LIMI | 0.002% | 97.249% |
| 6121 | CHANGYOU.COM LTD ADR ADR | 0.002% | 97.251% |
| 6122 | TURKIYE SINAI K | 0.002% | 97.253% |
| 6123 | REDES ENERGETIC | 0.002% | 97.255% |
| 6124 | DAI-DAN CO | 0.002% | 97.257% |
| 6125 | OKURA INDUSTRIA | 0.002% | 97.259% |
| 6126 | CAREER TECHNOLO | 0.002% | 97.261% |
| 6127 | POLA ORBIS HLDG | 0.002% | 97.263% |
| 6128 | SOLOR A/S | 0.002% | 97.265% |
| 6129 | KATAKURA INDS | 0.002% | 97.267% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6130 | HANSOL LCD INC | 0.002% | 97.268% |
| 6131 | DATA COMMUNICAT | 0.002% | 97.270% |
| 6132 | UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001 | 0.002% | 97.272% |
| 6133 | HAMAMATSU PHOTO | 0.002% | 97.274% |
| 6134 | CONSUN PHARMACE | 0.002% | 97.276% |
| 6135 | MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01 | 0.002% | 97.278% |
| 6136 | EP ENERGY CORP CL A COMMON STOCK USD.01 | 0.002% | 97.280% |
| 6137 | NETENT AB | 0.002% | 97.282% |
| 6138 | ICL-ISRAEL CHEM | 0.002% | 97.284% |
| 6139 | KASAI KOGYO CO | 0.002% | 97.285% |
| 6140 | KRONOS WORLDWIDE INC COMMON STOCK USD.01 | 0.002% | 97.287% |
| 6141 | ELBIT SYSTEMS L | 0.002% | 97.289% |
| 6142 | GUJARAT STATE F | 0.002% | 97.291% |
| 6143 | KT SKYLIFE CO L | 0.002% | 97.293% |
| 6144 | YUASA TRADING C | 0.002% | 97.295% |
| 6145 | GERDAU SA | 0.002% | 97.297% |
| 6146 | ONESAVINGS BANK | 0.002% | 97.299% |
| 6147 | XL AXIATA TBK P | 0.002% | 97.300% |
| 6148 | VAREX IMAGING CORP COMMON STOCK | 0.002% | 97.302% |
| 6149 | YUEXIU REAL ES | 0.002% | 97.304% |
| 6150 | BLACKMORES LTD | 0.002% | 97.306% |
| 6151 | POTBELLY CORP COMMON STOCK USD.01 | 0.002% | 97.308% |
| 6152 | YURTEC CORPORAT | 0.002% | 97.310% |
| 6153 | HEINEKEN MALAYS | 0.002% | 97.312% |
| 6154 | MODEC INC | 0.002% | 97.314% |
| 6155 | SUMITOMO SEIKA | 0.002% | 97.316% |
| 6156 | SINOFERT HOLDIN | 0.002% | 97.317% |
| 6157 | ESPEC CORP | 0.002% | 97.319% |
| 6158 | NITTETSU MINING | 0.002% | 97.321% |
| 6159 | DEUTSCHE BETEI | 0.002% | 97.323% |
| 6160 | TENMA CORPORATI | 0.002% | 97.325% |
| 6161 | SELECT HARVESTS | 0.002% | 97.327% |
| 6162 | GREEN REIT PLC | 0.002% | 97.329% |
| 6163 | INABA DENKISANG | 0.002% | 97.331% |
| 6164 | WOWOW INC | 0.002% | 97.332% |
| 6165 | FUTABA INDUSTRI | 0.002% | 97.334% |
| 6166 | DONG-A SOCIO | 0.002% | 97.336% |
| 6167 | PETMED EXPRESS INC COMMON STOCK USD.001 | 0.002% | 97.338% |
| 6168 | SDL PLC | 0.002% | 97.340% |
| 6169 | DELEK GROUP | 0.002% | 97.342% |
| 6170 | SHIKOKU CHEMICA | 0.002% | 97.344% |
| 6171 | AICHI CORPORATI | 0.002% | 97.345% |
| 6172 | SCSK CORPORATIO | 0.002% | 97.347% |
| 6173 | CLAIRVEST GROUP INC COMMON STOCK | 0.002% | 97.349% |
| 6174 | SANYANGIndustr | 0.002% | 97.351% |
| 6175 | GREATVIEW ASEPT | 0.002% | 97.353% |
| 6176 | KARUR VYSYA BAN | 0.002% | 97.355% |
| 6177 | POU SHENG INTL | 0.002% | 97.357% |
| 6178 | TOCHIGI BANK | 0.002% | 97.358% |
| 6179 | KOREA AEROSPACE | 0.002% | 97.360% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6180 | EPS CO LTD | 0.002% | 97.362% |
| 6181 | FIDEA HOLDINGS | 0.002% | 97.364% |
| 6182 | ALTISOURCE PORT | 0.002% | 97.366% |
| 6183 | TECHTARGET COMMON STOCK USD.001 | 0.002% | 97.368% |
| 6184 | QL RESOURCES BH | 0.002% | 97.370% |
| 6185 | PC DEPOT CORP | 0.002% | 97.371% |
| 6186 | TONG HSING ELEC | 0.002% | 97.373% |
| 6187 | CHARTER FINANCIAL CORP COMMON STOCK USD.01 | 0.002% | 97.375% |
| 6188 | AMOTECH CO LTD | 0.002% | 97.377% |
| 6189 | CITIZENS + NORTHERN CORP COMMON STOCK USD1.0 | 0.002% | 97.379% |
| 6190 | YAPI VE KREDI B | 0.002% | 97.381% |
| 6191 | HOSHINO RESORTS | 0.002% | 97.383% |
| 6192 | TAMRON CO LTD | 0.002% | 97.384% |
| 6193 | GUANGDONG NAN Y | 0.002% | 97.386% |
| 6194 | CECO ENVIRONMENTAL CORP COMMON STOCK USD.01 | 0.002% | 97.388% |
| 6195 | AES TIETE ENERG | 0.002% | 97.390% |
| 6196 | ORACLE FIN SERV | 0.002% | 97.392% |
| 6197 | VILMORIN CLAUSE | 0.002% | 97.394% |
| 6198 | CHINA MANMADE F | 0.002% | 97.395% |
| 6199 | SANKYO TATEYAMA | 0.002% | 97.397% |
| 6200 | JEOL | 0.002% | 97.399% |
| 6201 | RUSHYDRO PJSC ADR ADR | 0.002% | 97.401% |
| 6202 | JUST DIAL LTD | 0.002% | 97.403% |
| 6203 | S FOODS INC | 0.002% | 97.405% |
| 6204 | PARK ELECTROCHE | 0.002% | 97.406% |
| 6205 | HANDSOME CORP | 0.002% | 97.408% |
| 6206 | TUBOS REUNIDOS | 0.002% | 97.410% |
| 6207 | CHAOWEI POWER H | 0.002% | 97.412% |
| 6208 | 361 DEGREES INT | 0.002% | 97.414% |
| 6209 | BELC CO LTD | 0.002% | 97.416% |
| 6210 | BANK COOP AG | 0.002% | 97.417% |
| 6211 | HEUNG-A SHIPPIN | 0.002% | 97.419% |
| 6212 | BK OF SAGA | 0.002% | 97.421% |
| 6213 | PENDRAGON PLC | 0.002% | 97.423% |
| 6214 | NIEN HSING TEXT | 0.002% | 97.425% |
| 6215 | YPSOMED HOLDING | 0.002% | 97.427% |
| 6216 | FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01 | 0.002% | 97.428% |
| 6217 | BILL BARRETT CORP COMMON STOCK USD.001 | 0.002% | 97.430% |
| 6218 | BANGKOK DUSIT M | 0.002% | 97.432% |
| 6219 | LEMAITRE VASCULAR INC COMMON STOCK USD.01 | 0.002% | 97.434% |
| 6220 | MONARCH CASINO + RESORT INC COMMON STOCK USD.01 | 0.002% | 97.436% |
| 6221 | BELL AG - REG | 0.002% | 97.437% |
| 6222 | SAMSUNG C&T COR | 0.002% | 97.439% |
| 6223 | RENEWABLE ENERG | 0.002% | 97.441% |
| 6224 | ROBINSONS RETAI | 0.002% | 97.443% |
| 6225 | ATWOOD OCEANICS | 0.002% | 97.445% |
| 6226 | AIDA ENGINEERIN | 0.002% | 97.447% |
| 6227 | GEMDALE PROPERT | 0.002% | 97.448% |
| 6228 | SONUS NETWORKS INC COMMON STOCK USD.001 | 0.002% | 97.450% |
| 6229 | MAINSTREET EQUI | 0.002% | 97.452% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6230 | HURCO COMPANIES INC COMMON STOCK | 0.002% | 97.454% |
| 6231 | NIPPON PISTON R | 0.002% | 97.456% |
| 6232 | RIGNET INC COMMON STOCK USD.001 | 0.002% | 97.457% |
| 6233 | KALBE FARMA | 0.002% | 97.459% |
| 6234 | LENDINGTREE INC COMMON STOCK USD.01 | 0.002% | 97.461% |
| 6235 | JAMCO COPORATIN | 0.002% | 97.463% |
| 6236 | TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001 | 0.002% | 97.465% |
| 6237 | BES ENGINEERING | 0.002% | 97.466% |
| 6238 | MITANI CORP | 0.002% | 97.468% |
| 6239 | RIKEN VITAMIN C | 0.002% | 97.470% |
| 6240 | GOLDSUN DEV/CON | 0.002% | 97.472% |
| 6241 | HUNTER DOUGLAS | 0.002% | 97.474% |
| 6242 | GPO FIN INTERAC | 0.002% | 97.475% |
| 6243 | BEIJER ALMA AB | 0.002% | 97.477% |
| 6244 | CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01 | 0.002% | 97.479% |
| 6245 | WORLD ACCEPTANCE CORP COMMON STOCK | 0.002% | 97.481% |
| 6246 | TSUKISHIMA KIKA | 0.002% | 97.483% |
| 6247 | FUDO CONSTRUCTI | 0.002% | 97.484% |
| 6248 | TIPP24 SE | 0.002% | 97.486% |
| 6249 | YANGARRA RESOUR | 0.002% | 97.488% |
| 6250 | PETRONAS DAGANG | 0.002% | 97.490% |
| 6251 | ZOGENIX INC COMMON STOCK USD.001 | 0.002% | 97.492% |
| 6252 | HARASHIN CO LTD | 0.002% | 97.493% |
| 6253 | COLBUN S.A. | 0.002% | 97.495% |
| 6254 | MELISRON LTD | 0.002% | 97.497% |
| 6255 | CATHAY CONST | 0.002% | 97.499% |
| 6256 | ATRIUM LJUNGBER | 0.002% | 97.501% |
| 6257 | SHORETEL INC COMMON STOCK USD.001 | 0.002% | 97.502% |
| 6258 | KAGA ELECTRONIC | 0.002% | 97.504% |
| 6259 | MARCOPOLO SA | 0.002% | 97.506% |
| 6260 | DIVI'S LABORATO | 0.002% | 97.508% |
| 6261 | XXENTRIA TECHNO | 0.002% | 97.509% |
| 6262 | KOHNAN SHOJI | 0.002% | 97.511% |
| 6263 | VALSPAR CORP | 0.002% | 97.513% |
| 6264 | AKKA TECHNOLOGI | 0.002% | 97.515% |
| 6265 | DRAEGERWERK KGA | 0.002% | 97.517% |
| 6266 | SOLARTECH INTL | 0.002% | 97.518% |
| 6267 | DAI NIPPON TORY | 0.002% | 97.520% |
| 6268 | MACQUARIE ATLAS | 0.002% | 97.522% |
| 6269 | SP SETIA | 0.002% | 97.524% |
| 6270 | MERUS LABS INTE | 0.002% | 97.525% |
| 6271 | FIRST REIT | 0.002% | 97.527% |
| 6272 | MACAU LEGEND DE | 0.002% | 97.529% |
| 6273 | CALBEE INC | 0.002% | 97.531% |
| 6274 | IMAX CHINA HOLD | 0.002% | 97.532% |
| 6275 | LINX SA | 0.002% | 97.534% |
| 6276 | MAGNITOGORS-SPO | 0.002% | 97.536% |
| 6277 | MEDIDATA SOLUTIONS INC COMMON STOCK USD.01 | 0.002% | 97.538% |
| 6278 | DAIFUKU CO | 0.002% | 97.539% |
| 6279 | NESTLE INDIA | 0.002% | 97.541% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6280 | CEMENTIR S.p.A. | 0.002% | 97.543% |
| 6281 | ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.002% | 97.545% |
| 6282 | OPAP SA | 0.002% | 97.547% |
| 6283 | NAN KANG RUBB T | 0.002% | 97.548% |
| 6284 | CAVERION CORP | 0.002% | 97.550% |
| 6285 | DEA CAPITAL SPA | 0.002% | 97.552% |
| 6286 | TSUKUI CORP | 0.002% | 97.554% |
| 6287 | INDIGO BOOKS + MUSIC INC COMMON STOCK | 0.002% | 97.555% |
| 6288 | KRBL LTD | 0.002% | 97.557% |
| 6289 | NISHIMATSUYA CH | 0.002% | 97.559% |
| 6290 | NEOGENOMICS INC COMMON STOCK USD.001 | 0.002% | 97.561% |
| 6291 | UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333 | 0.002% | 97.562% |
| 6292 | GUANGSHEN RAILW | 0.002% | 97.564% |
| 6293 | ISELECT LTD | 0.002% | 97.566% |
| 6294 | AISAN INDUSTRY | 0.002% | 97.568% |
| 6295 | PEARSON STK | 0.002% | 97.569% |
| 6296 | GREEN CROSS HLD | 0.002% | 97.571% |
| 6297 | VECTRUS INC COMMON STOCK USD.01 | 0.002% | 97.573% |
| 6298 | CT REAL ESTATE | 0.002% | 97.575% |
| 6299 | BEIERSDORF AG | 0.002% | 97.576% |
| 6300 | GLORIOUS PROPER | 0.002% | 97.578% |
| 6301 | HORNBACK BAUMAR | 0.002% | 97.580% |
| 6302 | JAPAN DRILLING | 0.002% | 97.582% |
| 6303 | CONNECTICUT WATER SVC INC COMMON STOCK | 0.002% | 97.583% |
| 6304 | WCT HOLDINGS BH | 0.002% | 97.585% |
| 6305 | SHINNIHON CORP | 0.002% | 97.587% |
| 6306 | EXTREME NETWORKS INC COMMON STOCK USD.001 | 0.002% | 97.588% |
| 6307 | ACHILLES CORP | 0.002% | 97.590% |
| 6308 | GRUPO AEROMEXIC | 0.002% | 97.592% |
| 6309 | KOREA GAS CORP | 0.002% | 97.594% |
| 6310 | CALIAN GROUP LT | 0.002% | 97.595% |
| 6311 | BENI STABILI IT | 0.002% | 97.597% |
| 6312 | SRI REJEKI ISMA | 0.002% | 97.599% |
| 6313 | CHOICE PROPERTI | 0.002% | 97.601% |
| 6314 | GLORIA MATERIAL | 0.002% | 97.602% |
| 6315 | TEXHONG TEXTILE | 0.002% | 97.604% |
| 6316 | KENTUCKY FRIED | 0.002% | 97.606% |
| 6317 | JOHNSON OUTDOORS INC A COMMON STOCK USD.05 | 0.002% | 97.608% |
| 6318 | NETIA SA | 0.002% | 97.609% |
| 6319 | LIU CHONG HING | 0.002% | 97.611% |
| 6320 | SANSHIN ELECTRO | 0.002% | 97.613% |
| 6321 | GREIF INC CL B COMMON STOCK | 0.002% | 97.615% |
| 6322 | PKP CARGO SA | 0.002% | 97.616% |
| 6323 | SUNWAY BHD | 0.002% | 97.618% |
| 6324 | CHINA RESOURCES | 0.002% | 97.620% |
| 6325 | EIS ECZACIBASI | 0.002% | 97.621% |
| 6326 | GREAT LAKES DRE | 0.002% | 97.623% |
| 6327 | SHANGHAI FOSUN | 0.002% | 97.625% |
| 6328 | GODADDY INC CLASS A COMMON STOCK USD.001 | 0.002% | 97.627% |
| 6329 | TOBISHIMA CORP | 0.002% | 97.628% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6330 | DAEDUCK GDS | 0.002% | 97.630% |
| 6331 | AKEBONO BRAKE I | 0.002% | 97.632% |
| 6332 | ECO WORLD DEVL | 0.002% | 97.634% |
| 6333 | LAOX CO | 0.002% | 97.635% |
| 6334 | STARZEN CO LTD | 0.002% | 97.637% |
| 6335 | HUADIAN POWER I | 0.002% | 97.639% |
| 6336 | PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666 | 0.002% | 97.640% |
| 6337 | MIQUEL Y COSTAS | 0.002% | 97.642% |
| 6338 | SILICONWARE PRE | 0.002% | 97.644% |
| 6339 | CINCINNATI BELL INC COMMON STOCK USD.01 | 0.002% | 97.646% |
| 6340 | OKABE CO | 0.002% | 97.647% |
| 6341 | FUJI KYUKO CO L | 0.002% | 97.649% |
| 6342 | EUROMONEY INST | 0.002% | 97.651% |
| 6343 | FBD HLDGS | 0.002% | 97.652% |
| 6344 | STEF-TFE NEW | 0.002% | 97.654% |
| 6345 | INTERNATIONAL M | 0.002% | 97.656% |
| 6346 | KEPCO PLANT SER | 0.002% | 97.658% |
| 6347 | TT ELECTRONICS | 0.002% | 97.659% |
| 6348 | JIH SUN FINANCI | 0.002% | 97.661% |
| 6349 | COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01 | 0.002% | 97.663% |
| 6350 | JSP CORP | 0.002% | 97.664% |
| 6351 | VERA BRADLEY INC COMMON STOCK | 0.002% | 97.666% |
| 6352 | GPO AEROPORTUAR | 0.002% | 97.668% |
| 6353 | LOJAS AMERICANA | 0.002% | 97.670% |
| 6354 | COMDIRECT BANK | 0.002% | 97.671% |
| 6355 | PIAGGIO | 0.002% | 97.673% |
| 6356 | SUNDARAM FINANC | 0.002% | 97.675% |
| 6357 | YOSHINOYA D&C C | 0.002% | 97.676% |
| 6358 | GUOCOLAND LTD | 0.002% | 97.678% |
| 6359 | SEA HOLDINGS LT | 0.002% | 97.680% |
| 6360 | BAZAARVOICE INC COMMON STOCK USD.0001 | 0.002% | 97.681% |
| 6361 | COMBA TELECOM S | 0.002% | 97.683% |
| 6362 | AKR CORPORINDO | 0.002% | 97.685% |
| 6363 | FRP HOLDINGS INC COMMON STOCK USD.1 | 0.002% | 97.687% |
| 6364 | UNITIL CORP COMMON STOCK | 0.002% | 97.688% |
| 6365 | COLTENE HOLDI | 0.002% | 97.690% |
| 6366 | PETS AT HOME GR | 0.002% | 97.692% |
| 6367 | AKASTOR ASA | 0.002% | 97.693% |
| 6368 | GEOX S.P.A. | 0.002% | 97.695% |
| 6369 | MEETME INC COMMON STOCK USD.001 | 0.002% | 97.697% |
| 6370 | NEWOCEAN ENERGY | 0.002% | 97.699% |
| 6371 | BASSETT FURNITURE INDS COMMON STOCK USD5.0 | 0.002% | 97.700% |
| 6372 | RAYSEARCH LABOR | 0.002% | 97.702% |
| 6373 | MACQUARIE LEISU | 0.002% | 97.704% |
| 6374 | POS MALAYSIA | 0.002% | 97.705% |
| 6375 | DSP GROUP INC | 0.002% | 97.707% |
| 6376 | UNITED INTL ENT | 0.002% | 97.709% |
| 6377 | CSW INDUSTRIALS INC COMMON STOCK USD.01 | 0.002% | 97.710% |
| 6378 | CLEARWATER SEAF | 0.002% | 97.712% |
| 6379 | SENEX ENERGY LT | 0.002% | 97.714% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6380 | TOSEI CORP | 0.002% | 97.715% |
| 6381 | KANSAI URBAN BA | 0.002% | 97.717% |
| 6382 | TOLI CORP | 0.002% | 97.719% |
| 6383 | SMI HOLDINGS GR | 0.002% | 97.721% |
| 6384 | NATIONAL CINEMEDIA INC COMMON STOCK USD.01 | 0.002% | 97.722% |
| 6385 | FUJIBO HOLDINGS | 0.002% | 97.724% |
| 6386 | JOYFUL HONDA CO | 0.002% | 97.726% |
| 6387 | UNILEVER INDONE | 0.002% | 97.727% |
| 6388 | SONG WON IND | 0.002% | 97.729% |
| 6389 | EASTERN & ORIEN | 0.002% | 97.731% |
| 6390 | Sponda Oyj | 0.002% | 97.732% |
| 6391 | ETALON GROUP-GD | 0.002% | 97.734% |
| 6392 | RECTICEL | 0.002% | 97.736% |
| 6393 | OTONOMY INC COMMON STOCK USD.001 | 0.002% | 97.737% |
| 6394 | ORIENT SEMICOND | 0.002% | 97.739% |
| 6395 | AOI ELECTRONICS | 0.002% | 97.741% |
| 6396 | ELIA SYS OPERAT | 0.002% | 97.742% |
| 6397 | DAISO CO | 0.002% | 97.744% |
| 6398 | BOUSTEAD HLDGS | 0.002% | 97.746% |
| 6399 | KLAB INC | 0.002% | 97.747% |
| 6400 | NUFLARE TECHNOL | 0.002% | 97.749% |
| 6401 | MIDDLESEX WATER CO COMMON STOCK | 0.002% | 97.751% |
| 6402 | NICHIDEN CORP | 0.002% | 97.752% |
| 6403 | HOSOKAWA MICRON | 0.002% | 97.754% |
| 6404 | NIPPON BEET SUG | 0.002% | 97.756% |
| 6405 | BIOTEST AG | 0.002% | 97.758% |
| 6406 | TAYCA CORP | 0.002% | 97.759% |
| 6407 | KOREA KOLMAR CO | 0.002% | 97.761% |
| 6408 | STAR MICRONICS | 0.002% | 97.763% |
| 6409 | CHINA STEEL CHE | 0.002% | 97.764% |
| 6410 | INTERTAIN GROUP | 0.002% | 97.766% |
| 6411 | REGIONAL MANAGEMENT CORP COMMON STOCK USD.1 | 0.002% | 97.768% |
| 6412 | HIMART CO LTD | 0.002% | 97.769% |
| 6413 | EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.002% | 97.771% |
| 6414 | INTERSERVE PLC | 0.002% | 97.773% |
| 6415 | AMARA RAJA BATT | 0.002% | 97.774% |
| 6416 | TITAN MACHINERY INC COMMON STOCK USD.00001 | 0.002% | 97.776% |
| 6417 | LIANHUA SUPERMA | 0.002% | 97.778% |
| 6418 | SHANGHAI DASHEN | 0.002% | 97.779% |
| 6419 | TAIFLEX SCIENTI | 0.002% | 97.781% |
| 6420 | ALPEN CO LTD | 0.002% | 97.783% |
| 6421 | ELIS SA | 0.002% | 97.784% |
| 6422 | CGN MEIYA POWER | 0.002% | 97.786% |
| 6423 | TAKARA LEBEN CO | 0.002% | 97.788% |
| 6424 | ZEHNDER GROUP A | 0.002% | 97.789% |
| 6425 | ASIA VITAL COMP | 0.002% | 97.791% |
| 6426 | VIRTUS HEALTH L | 0.002% | 97.793% |
| 6427 | BUKIT SEMBAWNG | 0.002% | 97.794% |
| 6428 | CHINA SINGYES S | 0.002% | 97.796% |
| 6429 | LAI SUN DEVELOP | 0.002% | 97.798% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6430 | HAMAKYOREX CO L | 0.002% | 97.799% |
| 6431 | DEVRO | 0.002% | 97.801% |
| 6432 | ZERIA PHARMACEU | 0.002% | 97.803% |
| 6433 | SPARTAN MOTORS INC COMMON STOCK USD.01 | 0.002% | 97.804% |
| 6434 | PROCTOR&GAMBLE | 0.002% | 97.806% |
| 6435 | JASA MARGA | 0.002% | 97.807% |
| 6436 | DAINIPPON PHARM | 0.002% | 97.809% |
| 6437 | BENEFIT ONE INC | 0.002% | 97.811% |
| 6438 | EXMAR | 0.002% | 97.812% |
| 6439 | BLOOMAGE BIOTEC | 0.002% | 97.814% |
| 6440 | STERLING CONSTRUCTION CO COMMON STOCK USD.01 | 0.002% | 97.816% |
| 6441 | FERROTEC CORP | 0.002% | 97.817% |
| 6442 | GREENCROSS LTD | 0.002% | 97.819% |
| 6443 | KOC HOLDING AS | 0.002% | 97.821% |
| 6444 | LOPEZ HOLDINGS | 0.002% | 97.822% |
| 6445 | FINANCIAL PRODU | 0.002% | 97.824% |
| 6446 | HALLMARK FINL SERVICES INC COMMON STOCK USD.18 | 0.002% | 97.826% |
| 6447 | PANDOX AB | 0.002% | 97.827% |
| 6448 | ALUMINUM CORP OF CHINA ADR ADR | 0.002% | 97.829% |
| 6449 | IRISH CONTINENT | 0.002% | 97.831% |
| 6450 | AP THAILAND PCL | 0.002% | 97.832% |
| 6451 | SUPREME INDS INC CLASS A COMMON STOCK USD.1 | 0.002% | 97.834% |
| 6452 | TIBET WATER RES | 0.002% | 97.836% |
| 6453 | HOTAI MOTOR CO | 0.002% | 97.837% |
| 6454 | LIPPO MALLS IN | 0.002% | 97.839% |
| 6455 | SHENG SIONG GRO | 0.002% | 97.840% |
| 6456 | CARD FACTORY PL | 0.002% | 97.842% |
| 6457 | ADDTECH AB B SH | 0.002% | 97.844% |
| 6458 | LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01 | 0.002% | 97.845% |
| 6459 | DAIWA INDUSTRIE | 0.002% | 97.847% |
| 6460 | SHORE BANCSHARES INC COMMON STOCK USD.01 | 0.002% | 97.849% |
| 6461 | WILLDAN GROUP I | 0.002% | 97.850% |
| 6462 | SCHOELLER BLECK | 0.002% | 97.852% |
| 6463 | KEPPEL INFRASTR | 0.002% | 97.854% |
| 6464 | MIRAMAR HTEL & | 0.002% | 97.855% |
| 6465 | HIQ INTERNATIONAL | 0.002% | 97.857% |
| 6466 | GULLIVER INTERN | 0.002% | 97.859% |
| 6467 | CHINA NATIONAL | 0.002% | 97.860% |
| 6468 | MAGNUM BERHAD | 0.002% | 97.862% |
| 6469 | CITI TRENDS INC COMMON STOCK USD.01 | 0.002% | 97.863% |
| 6470 | SUN INTL LTD | 0.002% | 97.865% |
| 6471 | DEPO AUTO PARTS | 0.002% | 97.867% |
| 6472 | XINJIANG GOLDWI | 0.002% | 97.868% |
| 6473 | TOYO KANETSU KK | 0.002% | 97.870% |
| 6474 | SHIMIZU BANK | 0.002% | 97.872% |
| 6475 | ANTENA 3 DE TEL | 0.002% | 97.873% |
| 6476 | SMS CO LTD | 0.002% | 97.875% |
| 6477 | PHOENIX HLDGS L | 0.002% | 97.877% |
| 6478 | AUSTRIA TECHNOL | 0.002% | 97.878% |
| 6479 | S.M. ENTERTAINM | 0.002% | 97.880% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6480 | CERVECERIAS UNI | 0.002% | 97.881% |
| 6481 | RANK GROUP PLC | 0.002% | 97.883% |
| 6482 | POLYTEC HOLDING | 0.002% | 97.885% |
| 6483 | OBEROI REALTY L | 0.002% | 97.886% |
| 6484 | SPH REIT | 0.002% | 97.888% |
| 6485 | ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01 | 0.002% | 97.890% |
| 6486 | SSANGYONG MOTOR | 0.002% | 97.891% |
| 6487 | UNIBAIL-RODAMCO | 0.002% | 97.893% |
| 6488 | KVAERNER ASA | 0.002% | 97.894% |
| 6489 | CHONG HONG CONS | 0.002% | 97.896% |
| 6490 | ATRIUM EUROPEAN | 0.002% | 97.898% |
| 6491 | ORIENTAL HLDGS | 0.002% | 97.899% |
| 6492 | XING AG | 0.002% | 97.901% |
| 6493 | ASSET MANAGERS | 0.002% | 97.903% |
| 6494 | INDIABULL REAL | 0.002% | 97.904% |
| 6495 | SUFFOLK BANCORP COMMON STOCK USD2.5 | 0.002% | 97.906% |
| 6496 | YAMAZEN CORPORA | 0.002% | 97.907% |
| 6497 | ENPLAS CORP | 0.002% | 97.909% |
| 6498 | HIBERNIA REIT P | 0.002% | 97.911% |
| 6499 | BOYAA INTERACTI | 0.002% | 97.912% |
| 6500 | BANK PEKAO | 0.002% | 97.914% |
| 6501 | FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01 | 0.002% | 97.915% |
| 6502 | DIP CORPORATION | 0.002% | 97.917% |
| 6503 | WINCANTON | 0.002% | 97.919% |
| 6504 | NORTH MINING SH | 0.002% | 97.920% |
| 6505 | UEM SUNRISE BHD | 0.002% | 97.922% |
| 6506 | SEOHEE CONSTRUC | 0.002% | 97.924% |
| 6507 | TOKUSHU TOKAI H | 0.002% | 97.925% |
| 6508 | CMC MAGNETICS C | 0.002% | 97.927% |
| 6509 | GREATEK ELECTRO | 0.002% | 97.928% |
| 6510 | ESSENTIAL ENERG | 0.002% | 97.930% |
| 6511 | PARCO CO | 0.002% | 97.932% |
| 6512 | PALFINGER AG | 0.002% | 97.933% |
| 6513 | BULTEN AB | 0.002% | 97.935% |
| 6514 | SINO THAI EN,FG | 0.002% | 97.936% |
| 6515 | SUPER-SOL | 0.002% | 97.938% |
| 6516 | LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01 | 0.002% | 97.940% |
| 6517 | YOUNGONE CORP | 0.002% | 97.941% |
| 6518 | DR.CI:LABO CO L | 0.002% | 97.943% |
| 6519 | MARCO POLO DEV | 0.002% | 97.944% |
| 6520 | ANGLO PACIFIC G | 0.002% | 97.946% |
| 6521 | ESPRINET SPA | 0.002% | 97.948% |
| 6522 | FREEMAN FINANCI | 0.002% | 97.949% |
| 6523 | TOKAI CORP/GIFU | 0.002% | 97.951% |
| 6524 | SUMIDA ELECTRIC | 0.002% | 97.952% |
| 6525 | HUANENG POWER I | 0.002% | 97.954% |
| 6526 | CORP COMERCI SA | 0.002% | 97.956% |
| 6527 | KAJARIA CERAMIC | 0.002% | 97.957% |
| 6528 | NYRSTAR NV | 0.002% | 97.959% |
| 6529 | KPIT TECHNOLOGI | 0.002% | 97.960% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6530 | FIRST BANCORP INC/ME COMMON STOCK USD.01 | 0.002% | 97.962% |
| 6531 | CHUNG HUNG STEE | 0.002% | 97.964% |
| 6532 | SHINKO PLANTECH | 0.002% | 97.965% |
| 6533 | LAWSON | 0.002% | 97.967% |
| 6534 | GODREJ CONSUMER | 0.002% | 97.968% |
| 6535 | CEDAR REALTY TRUST INC REIT USD.06 | 0.002% | 97.970% |
| 6536 | ASIA PACIFIC TE | 0.002% | 97.972% |
| 6537 | LIVZON PHARMACE | 0.002% | 97.973% |
| 6538 | WEST MARINE INC COMMON STOCK USD.001 | 0.002% | 97.975% |
| 6539 | CPMC HLDGS LTD | 0.002% | 97.976% |
| 6540 | NISSIN SUGAR HO | 0.002% | 97.978% |
| 6541 | KONGSBERG AUTOM | 0.002% | 97.980% |
| 6542 | CHINA OIL & GAS | 0.002% | 97.981% |
| 6543 | SIAM COMMERCIAL | 0.002% | 97.983% |
| 6544 | BTB REAL ESTATE | 0.002% | 97.984% |
| 6545 | HONGHUA GROUP L | 0.002% | 97.986% |
| 6546 | ALTRI SGPS S.A. | 0.002% | 97.988% |
| 6547 | ALE PROPERTY TR | 0.002% | 97.989% |
| 6548 | FINNAIR | 0.002% | 97.991% |
| 6549 | AA PLC | 0.002% | 97.992% |
| 6550 | VAUDOISE ASSURA | 0.002% | 97.994% |
| 6551 | PHOENIX MECANO | 0.002% | 97.995% |
| 6552 | CAPITAL® PRO | 0.002% | 97.997% |
| 6553 | MANITOU | 0.002% | 97.999% |
| 6554 | READING INTERNATIONAL INC A COMMON STOCK USD.01 | 0.002% | 98.000% |
| 6555 | CHINA SHINEWAY | 0.002% | 98.002% |
| 6556 | DAE DUCK ELECTR | 0.002% | 98.003% |
| 6557 | INTERSHOP HOLDI | 0.002% | 98.005% |
| 6558 | CELADON GROUP INC COMMON STOCK USD.033 | 0.002% | 98.007% |
| 6559 | TAIWAN SURFACE | 0.002% | 98.008% |
| 6560 | SUPERIOR UNIFORM GROUP INC COMMON STOCK | 0.002% | 98.010% |
| 6561 | GLOBERIDE INC | 0.002% | 98.011% |
| 6562 | SANSIRI PUBLIC | 0.002% | 98.013% |
| 6563 | KAWADA TECHNOLO | 0.002% | 98.014% |
| 6564 | CHUNG HSIN ELEC | 0.002% | 98.016% |
| 6565 | SAKAI CHEMICAL | 0.002% | 98.018% |
| 6566 | STANDARD FOODS | 0.002% | 98.019% |
| 6567 | GRAHAM CORP COMMON STOCK USD.1 | 0.002% | 98.021% |
| 6568 | HYUNDAI DS,OLD | 0.002% | 98.022% |
| 6569 | PROSPERITY REIT | 0.002% | 98.024% |
| 6570 | WINMARK CORP COMMON STOCK | 0.002% | 98.025% |
| 6571 | SYSTEMAX INC COMMON STOCK USD.01 | 0.002% | 98.027% |
| 6572 | NOVA MEASURING | 0.002% | 98.029% |
| 6573 | NORTHERN BLIZZA | 0.002% | 98.030% |
| 6574 | INDAH KIAT PULP | 0.002% | 98.032% |
| 6575 | SPIRE HEALTHCAR | 0.002% | 98.033% |
| 6576 | CHOLAMANDALAM I | 0.002% | 98.035% |
| 6577 | ALPHA NETWORKS | 0.002% | 98.036% |
| 6578 | OPPENHEIMER HLD | 0.002% | 98.038% |
| 6579 | PETRONAS GAS | 0.002% | 98.039% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6580 | PENNS WOODS BANCORP INC COMMON STOCK USD8.33 | 0.002% | 98.041% |
| 6581 | RECRUIT HOLDING | 0.002% | 98.043% |
| 6582 | MPACT LIMITED | 0.002% | 98.044% |
| 6583 | SAFILO GROUP SP | 0.002% | 98.046% |
| 6584 | UOB-KAY HIAN HO | 0.002% | 98.047% |
| 6585 | TV TOKYO HLDG C | 0.002% | 98.049% |
| 6586 | GREAT EASTERN H | 0.002% | 98.050% |
| 6587 | NIPPON PAINT CO | 0.002% | 98.052% |
| 6588 | UMH PROP INC | 0.002% | 98.054% |
| 6589 | OPERA SOFTWARE | 0.002% | 98.055% |
| 6590 | ANANDA DEVELOPM | 0.002% | 98.057% |
| 6591 | NTT URBAN DEVEL | 0.002% | 98.058% |
| 6592 | RMP ENERGY INC | 0.002% | 98.060% |
| 6593 | DAWNRAYS PHARMS | 0.002% | 98.061% |
| 6594 | NICHII GAKKAN C | 0.002% | 98.063% |
| 6595 | TOCALO CO LTD | 0.002% | 98.064% |
| 6596 | ASCOPIAVE SPA | 0.002% | 98.066% |
| 6597 | STOCKMANN OYJ A | 0.002% | 98.067% |
| 6598 | DOUTOR NICHIRES | 0.002% | 98.069% |
| 6599 | S1 CORP | 0.002% | 98.071% |
| 6600 | CHENIERE ENERGY PART LP HOLD COMMON STOCK | 0.002% | 98.072% |
| 6601 | ALTICE NV | 0.002% | 98.074% |
| 6602 | CSI PROPERTIES | 0.002% | 98.075% |
| 6603 | GIGASTORAGE COR | 0.002% | 98.077% |
| 6604 | HANON SYSTEMS | 0.002% | 98.078% |
| 6605 | YANZHOU COAL MI | 0.002% | 98.080% |
| 6606 | SPIE SA | 0.002% | 98.081% |
| 6607 | B/E AEROSPACE INC COMMON STOCK USD.01 | 0.002% | 98.083% |
| 6608 | CENT PATTANA PU | 0.002% | 98.084% |
| 6609 | CROMPTON GREAVE | 0.002% | 98.086% |
| 6610 | FUNAI ELECTRIC | 0.002% | 98.088% |
| 6611 | RIPLEY CORP SA | 0.002% | 98.089% |
| 6612 | mitsui + CO LTD SPONS ADR ADR | 0.002% | 98.091% |
| 6613 | MK ELECTRON | 0.002% | 98.092% |
| 6614 | NICE HOLDINGS C | 0.002% | 98.094% |
| 6615 | ASAHI CO LTD | 0.002% | 98.095% |
| 6616 | TAIWAN LAND DEV | 0.002% | 98.097% |
| 6617 | PARTNER COMMUNI | 0.002% | 98.098% |
| 6618 | FRANKLIN COVEY CO COMMON STOCK USD.05 | 0.002% | 98.100% |
| 6619 | SK TELECOM ADR | 0.002% | 98.101% |
| 6620 | CHINESE ESTATES | 0.002% | 98.103% |
| 6621 | SOL SPA | 0.002% | 98.104% |
| 6622 | PHX ENERGY SERV | 0.002% | 98.106% |
| 6623 | ELECTRA | 0.002% | 98.108% |
| 6624 | MEC COMPANY LTD | 0.002% | 98.109% |
| 6625 | LIQUIDITY SERVICES INC COMMON STOCK USD.001 | 0.002% | 98.111% |
| 6626 | AYGAZ | 0.002% | 98.112% |
| 6627 | EVERI HOLDINGS INC COMMON STOCK USD.001 | 0.002% | 98.114% |
| 6628 | MENORA MIVTACHI | 0.002% | 98.115% |
| 6629 | MCMILLAN SHAKES | 0.002% | 98.117% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6630 | SURTECO SE | 0.002% | 98.118% |
| 6631 | CK LIFE SCIENCE | 0.002% | 98.120% |
| 6632 | CONCENTRADORA | 0.002% | 98.121% |
| 6633 | SUNNINGDALE TEC | 0.002% | 98.123% |
| 6634 | HARMONIC DRIVE | 0.002% | 98.124% |
| 6635 | PACT GROUP HOLD | 0.002% | 98.126% |
| 6636 | YANGTZE OPT FIB | 0.002% | 98.127% |
| 6637 | CHINA OCEANWIDE | 0.002% | 98.129% |
| 6638 | INARI AMERTRON | 0.002% | 98.130% |
| 6639 | BANCO POPULAR E | 0.002% | 98.132% |
| 6640 | AEON FANTASY CO | 0.002% | 98.134% |
| 6641 | PARIS ORLEANS S | 0.002% | 98.135% |
| 6642 | KAMEI CORP | 0.002% | 98.137% |
| 6643 | LENNAR CORP B SHS COMMON STOCK USD.1 | 0.002% | 98.138% |
| 6644 | GMO PAYMENT GAT | 0.002% | 98.140% |
| 6645 | INFOCOM CORP | 0.002% | 98.141% |
| 6646 | APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001 | 0.002% | 98.143% |
| 6647 | SHRIRAM CITY UN | 0.002% | 98.144% |
| 6648 | SMK CORP | 0.002% | 98.146% |
| 6649 | TIAN AN CHINA I | 0.002% | 98.147% |
| 6650 | SWORD GROUP | 0.002% | 98.149% |
| 6651 | SEIKITOKYU KOGY | 0.002% | 98.150% |
| 6652 | WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0 | 0.002% | 98.152% |
| 6653 | BOSCH LTD | 0.002% | 98.153% |
| 6654 | GOLDFIELD CORP COMMON STOCK USD.1 | 0.002% | 98.155% |
| 6655 | GLAXOSMITHKLINE | 0.002% | 98.156% |
| 6656 | DENKI KOGYO CO | 0.002% | 98.158% |
| 6657 | PARKER DRILLING CO COMMON STOCK USD.167 | 0.002% | 98.159% |
| 6658 | SANYO DENKI CO | 0.002% | 98.161% |
| 6659 | ABC-MART INC | 0.002% | 98.162% |
| 6660 | GOODBABY INTERN | 0.002% | 98.164% |
| 6661 | SURMODICS INC COMMON STOCK USD.05 | 0.002% | 98.165% |
| 6662 | TUPY SA | 0.002% | 98.167% |
| 6663 | ROBERT WALTERS | 0.002% | 98.168% |
| 6664 | TCL MULTIMEDIA | 0.002% | 98.170% |
| 6665 | AHRESTY CORP | 0.002% | 98.171% |
| 6666 | RYOYO ELECTRO C | 0.002% | 98.173% |
| 6667 | WARABEYA NICHII | 0.002% | 98.174% |
| 6668 | FILINVEST LAND | 0.002% | 98.176% |
| 6669 | CHEMRING GROUP | 0.002% | 98.177% |
| 6670 | UNIVERSAL CEMEN | 0.002% | 98.179% |
| 6671 | SHW AG | 0.002% | 98.180% |
| 6672 | CESC | 0.002% | 98.182% |
| 6673 | CHINA COAL ENER | 0.002% | 98.183% |
| 6674 | ZOOPLA PROPERTY | 0.002% | 98.185% |
| 6675 | CONTANGO OIL + GAS COMMON STOCK USD.04 | 0.002% | 98.186% |
| 6676 | CORPORATE TRAVE | 0.002% | 98.188% |
| 6677 | WPP AUNZ LTD | 0.002% | 98.189% |
| 6678 | SPEEDY HIRE PLC | 0.002% | 98.191% |
| 6679 | HAPPINET CORP | 0.002% | 98.192% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6680 | BLACK KNIGHT FINANCIAL CL A COMMON STOCK USD.0001 | 0.002% | 98.194% |
| 6681 | ZINWELL CORP | 0.002% | 98.195% |
| 6682 | CHINA LILANG LT | 0.001% | 98.197% |
| 6683 | MERCURIES & ASS | 0.001% | 98.198% |
| 6684 | MEDY-TOX INC | 0.001% | 98.200% |
| 6685 | XINJIANG XINXIN | 0.001% | 98.201% |
| 6686 | SINGAMAS CONTAI | 0.001% | 98.203% |
| 6687 | TAI CHEUNG HLDG | 0.001% | 98.204% |
| 6688 | KONGSBERG GRUPP | 0.001% | 98.206% |
| 6689 | LPN DEVELOPMENT | 0.001% | 98.207% |
| 6690 | FUJITSU KIDEN | 0.001% | 98.209% |
| 6691 | HYDRO ONE LTD | 0.001% | 98.210% |
| 6692 | CHINA REINSURAN | 0.001% | 98.212% |
| 6693 | ELECTRO SCIENTIFIC INDS INC COMMON STOCK | 0.001% | 98.213% |
| 6694 | K.C. TECH | 0.001% | 98.215% |
| 6695 | DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01 | 0.001% | 98.216% |
| 6696 | DUNELM GROUP PL | 0.001% | 98.218% |
| 6697 | FUJIMORI KOGYO | 0.001% | 98.219% |
| 6698 | SIPEF(PLANT FIN | 0.001% | 98.221% |
| 6699 | MINISTOP CO | 0.001% | 98.222% |
| 6700 | GENTING PLANTA | 0.001% | 98.224% |
| 6701 | CHINA GREENLAND | 0.001% | 98.225% |
| 6702 | CUTERA INC COMMON STOCK USD.001 | 0.001% | 98.227% |
| 6703 | CELLCOM ISRAEL | 0.001% | 98.228% |
| 6704 | MANILA ELECTRIC | 0.001% | 98.230% |
| 6705 | SILVER SPRING NETWORKS INC COMMON STOCK USD.001 | 0.001% | 98.231% |
| 6706 | WILH. WILHELMSE | 0.001% | 98.233% |
| 6707 | NIPPON THOMPSON | 0.001% | 98.234% |
| 6708 | FORHOUSE CORP | 0.001% | 98.236% |
| 6709 | MOTA ENGIL SGPS | 0.001% | 98.237% |
| 6710 | NISSHIN SEIFUN | 0.001% | 98.239% |
| 6711 | INABATA & CO | 0.001% | 98.240% |
| 6712 | KAVERI SEED CO | 0.001% | 98.242% |
| 6713 | JASMINE INTERNA | 0.001% | 98.243% |
| 6714 | NOJIMA CORP | 0.001% | 98.245% |
| 6715 | RICH DEVELOPMEN | 0.001% | 98.246% |
| 6716 | PLAYMATES TOYS | 0.001% | 98.248% |
| 6717 | FORUS S.A. | 0.001% | 98.249% |
| 6718 | VILLAGE SUPERMA | 0.001% | 98.250% |
| 6719 | VARDHMAN TEXTIL | 0.001% | 98.252% |
| 6720 | DNO INTERNATION | 0.001% | 98.253% |
| 6721 | ONE LIBERTY PRO | 0.001% | 98.255% |
| 6722 | FOLKESTONE EDU | 0.001% | 98.256% |
| 6723 | SHILOH INDUSTRIES INC COMMON STOCK USD.01 | 0.001% | 98.258% |
| 6724 | LPKF LASER & EL | 0.001% | 98.259% |
| 6725 | CROCS INC COMMON STOCK USD.001 | 0.001% | 98.261% |
| 6726 | BRUNELLO CUCINE | 0.001% | 98.262% |
| 6727 | ACOM CO | 0.001% | 98.264% |
| 6728 | ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01 | 0.001% | 98.265% |
| 6729 | JAHWA ELECTRONI | 0.001% | 98.267% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6730 | GRIEG SEAFOOD A | 0.001% | 98.268% |
| 6731 | NEXPOINT RESIDENTIAL REIT USD.01 | 0.001% | 98.270% |
| 6732 | SUMMIT INDUSTRI | 0.001% | 98.271% |
| 6733 | NORITSU KOKI CO | 0.001% | 98.273% |
| 6734 | SHANDONG CHENMI | 0.001% | 98.274% |
| 6735 | ERA GROUP INC COMMON STOCK USD.01 | 0.001% | 98.275% |
| 6736 | MASISA SA | 0.001% | 98.277% |
| 6737 | NATIONAL STORAG | 0.001% | 98.278% |
| 6738 | STABILUS SA | 0.001% | 98.280% |
| 6739 | SHINDENGEN ELEC | 0.001% | 98.281% |
| 6740 | MAN SE | 0.001% | 98.283% |
| 6741 | YOROZU CORP | 0.001% | 98.284% |
| 6742 | COSCO INTERNATI | 0.001% | 98.286% |
| 6743 | RIDLEY CORP LTD | 0.001% | 98.287% |
| 6744 | ALLIED PROPERTI | 0.001% | 98.289% |
| 6745 | T-GAIA CORP | 0.001% | 98.290% |
| 6746 | TSURUMI MFG CO | 0.001% | 98.292% |
| 6747 | CONCORD NEW ENE | 0.001% | 98.293% |
| 6748 | NIDEC CORPORATI | 0.001% | 98.294% |
| 6749 | ALTERRA POWER C | 0.001% | 98.296% |
| 6750 | TEKFEN HOLDING | 0.001% | 98.297% |
| 6751 | OBAYASHI ROAD C | 0.001% | 98.299% |
| 6752 | OBIC | 0.001% | 98.300% |
| 6753 | DABUR INDIA LTD | 0.001% | 98.302% |
| 6754 | BKW ENERGIE AG | 0.001% | 98.303% |
| 6755 | PAYPOINT | 0.001% | 98.305% |
| 6756 | HUNG POO CONSTR | 0.001% | 98.306% |
| 6757 | LSB INDUSTRIES INC COMMON STOCK USD.1 | 0.001% | 98.308% |
| 6758 | BERJAYA CORPORA | 0.001% | 98.309% |
| 6759 | KUSURI NO AOKI | 0.001% | 98.310% |
| 6760 | EVS BROADCAST E | 0.001% | 98.312% |
| 6761 | LI PENG ENTERPR | 0.001% | 98.313% |
| 6762 | IGB REAL ESTATE | 0.001% | 98.315% |
| 6763 | NORITAKE CO | 0.001% | 98.316% |
| 6764 | COSCO CAPITAL I | 0.001% | 98.318% |
| 6765 | MERIDIAN ENERGY | 0.001% | 98.319% |
| 6766 | CHUBU SHIRYO CO | 0.001% | 98.321% |
| 6767 | MEDICLINIC INTE | 0.001% | 98.322% |
| 6768 | COSCO CORPORATI | 0.001% | 98.324% |
| 6769 | NEUROCRINE BIOS | 0.001% | 98.325% |
| 6770 | STAR CRUISES LT | 0.001% | 98.326% |
| 6771 | FUKUSHIMA BANK | 0.001% | 98.328% |
| 6772 | ACCESS NATIONAL CORP COMMON STOCK USD.835 | 0.001% | 98.329% |
| 6773 | EUROPAC PAPELES | 0.001% | 98.331% |
| 6774 | IONIS PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.001% | 98.332% |
| 6775 | IP GROUP | 0.001% | 98.334% |
| 6776 | GUANGSHEN RAILW | 0.001% | 98.335% |
| 6777 | 13 HOLDINGS LTD | 0.001% | 98.336% |
| 6778 | UNID CO LTD | 0.001% | 98.338% |
| 6779 | DISCO CORPORATI | 0.001% | 98.339% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6780 | MUELLER INDUSTRIES INC SUBORDINATED 03/27 6 | 0.001% | 98.341% |
| 6781 | HILL INTERNATIONAL INC COMMON STOCK USD.0001 | 0.001% | 98.342% |
| 6782 | BOMBARDIER INC | 0.001% | 98.344% |
| 6783 | CAMBRIDGE INDUS | 0.001% | 98.345% |
| 6784 | NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01 | 0.001% | 98.346% |
| 6785 | RINNAI CORP | 0.001% | 98.348% |
| 6786 | SREI INFRASTRUC | 0.001% | 98.349% |
| 6787 | BEIJING NORTH S | 0.001% | 98.351% |
| 6788 | ZAGG INC COMMON STOCK USD.001 | 0.001% | 98.352% |
| 6789 | ZUIKO CORP | 0.001% | 98.354% |
| 6790 | MEARS GROUP PLC | 0.001% | 98.355% |
| 6791 | YUEXIU TRANSPOR | 0.001% | 98.356% |
| 6792 | BGF RETAIL CO L | 0.001% | 98.358% |
| 6793 | BANCO BTG PACTU | 0.001% | 98.359% |
| 6794 | HEARTLAND NEW Z | 0.001% | 98.361% |
| 6795 | CRAFT BREWERS A | 0.001% | 98.362% |
| 6796 | ANICOM HOLDINGS | 0.001% | 98.364% |
| 6797 | TELSTRA CORP-AD | 0.001% | 98.365% |
| 6798 | KITA-NIPPON BAN | 0.001% | 98.366% |
| 6799 | MASTER GLORY GR | 0.001% | 98.368% |
| 6800 | NORTHRIM BANCORP INC COMMON STOCK USD1.0 | 0.001% | 98.369% |
| 6801 | DR REDDYS LABS | 0.001% | 98.371% |
| 6802 | GOLD CIRCUIT EL | 0.001% | 98.372% |
| 6803 | LAWSON PRODUCTS INC COMMON STOCK USD1.0 | 0.001% | 98.373% |
| 6804 | SIEMENS INDIA L | 0.001% | 98.375% |
| 6805 | RTX TELECOM | 0.001% | 98.376% |
| 6806 | HORIZON GLOBAL CORP COMMON STOCK | 0.001% | 98.378% |
| 6807 | UNIVERSAL ROBIN | 0.001% | 98.379% |
| 6808 | MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001 | 0.001% | 98.380% |
| 6809 | GREEN BANCORP INC COMMON STOCK USD.01 | 0.001% | 98.382% |
| 6810 | KIKKOMAN CORP | 0.001% | 98.383% |
| 6811 | SHINSHO CORP | 0.001% | 98.385% |
| 6812 | CITY OFFICE REI | 0.001% | 98.386% |
| 6813 | ARATA CORP | 0.001% | 98.387% |
| 6814 | ZENG HSING INDL | 0.001% | 98.389% |
| 6815 | PTT PUBLIC COMP | 0.001% | 98.390% |
| 6816 | BEL FUSE INC CL B COMMON STOCK USD.1 | 0.001% | 98.392% |
| 6817 | TRANCOM CO, LTD | 0.001% | 98.393% |
| 6818 | KARDEMIR KARABU | 0.001% | 98.394% |
| 6819 | STP & I PCL-FOR | 0.001% | 98.396% |
| 6820 | QINGLING MOTORS | 0.001% | 98.397% |
| 6821 | HOEGH LNG HOLDI | 0.001% | 98.399% |
| 6822 | FORD OTOSAN | 0.001% | 98.400% |
| 6823 | SAGA PLC | 0.001% | 98.401% |
| 6824 | VIRBAC | 0.001% | 98.403% |
| 6825 | ALLIED MOTION TECHNOLOGIES COMMON STOCK | 0.001% | 98.404% |
| 6826 | WHITESTONE REIT REIT USD.001 | 0.001% | 98.406% |
| 6827 | HIDAY HIDAKA CO | 0.001% | 98.407% |
| 6828 | INDEPENDENCE HOLDING CO COMMON STOCK USD1.0 | 0.001% | 98.408% |
| 6829 | AFFIN HLDGS BHD | 0.001% | 98.410% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6830 | PICO FAR EAST H | 0.001% | 98.411% |
| 6831 | HAN JIN TRANSP | 0.001% | 98.413% |
| 6832 | KEYW HOLDING CORP/THE COMMON STOCK | 0.001% | 98.414% |
| 6833 | ULTRAGENYX PHARMACEUTICAL IN COMMON STOCK USD.001 | 0.001% | 98.415% |
| 6834 | BEST PACIFIC IN | 0.001% | 98.417% |
| 6835 | HYUNDAI ROTEM C | 0.001% | 98.418% |
| 6836 | SKYWAY SECURITI | 0.001% | 98.419% |
| 6837 | TAKUMA CO | 0.001% | 98.421% |
| 6838 | CARL ZEISS MEDI | 0.001% | 98.422% |
| 6839 | DAIKI ALUMINIUM | 0.001% | 98.424% |
| 6840 | AJISEN CHINA HO | 0.001% | 98.425% |
| 6841 | PERSISTENT SYST | 0.001% | 98.426% |
| 6842 | BEIJING URBAN C | 0.001% | 98.428% |
| 6843 | SYNERGIE | 0.001% | 98.429% |
| 6844 | SIIC ENVIRONMEN | 0.001% | 98.431% |
| 6845 | SUPERMAX CORPOR | 0.001% | 98.432% |
| 6846 | ELECOM CO LTD | 0.001% | 98.433% |
| 6847 | METAIR INVESTME | 0.001% | 98.435% |
| 6848 | TA CHEN STAINLE | 0.001% | 98.436% |
| 6849 | SAGAX AB | 0.001% | 98.437% |
| 6850 | MORITA HOLDINGS | 0.001% | 98.439% |
| 6851 | REDCO PROPRTIE | 0.001% | 98.440% |
| 6852 | CELSIA SA ESP | 0.001% | 98.442% |
| 6853 | TAKACHIHO ELECT | 0.001% | 98.443% |
| 6854 | NOVATEK OAO | 0.001% | 98.444% |
| 6855 | L&K ENGINEERING | 0.001% | 98.446% |
| 6856 | EMLAK KONUT GYO | 0.001% | 98.447% |
| 6857 | LOCK&LOCK CO LT | 0.001% | 98.448% |
| 6858 | FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01 | 0.001% | 98.450% |
| 6859 | SHINOKEN GROUP | 0.001% | 98.451% |
| 6860 | HUADIAN FUXIN E | 0.001% | 98.452% |
| 6861 | SUNPOWER CORP COMMON STOCK USD.001 | 0.001% | 98.454% |
| 6862 | FIRST GEN CORPO | 0.001% | 98.455% |
| 6863 | LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001 | 0.001% | 98.457% |
| 6864 | MANDOM CORP | 0.001% | 98.458% |
| 6865 | ECOPETROL SA SPONSORED ADR ADR | 0.001% | 98.459% |
| 6866 | WASION METERS G | 0.001% | 98.461% |
| 6867 | PRESIDENT SECS | 0.001% | 98.462% |
| 6868 | HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01 | 0.001% | 98.463% |
| 6869 | TATUNG | 0.001% | 98.465% |
| 6870 | ALTEK CORP | 0.001% | 98.466% |
| 6871 | MULTI PACKAGING | 0.001% | 98.467% |
| 6872 | GFT TECHNOLOGY | 0.001% | 98.469% |
| 6873 | GLOBAL YATIRIM | 0.001% | 98.470% |
| 6874 | LINK ADMINISTRA | 0.001% | 98.472% |
| 6875 | 51JOB INC ADR ADR USD.0001 | 0.001% | 98.473% |
| 6876 | ASCENDAS HOSPIT | 0.001% | 98.474% |
| 6877 | BASSO INDUSTRY | 0.001% | 98.476% |
| 6878 | TOENEC CORP | 0.001% | 98.477% |
| 6879 | SRE GROUP LTD | 0.001% | 98.478% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6880 | STRATUS PROPERTIES INC COMMON STOCK USD.01 | 0.001% | 98.480% |
| 6881 | ONE HOSPITALITY | 0.001% | 98.481% |
| 6882 | AGABANG&COMPANY | 0.001% | 98.482% |
| 6883 | MEIKO ELECTRONI | 0.001% | 98.484% |
| 6884 | NICOLET BANKSHARES INC COMMON STOCK | 0.001% | 98.485% |
| 6885 | NISSIN CORP | 0.001% | 98.486% |
| 6886 | HANMI PHARM CO | 0.001% | 98.488% |
| 6887 | TEKKEN CORP | 0.001% | 98.489% |
| 6888 | CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6 | 0.001% | 98.490% |
| 6889 | ARDMORE SHIPPIN | 0.001% | 98.492% |
| 6890 | WALLISER KANTON | 0.001% | 98.493% |
| 6891 | PACK CORP | 0.001% | 98.494% |
| 6892 | AMER SOFTWARE I | 0.001% | 98.496% |
| 6893 | UNITECH LIMITED | 0.001% | 98.497% |
| 6894 | FUKUDA CORP | 0.001% | 98.498% |
| 6895 | WYNN MACAU LTD | 0.001% | 98.500% |
| 6896 | SPIN MASTER COR | 0.001% | 98.501% |
| 6897 | BERJAYA SPORTS | 0.001% | 98.502% |
| 6898 | OILES CORPORATI | 0.001% | 98.504% |
| 6899 | SEIKA CORP | 0.001% | 98.505% |
| 6900 | BORYSZEW SA | 0.001% | 98.506% |
| 6901 | USEN CORP | 0.001% | 98.508% |
| 6902 | SIGMA DESIGNS INC COMMON STOCK | 0.001% | 98.509% |
| 6903 | HUONS CO LTD | 0.001% | 98.510% |
| 6904 | KOPIN CORP COMMON STOCK USD.01 | 0.001% | 98.512% |
| 6905 | HNZ GROUP INC | 0.001% | 98.513% |
| 6906 | DEVELOPMENT SEC | 0.001% | 98.514% |
| 6907 | NATUREX | 0.001% | 98.516% |
| 6908 | HO BEE INVESTME | 0.001% | 98.517% |
| 6909 | APT SATELLITE | 0.001% | 98.518% |
| 6910 | GLOBAL NET LEASE INC REIT USD.01 | 0.001% | 98.520% |
| 6911 | KONISHI CO LTD | 0.001% | 98.521% |
| 6912 | NICE INFORMATIO | 0.001% | 98.522% |
| 6913 | ZIX CORP COMMON STOCK USD.01 | 0.001% | 98.524% |
| 6914 | NETUREN CO | 0.001% | 98.525% |
| 6915 | SEKISUI JUSHI C | 0.001% | 98.526% |
| 6916 | NSD CO LTD | 0.001% | 98.528% |
| 6917 | QSC AG | 0.001% | 98.529% |
| 6918 | YOKOGAWA BRIDGE | 0.001% | 98.530% |
| 6919 | YAHAGI CONST CO | 0.001% | 98.532% |
| 6920 | INGENIA COMMUNI | 0.001% | 98.533% |
| 6921 | MAGNACHIP SEMICONDUCT COMMON STOCK USD.01 | 0.001% | 98.534% |
| 6922 | GRO-BELS CO LTD | 0.001% | 98.536% |
| 6923 | WESTGOLD RESOUR | 0.001% | 98.537% |
| 6924 | VALUE PARTNERS | 0.001% | 98.538% |
| 6925 | STRIDE STAPLED | 0.001% | 98.540% |
| 6926 | HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001 | 0.001% | 98.541% |
| 6927 | NISSEI PLSTIC I | 0.001% | 98.542% |
| 6928 | IDI INSURANCE C | 0.001% | 98.544% |
| 6929 | CHINA SILVER GR | 0.001% | 98.545% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6930 | MALIBU BOATS INC A COMMON STOCK USD.01 | 0.001% | 98.546% |
| 6931 | CONSORCIO ARA S | 0.001% | 98.548% |
| 6932 | NIPPON YUSOKI C | 0.001% | 98.549% |
| 6933 | TAUNG GOLD INTE | 0.001% | 98.550% |
| 6934 | SYMPHONY HLDGS | 0.001% | 98.552% |
| 6935 | ARROW GLOBAL GR | 0.001% | 98.553% |
| 6936 | NISSHIN STEEL H | 0.001% | 98.554% |
| 6937 | HONGKONG&SHANG | 0.001% | 98.555% |
| 6938 | PANIN FINANCIAL | 0.001% | 98.557% |
| 6939 | HOCHIKI CORPORA | 0.001% | 98.558% |
| 6940 | IMMOBILIARE GRA | 0.001% | 98.559% |
| 6941 | DYNAPACK INTL T | 0.001% | 98.561% |
| 6942 | MEDIVIR | 0.001% | 98.562% |
| 6943 | ARROWHEAD PROR | 0.001% | 98.563% |
| 6944 | SUESS MICRO TEC | 0.001% | 98.565% |
| 6945 | INTERNAP CORP COMMON STOCK USD.001 | 0.001% | 98.566% |
| 6946 | IMF (AUSTRALIA) | 0.001% | 98.567% |
| 6947 | HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01 | 0.001% | 98.569% |
| 6948 | SKF AB | 0.001% | 98.570% |
| 6949 | YAKULT HONSHA C | 0.001% | 98.571% |
| 6950 | SOGEFI | 0.001% | 98.572% |
| 6951 | MATRIX | 0.001% | 98.574% |
| 6952 | NOKIA CORP ADR | 0.001% | 98.575% |
| 6953 | SHENYIN WANGUO(| 0.001% | 98.576% |
| 6954 | FLOTEK INDUSTRIES INC COMMON STOCK USD.0001 | 0.001% | 98.578% |
| 6955 | NITTOKU ENG CO | 0.001% | 98.579% |
| 6956 | BITTIUM OYJ | 0.001% | 98.580% |
| 6957 | WIRECARD AG | 0.001% | 98.582% |
| 6958 | FARMERS NATL BANC CORP COMMON STOCK | 0.001% | 98.583% |
| 6959 | OLYMPIC STEEL I | 0.001% | 98.584% |
| 6960 | GUOLIAN SECURIT | 0.001% | 98.585% |
| 6961 | W-SCOPE CO | 0.001% | 98.587% |
| 6962 | NAGATANIEN CO L | 0.001% | 98.588% |
| 6963 | RTI SURGICAL INC COMMON STOCK USD.001 | 0.001% | 98.589% |
| 6964 | BOSIDENG INTL H | 0.001% | 98.591% |
| 6965 | TOHO TITANIUM C | 0.001% | 98.592% |
| 6966 | PSK INC | 0.001% | 98.593% |
| 6967 | SANGAMO THERAPEUTICS INC COMMON STOCK USD.01 | 0.001% | 98.595% |
| 6968 | ORDINA NV | 0.001% | 98.596% |
| 6969 | CHINA SANJIANG | 0.001% | 98.597% |
| 6970 | EASTMAN KODAK CO COMMON STOCK USD.01 | 0.001% | 98.598% |
| 6971 | INTOPS CO | 0.001% | 98.600% |
| 6972 | BANPU PUBLIC CO | 0.001% | 98.601% |
| 6973 | ZIJIN MINING GR | 0.001% | 98.602% |
| 6974 | PRECIOUS SHIPPI | 0.001% | 98.604% |
| 6975 | TORIDOLL CORPOR | 0.001% | 98.605% |
| 6976 | KYODO PRINTING | 0.001% | 98.606% |
| 6977 | WAH LEE INDUSTR | 0.001% | 98.607% |
| 6978 | PEGASUS SEWING | 0.001% | 98.609% |
| 6979 | AKSA AKRILIK KI | 0.001% | 98.610% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6980 | MEDCO ENERGI IN | 0.001% | 98.611% |
| 6981 | ARB CORP LTD | 0.001% | 98.613% |
| 6982 | DAISAN BANK | 0.001% | 98.614% |
| 6983 | KYOKUTO SECURIT | 0.001% | 98.615% |
| 6984 | STRAUSS GROUP L | 0.001% | 98.616% |
| 6985 | AIPHONE CO | 0.001% | 98.618% |
| 6986 | TAMEDIA AG | 0.001% | 98.619% |
| 6987 | HANWHA NON-LIFE | 0.001% | 98.620% |
| 6988 | AIRPORT CITY LT | 0.001% | 98.622% |
| 6989 | KONTRON AG | 0.001% | 98.623% |
| 6990 | MILBON CO | 0.001% | 98.624% |
| 6991 | ITALGAS SPA | 0.001% | 98.625% |
| 6992 | PERSEUS MINING | 0.001% | 98.627% |
| 6993 | HIGASHI NIHON H | 0.001% | 98.628% |
| 6994 | ATSUGI NYLON IN | 0.001% | 98.629% |
| 6995 | NORTHWEST PIPE | 0.001% | 98.630% |
| 6996 | ICHIYOSHI SECS | 0.001% | 98.632% |
| 6997 | COROMANDEL INTL | 0.001% | 98.633% |
| 6998 | TOYO WHARF & W | 0.001% | 98.634% |
| 6999 | WELCIA HOLDINGS | 0.001% | 98.635% |
| 7000 | TOKYO THEATRES | 0.001% | 98.637% |
| 7001 | HANNSTAR BOARD | 0.001% | 98.638% |
| 7002 | NIPPON SEISEN C | 0.001% | 98.639% |
| 7003 | ACE HARDWARE IN | 0.001% | 98.640% |
| 7004 | CHAIN STORE OKU | 0.001% | 98.642% |
| 7005 | HARIM CO LTD | 0.001% | 98.643% |
| 7006 | CHU KONG SHIPPI | 0.001% | 98.644% |
| 7007 | ASAHI KOGYOSHA | 0.001% | 98.645% |
| 7008 | HANA MICROELECT | 0.001% | 98.647% |
| 7009 | REGIS HEALTHCAR | 0.001% | 98.648% |
| 7010 | FAR EAST HOSPIT | 0.001% | 98.649% |
| 7011 | INAGEYA CO LTD | 0.001% | 98.650% |
| 7012 | DOGAN HOLDINGS | 0.001% | 98.652% |
| 7013 | MATSUDA SANGYO | 0.001% | 98.653% |
| 7014 | BELLEVUE GROUP | 0.001% | 98.654% |
| 7015 | POLYPLEX THAILA | 0.001% | 98.655% |
| 7016 | GATEWAY DISTRIP | 0.001% | 98.657% |
| 7017 | TAIWAN SOGO SHI | 0.001% | 98.658% |
| 7018 | SANOH INDUSTRIA | 0.001% | 98.659% |
| 7019 | RETAIL ESTATES | 0.001% | 98.660% |
| 7020 | INFO SVS INTL | 0.001% | 98.662% |
| 7021 | CENTRAL VALLEY COMM BANCORP COMMON STOCK | 0.001% | 98.663% |
| 7022 | SUNPLUS TECHNOL | 0.001% | 98.664% |
| 7023 | CORP INMOBILIAR | 0.001% | 98.665% |
| 7024 | EDREAMS ODIGEO | 0.001% | 98.667% |
| 7025 | PARQUE ARAUCO S | 0.001% | 98.668% |
| 7026 | RADIANT LOGISTICS INC COMMON STOCK USD.001 | 0.001% | 98.669% |
| 7027 | BROADLEAF CO LT | 0.001% | 98.670% |
| 7028 | UNITECH PRINTED | 0.001% | 98.672% |
| 7029 | TAEKWANG IND CO | 0.001% | 98.673% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7030 | INTERVEST OFFIC | 0.001% | 98.674% |
| 7031 | DELEK AUTOMOTIV | 0.001% | 98.675% |
| 7032 | XAAR | 0.001% | 98.677% |
| 7033 | LSI INDUSTRIES INC COMMON STOCK | 0.001% | 98.678% |
| 7034 | LH FINANCIAL GR | 0.001% | 98.679% |
| 7035 | SCHAEFFLER AG P | 0.001% | 98.680% |
| 7036 | BING-GRAE | 0.001% | 98.682% |
| 7037 | BIJOU BRIGITTE | 0.001% | 98.683% |
| 7038 | CHIBA KOGYO BAN | 0.001% | 98.684% |
| 7039 | ADCOCK INGRAM H | 0.001% | 98.685% |
| 7040 | TAIWAN PCB TECH | 0.001% | 98.687% |
| 7041 | FORMOSA LABORAT | 0.001% | 98.688% |
| 7042 | ASANUMA CORP | 0.001% | 98.689% |
| 7043 | WILH WILHELMOSEN | 0.001% | 98.690% |
| 7044 | NIPPON DENSETSU | 0.001% | 98.691% |
| 7045 | HONG KONG AIRCR | 0.001% | 98.693% |
| 7046 | UNITED ENERGY G | 0.001% | 98.694% |
| 7047 | TIMBERCREEK FIN | 0.001% | 98.695% |
| 7048 | OSAKA STEEL CO | 0.001% | 98.696% |
| 7049 | RAYMOND LTD | 0.001% | 98.698% |
| 7050 | REGAL REIT | 0.001% | 98.699% |
| 7051 | DASSAULT AVIATI | 0.001% | 98.700% |
| 7052 | DASSAULT SYSTEM | 0.001% | 98.701% |
| 7053 | MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.001% | 98.702% |
| 7054 | SWISSQUOTE GP H | 0.001% | 98.704% |
| 7055 | ASHFORD HOSPITALITY PRIME IN REIT USD.01 | 0.001% | 98.705% |
| 7056 | EISAI CO | 0.001% | 98.706% |
| 7057 | DAITO PHARM | 0.001% | 98.707% |
| 7058 | JALUX INC | 0.001% | 98.709% |
| 7059 | JUSTSYSTEM | 0.001% | 98.710% |
| 7060 | GL EVENTS | 0.001% | 98.711% |
| 7061 | CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01 | 0.001% | 98.712% |
| 7062 | WINGSTOP INC COMMON STOCK USD.01 | 0.001% | 98.713% |
| 7063 | TAILORED BRANDS INC COMMON STOCK USD.01 | 0.001% | 98.715% |
| 7064 | CERVUS EQUIPMEN | 0.001% | 98.716% |
| 7065 | VILLAGE ROADSHO | 0.001% | 98.717% |
| 7066 | HARBOUR CENTRE | 0.001% | 98.718% |
| 7067 | DAIRY FARM INTL | 0.001% | 98.719% |
| 7068 | NORDIC SEMICOND | 0.001% | 98.721% |
| 7069 | KOTOBUKI SPIRIT | 0.001% | 98.722% |
| 7070 | GDI PROPERTY GR | 0.001% | 98.723% |
| 7071 | SUNG KWANG BEND | 0.001% | 98.724% |
| 7072 | GLOBAL MEDIACOM | 0.001% | 98.726% |
| 7073 | GOLD RESOURCE CORP COMMON STOCK USD.001 | 0.001% | 98.727% |
| 7074 | BATU KAWAN BHD | 0.001% | 98.728% |
| 7075 | PT PAN INDONESIA | 0.001% | 98.729% |
| 7076 | RYOSHOKU LTD | 0.001% | 98.730% |
| 7077 | G.U.D. HOLDINGS | 0.001% | 98.732% |
| 7078 | KIRKLAND S INC COMMON STOCK | 0.001% | 98.733% |
| 7079 | ORACLE CORP JAP | 0.001% | 98.734% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7080 | UMW HLDGS BERHA | 0.001% | 98.735% |
| 7081 | GUJARAT GAS LTD | 0.001% | 98.736% |
| 7082 | CHINA STRATEGIC | 0.001% | 98.738% |
| 7083 | BATA INDIA LTD | 0.001% | 98.739% |
| 7084 | VANACHAI GROUP | 0.001% | 98.740% |
| 7085 | KURA CORPORATIO | 0.001% | 98.741% |
| 7086 | K&O ENERGY GROU | 0.001% | 98.742% |
| 7087 | TREVI FINANZIAR | 0.001% | 98.744% |
| 7088 | SIAM GLOBAL HOU | 0.001% | 98.745% |
| 7089 | PULSE SEISMIC | 0.001% | 98.746% |
| 7090 | BANK JABAR BANT | 0.001% | 98.747% |
| 7091 | TIM PARTICIPACoes SA ADR ADR | 0.001% | 98.748% |
| 7092 | TAIHO KOGYO | 0.001% | 98.750% |
| 7093 | CHUNG HWA PULP | 0.001% | 98.751% |
| 7094 | BRIGHT SMART SE | 0.001% | 98.752% |
| 7095 | YASUNAGA CORP | 0.001% | 98.753% |
| 7096 | PACIFIC ETHANOL INC COMMON STOCK USD.001 | 0.001% | 98.754% |
| 7097 | LMI AEROSPACE INC COMMON STOCK USD.02 | 0.001% | 98.756% |
| 7098 | MABUCHI MOTOR C | 0.001% | 98.757% |
| 7099 | YOMIURI LAND CO | 0.001% | 98.758% |
| 7100 | GESCO AG | 0.001% | 98.759% |
| 7101 | WASHTEC AG | 0.001% | 98.760% |
| 7102 | LING SEN PRECIS | 0.001% | 98.762% |
| 7103 | INVESTEC PROP F | 0.001% | 98.763% |
| 7104 | KANTO TSUKUBA B | 0.001% | 98.764% |
| 7105 | FOXTONS GROUP P | 0.001% | 98.765% |
| 7106 | BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01 | 0.001% | 98.766% |
| 7107 | BALRAMPUR CHINI | 0.001% | 98.768% |
| 7108 | ITOKI CORP | 0.001% | 98.769% |
| 7109 | JIMOTO HLDGS IN | 0.001% | 98.770% |
| 7110 | COSMO LADY CHIN | 0.001% | 98.771% |
| 7111 | HAICHANG HOLDIN | 0.001% | 98.772% |
| 7112 | CONVOY FINANCIA | 0.001% | 98.773% |
| 7113 | TOYO TANSO CO L | 0.001% | 98.775% |
| 7114 | HYFLUX LTD | 0.001% | 98.776% |
| 7115 | PARKSON RETAIL | 0.001% | 98.777% |
| 7116 | EVOLUTION PETROLEUM CORP COMMON STOCK USD.001 | 0.001% | 98.778% |
| 7117 | HANSOL CHEMICAL | 0.001% | 98.779% |
| 7118 | PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01 | 0.001% | 98.780% |
| 7119 | QUINTIS LTD | 0.001% | 98.782% |
| 7120 | VP BANK AG | 0.001% | 98.783% |
| 7121 | FREIGHTCAR AMER | 0.001% | 98.784% |
| 7122 | PROBI AB | 0.001% | 98.785% |
| 7123 | SINOSOFT TECHNO | 0.001% | 98.786% |
| 7124 | CDI CORP COMMON STOCK USD.1 | 0.001% | 98.788% |
| 7125 | NIPPON PILLAR P | 0.001% | 98.789% |
| 7126 | NEC CAPITAL SOL | 0.001% | 98.790% |
| 7127 | TUBACEX SA | 0.001% | 98.791% |
| 7128 | DAI-ICHI SEIKO | 0.001% | 98.792% |
| 7129 | CORONA CORP | 0.001% | 98.793% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7130 | HI SUN TECH CHI | 0.001% | 98.795% |
| 7131 | TIMMINS GOLD CO | 0.001% | 98.796% |
| 7132 | SINCERE NAVIGAT | 0.001% | 98.797% |
| 7133 | INTAGE INC | 0.001% | 98.798% |
| 7134 | STHREE | 0.001% | 98.799% |
| 7135 | CHUETSU PULP&PA | 0.001% | 98.800% |
| 7136 | SA SA INTL HLDG | 0.001% | 98.802% |
| 7137 | AMUSE INC | 0.001% | 98.803% |
| 7138 | KUMIAI CHEM IND | 0.001% | 98.804% |
| 7139 | LUXOTTICA GROUP | 0.001% | 98.805% |
| 7140 | FORMOSAN RUBBER | 0.001% | 98.806% |
| 7141 | RYODEN TRADING | 0.001% | 98.807% |
| 7142 | IMPERIAL BRANDS PLC SPON ADR ADR | 0.001% | 98.809% |
| 7143 | MIDSOUTH BANCORP INC COMMON STOCK USD.1 | 0.001% | 98.810% |
| 7144 | EVERLIGHT CHEMI | 0.001% | 98.811% |
| 7145 | HOLY STONE ENTE | 0.001% | 98.812% |
| 7146 | HAGIHARA INDUST | 0.001% | 98.813% |
| 7147 | UCHIDA YOKO CO | 0.001% | 98.814% |
| 7148 | HELLENIC EXCH H | 0.001% | 98.815% |
| 7149 | INTERPARK CORP | 0.001% | 98.817% |
| 7150 | TOKYO ROPE MFG | 0.001% | 98.818% |
| 7151 | CTT-CORREIOS DE | 0.001% | 98.819% |
| 7152 | FRANCE BED HOLD | 0.001% | 98.820% |
| 7153 | BOLSA DE VALOR | 0.001% | 98.821% |
| 7154 | MARUWA CO LTD | 0.001% | 98.822% |
| 7155 | IWAICOSMO HLDGS | 0.001% | 98.824% |
| 7156 | SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01 | 0.001% | 98.825% |
| 7157 | HIROSE ELECTRIC | 0.001% | 98.826% |
| 7158 | LEAF GROUP LTD COMMON STOCK USD.0001 | 0.001% | 98.827% |
| 7159 | SAES GETTERS | 0.001% | 98.828% |
| 7160 | SUNWAY REAL EST | 0.001% | 98.829% |
| 7161 | AMSTERDAM COMMO | 0.001% | 98.830% |
| 7162 | MEISEI INDUSTRI | 0.001% | 98.832% |
| 7163 | FACC AG | 0.001% | 98.833% |
| 7164 | SHIBAURA ELECTR | 0.001% | 98.834% |
| 7165 | OSJB HOLDINGS C | 0.001% | 98.835% |
| 7166 | STS SEMICONDUCT | 0.001% | 98.836% |
| 7167 | Minerva SA | 0.001% | 98.837% |
| 7168 | LAYNE CHRISTENS | 0.001% | 98.838% |
| 7169 | XENITH BANKSHARES INC COMMON STOCK USD.01 | 0.001% | 98.840% |
| 7170 | HEY SONG | 0.001% | 98.841% |
| 7171 | SILVER GRANT IN | 0.001% | 98.842% |
| 7172 | METKA SA | 0.001% | 98.843% |
| 7173 | LEXTAR ELECTRON | 0.001% | 98.844% |
| 7174 | ZUMTOBEL AG | 0.001% | 98.845% |
| 7175 | AIRASIA X BHD | 0.001% | 98.847% |
| 7176 | TELEKOM MALAYSI | 0.001% | 98.848% |
| 7177 | LAMPRELL PLC | 0.001% | 98.849% |
| 7178 | WESTAR ENERGY I | 0.001% | 98.850% |
| 7179 | MAIRE TECNIMONT | 0.001% | 98.851% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7180 | GAMEHOST INC | 0.001% | 98.852% |
| 7181 | FONTERRA SHAREH | 0.001% | 98.853% |
| 7182 | FREIGHTWAYS LTD | 0.001% | 98.855% |
| 7183 | LIFETECH SCIENT | 0.001% | 98.856% |
| 7184 | MALAYSIAN PACIF | 0.001% | 98.857% |
| 7185 | AKITA DRILLING | 0.001% | 98.858% |
| 7186 | KOBAYASHI PHARM | 0.001% | 98.859% |
| 7187 | GIANPLUS TECHN | 0.001% | 98.860% |
| 7188 | DAIKOKU DENKI C | 0.001% | 98.861% |
| 7189 | GOEASY LTD | 0.001% | 98.862% |
| 7190 | SAMTY CO.LTD. | 0.001% | 98.864% |
| 7191 | MOBILEPHONE TEL | 0.001% | 98.865% |
| 7192 | TOPBI INTERNATI | 0.001% | 98.866% |
| 7193 | YASUDA WAREHOUS | 0.001% | 98.867% |
| 7194 | MATSUI CONST CO | 0.001% | 98.868% |
| 7195 | BLACK BOX CORP | 0.001% | 98.869% |
| 7196 | PW MEDTECH GROU | 0.001% | 98.870% |
| 7197 | SHN EXPRESSWAY | 0.001% | 98.872% |
| 7198 | ALEXANDER FORBE | 0.001% | 98.873% |
| 7199 | YINSON HOLDINGS | 0.001% | 98.874% |
| 7200 | SALA CORPORATIO | 0.001% | 98.875% |
| 7201 | MEDIA PRIMA BHD | 0.001% | 98.876% |
| 7202 | REXLOT HOLDINGS | 0.001% | 98.877% |
| 7203 | EREGLI DEMIR CE | 0.001% | 98.878% |
| 7204 | SUMMIT R/EST HL | 0.001% | 98.879% |
| 7205 | SEASPAN CORP | 0.001% | 98.881% |
| 7206 | CHIYODA INTEGRE | 0.001% | 98.882% |
| 7207 | KURODA ELECTRIC | 0.001% | 98.883% |
| 7208 | FURUSATO INDUST | 0.001% | 98.884% |
| 7209 | BEIJING ENT MED | 0.001% | 98.885% |
| 7210 | FURUKAWA BATTER | 0.001% | 98.886% |
| 7211 | KANAGAWA CHUO K | 0.001% | 98.887% |
| 7212 | KAWASAN INDS JA | 0.001% | 98.888% |
| 7213 | INOVALIS REAL E | 0.001% | 98.890% |
| 7214 | BSB BANCORP INC/MA COMMON STOCK USD.01 | 0.001% | 98.891% |
| 7215 | SAMART CORP PCL | 0.001% | 98.892% |
| 7216 | GREEN BRICK PARTNERS INC COMMON STOCK USD.01 | 0.001% | 98.893% |
| 7217 | CREDITO REAL SA | 0.001% | 98.894% |
| 7218 | RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01 | 0.001% | 98.895% |
| 7219 | BYUCKSAN CORP | 0.001% | 98.896% |
| 7220 | ITC PROPERTIES | 0.001% | 98.897% |
| 7221 | MARINE PRODUCTS CORP COMMON STOCK USD.1 | 0.001% | 98.899% |
| 7222 | ESSO(FRANCAISE) | 0.001% | 98.900% |
| 7223 | GOLDEN MEDITECH | 0.001% | 98.901% |
| 7224 | RED LION HOTELS CORP COMMON STOCK USD.01 | 0.001% | 98.902% |
| 7225 | MIE BANK LTD/TH | 0.001% | 98.903% |
| 7226 | RADIUM LIFE TEC | 0.001% | 98.904% |
| 7227 | RH COMMON STOCK USD.0001 | 0.001% | 98.905% |
| 7228 | KAWAI MUSICAL I | 0.001% | 98.906% |
| 7229 | AXT INC COMMON STOCK USD.001 | 0.001% | 98.907% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7230 | CSE GLOBAL LIMI | 0.001% | 98.909% |
| 7231 | HUSQVARNA AB | 0.001% | 98.910% |
| 7232 | GUJARAT FLUOROC | 0.001% | 98.911% |
| 7233 | DELTA-GALIL IND | 0.001% | 98.912% |
| 7234 | GS RETAIL CO LT | 0.001% | 98.913% |
| 7235 | AGRITRADE RESOU | 0.001% | 98.914% |
| 7236 | CHINA MERCHANTS | 0.001% | 98.915% |
| 7237 | STUDIO ALICE CO | 0.001% | 98.916% |
| 7238 | MIMASU SEMICOND | 0.001% | 98.917% |
| 7239 | CONNECT GROUP | 0.001% | 98.919% |
| 7240 | FRASERS CENTREP | 0.001% | 98.920% |
| 7241 | AGILYSYS INC COMMON STOCK USD.3 | 0.001% | 98.921% |
| 7242 | MICRONICS JAPAN | 0.001% | 98.922% |
| 7243 | ALCONIX CORPORA | 0.001% | 98.923% |
| 7244 | SAMSUNG CARD | 0.001% | 98.924% |
| 7245 | WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01 | 0.001% | 98.925% |
| 7246 | ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001 | 0.001% | 98.926% |
| 7247 | SERITAGE GROWTH PROP A REIT REIT | 0.001% | 98.927% |
| 7248 | HOLTEK SEMICOND | 0.001% | 98.928% |
| 7249 | DAIKEN CORP | 0.001% | 98.930% |
| 7250 | HODOGAYA CHEMIC | 0.001% | 98.931% |
| 7251 | RENAISSANCE INC | 0.001% | 98.932% |
| 7252 | AIXTRON SE | 0.001% | 98.933% |
| 7253 | ICOM INCORPORAT | 0.001% | 98.934% |
| 7254 | BAUER AG | 0.001% | 98.935% |
| 7255 | NETMIND FINANCI | 0.001% | 98.936% |
| 7256 | SLC AGRICOLA SA | 0.001% | 98.937% |
| 7257 | TOA CORP | 0.001% | 98.938% |
| 7258 | AMPCO PITTSBURGH CORP COMMON STOCK USD1.0 | 0.001% | 98.939% |
| 7259 | MITSUBISHI PAPE | 0.001% | 98.940% |
| 7260 | WOORI BANK SPON ADR ADR | 0.001% | 98.942% |
| 7261 | CONTROL4 CORP COMMON STOCK USD.0001 | 0.001% | 98.943% |
| 7262 | SYRAH RESOURCES | 0.001% | 98.944% |
| 7263 | MITSUUROKO CO L | 0.001% | 98.945% |
| 7264 | BELLE CORPORATI | 0.001% | 98.946% |
| 7265 | COMMERCEHUB INC SERIES C COMMON STOCK USD.01 | 0.001% | 98.947% |
| 7266 | TOKYO ENERGY&SY | 0.001% | 98.948% |
| 7267 | OHSHO FOOD SERV | 0.001% | 98.949% |
| 7268 | PURE TECHNOLOGI | 0.001% | 98.950% |
| 7269 | KOREA ELEC TERM | 0.001% | 98.951% |
| 7270 | CHUKYO BANK | 0.001% | 98.952% |
| 7271 | SK TELECOM | 0.001% | 98.953% |
| 7272 | HOPEWELL HIGHWA | 0.001% | 98.955% |
| 7273 | BINCK NV | 0.001% | 98.956% |
| 7274 | ACTRON TECHNOLO | 0.001% | 98.957% |
| 7275 | NIHON CHOUZAI C | 0.001% | 98.958% |
| 7276 | CMIC HOLDINGS C | 0.001% | 98.959% |
| 7277 | E.I.D.-PARRY(IN | 0.001% | 98.960% |
| 7278 | NITTO KOHKI CO | 0.001% | 98.961% |
| 7279 | AEKYUNG PETROCH | 0.001% | 98.962% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7280 | NISSUI PHARM CO | 0.001% | 98.963% |
| 7281 | MIYAJI ENGINEER | 0.001% | 98.964% |
| 7282 | WONIK IPS CO LT | 0.001% | 98.965% |
| 7283 | HIBIYA ENGINEER | 0.001% | 98.966% |
| 7284 | HANSEN TECHNOLO | 0.001% | 98.968% |
| 7285 | UNILEVER PLC | 0.001% | 98.969% |
| 7286 | DIVERS RES BHD | 0.001% | 98.970% |
| 7287 | CIA SANEAMENTO | 0.001% | 98.971% |
| 7288 | GRASIM INDUSTRI | 0.001% | 98.972% |
| 7289 | GOL LINHAS AERE | 0.001% | 98.973% |
| 7290 | SCHALTBAU HOLDI | 0.001% | 98.974% |
| 7291 | PHIBRO ANIMAL H | 0.001% | 98.975% |
| 7292 | SVENSKA HANDELS | 0.001% | 98.976% |
| 7293 | PROPERTY FOR IN | 0.001% | 98.977% |
| 7294 | KURIMOTO | 0.001% | 98.978% |
| 7295 | PHI INC NON VOTING COMMON STOCK USD.1 | 0.001% | 98.979% |
| 7296 | SCHIBSTED ASA | 0.001% | 98.980% |
| 7297 | RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.001% | 98.981% |
| 7298 | BASLER KTBK | 0.001% | 98.982% |
| 7299 | FARADAY TECHNOL | 0.001% | 98.984% |
| 7300 | CABCHARGE AUSTR | 0.001% | 98.985% |
| 7301 | NAMYANG DAIRY P | 0.001% | 98.986% |
| 7302 | KISWIRE LTD | 0.001% | 98.987% |
| 7303 | SHREE CEMENT LT | 0.001% | 98.988% |
| 7304 | BLUEROCK RESIDENTIAL GROWTH REIT USD.01 | 0.001% | 98.989% |
| 7305 | HEIJMANS | 0.001% | 98.990% |
| 7306 | TOX FREE SOLUTI | 0.001% | 98.991% |
| 7307 | CHIP ENG SENG C | 0.001% | 98.992% |
| 7308 | GENESIS ENERGY | 0.001% | 98.993% |
| 7309 | FAIRPOINT COMMUNICATIONS INC COMMON STOCK USD.01 | 0.001% | 98.994% |
| 7310 | AKER AMERICAN S | 0.001% | 98.995% |
| 7311 | CHINA SOUTHERN AIR SPONS ADR ADR | 0.001% | 98.996% |
| 7312 | SHOEI CO LTD | 0.001% | 98.997% |
| 7313 | PT PAKUWON JATI | 0.001% | 98.998% |
| 7314 | CREATE SD HOLDI | 0.001% | 98.999% |
| 7315 | ELEC DE STRASBO | 0.001% | 99.000% |
| 7316 | TOMOKU CO | 0.001% | 99.001% |
| 7317 | SHANGHAI FUDAN- | 0.001% | 99.002% |
| 7318 | TYC BROTHER IND | 0.001% | 99.004% |
| 7319 | NICE-SYSTEMS LT | 0.001% | 99.005% |
| 7320 | GET NICE HOLDIN | 0.001% | 99.006% |
| 7321 | IMASEN ELEC IND | 0.001% | 99.007% |
| 7322 | SEKERBANK | 0.001% | 99.008% |
| 7323 | TEEKAY CORP COMMON STOCK USD.001 | 0.001% | 99.009% |
| 7324 | MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK | 0.001% | 99.010% |
| 7325 | NRG YIELD INC CLASS A COMMON STOCK USD.01 | 0.001% | 99.011% |
| 7326 | SEMPERIT AG HOL | 0.001% | 99.012% |
| 7327 | CHIMEI MATERIAL | 0.001% | 99.013% |
| 7328 | SAS AB | 0.001% | 99.014% |
| 7329 | SHINKO SHOJI CO | 0.001% | 99.015% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7330 | IHARA CHEMICAL | 0.001% | 99.016% |
| 7331 | SERVCORP | 0.001% | 99.017% |
| 7332 | TENWOW INTL HLD | 0.001% | 99.018% |
| 7333 | LATTICE SEMICON | 0.001% | 99.019% |
| 7334 | UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01 | 0.001% | 99.020% |
| 7335 | DISH TV INDIA L | 0.001% | 99.021% |
| 7336 | TAIHEI DENGYO | 0.001% | 99.022% |
| 7337 | SIA REIT INC | 0.001% | 99.023% |
| 7338 | OLD SECOND BANCORP INC COMMON STOCK USD1.0 | 0.001% | 99.024% |
| 7339 | CITY LODGE HOTE | 0.001% | 99.025% |
| 7340 | SOLIUM CAPITAL | 0.001% | 99.026% |
| 7341 | NICHIREKI CO LT | 0.001% | 99.027% |
| 7342 | EAST CAPITAL EX | 0.001% | 99.028% |
| 7343 | DORO AB | 0.001% | 99.030% |
| 7344 | NAPHTHA ISRAEL | 0.001% | 99.031% |
| 7345 | GODREJ INDUSTRI | 0.001% | 99.032% |
| 7346 | CRH PLC | 0.001% | 99.033% |
| 7347 | RAMELIUS RESOUR | 0.001% | 99.034% |
| 7348 | BPOST SA | 0.001% | 99.035% |
| 7349 | MORITO CO | 0.001% | 99.036% |
| 7350 | ITOCHU SHOKUHIN | 0.001% | 99.037% |
| 7351 | WAKACHIKU CONST | 0.001% | 99.038% |
| 7352 | WIZZ AIR HOLDIN | 0.001% | 99.039% |
| 7353 | SPCG | 0.001% | 99.040% |
| 7354 | FIAT CHRYSLER A | 0.001% | 99.041% |
| 7355 | GROUPE CRIT | 0.001% | 99.042% |
| 7356 | CARDINAL ENERGY | 0.001% | 99.043% |
| 7357 | XTREME DRILLING | 0.001% | 99.044% |
| 7358 | LEASINVEST REAL | 0.001% | 99.045% |
| 7359 | ENERCHINA HOLDI | 0.001% | 99.046% |
| 7360 | WATAMI FOOD SER | 0.001% | 99.047% |
| 7361 | FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0 | 0.001% | 99.048% |
| 7362 | ORION GROUP HOLDINGS INC COMMON STOCK USD.01 | 0.001% | 99.049% |
| 7363 | JAPFA LTD | 0.001% | 99.050% |
| 7364 | ELBIT SYSTEMS L | 0.001% | 99.051% |
| 7365 | TRECORA RESOURCES COMMON STOCK USD.1 | 0.001% | 99.052% |
| 7366 | GOCOMPARE.COM G | 0.001% | 99.053% |
| 7367 | TUAN SING HLDGS | 0.001% | 99.054% |
| 7368 | WESTERN AREAS N | 0.001% | 99.055% |
| 7369 | DMC GLOBAL INC COMMON STOCK USD.05 | 0.001% | 99.056% |
| 7370 | AUBAY | 0.001% | 99.057% |
| 7371 | VAISALA | 0.001% | 99.058% |
| 7372 | NAUTILUS MINERA | 0.001% | 99.059% |
| 7373 | VESTEL ELECTRON | 0.001% | 99.060% |
| 7374 | CASETEK HOLDING | 0.001% | 99.061% |
| 7375 | HOTEL SHILLA | 0.001% | 99.062% |
| 7376 | CIVEO CORP | 0.001% | 99.063% |
| 7377 | KAISA GROUP HLD | 0.001% | 99.064% |
| 7378 | TOSHIBA CORP | 0.001% | 99.065% |
| 7379 | LIMONEIRA CO COMMON STOCK USD.01 | 0.001% | 99.066% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7380 | MOUNT GIBSON IR | 0.001% | 99.067% |
| 7381 | MUNSUN CAPITAL | 0.001% | 99.068% |
| 7382 | OXFORD INSTRUME | 0.001% | 99.069% |
| 7383 | RELIGARE HEALTH | 0.001% | 99.070% |
| 7384 | EHEALTH INC COMMON STOCK USD.001 | 0.001% | 99.071% |
| 7385 | QAF LTD | 0.001% | 99.072% |
| 7386 | PSG GROUP LTD | 0.001% | 99.073% |
| 7387 | KONAI CO LTD | 0.001% | 99.074% |
| 7388 | OTOKAR OTOMOTIV | 0.001% | 99.075% |
| 7389 | IWASAKI ELECTRI | 0.001% | 99.076% |
| 7390 | SINOLINK WORLDW | 0.001% | 99.077% |
| 7391 | SINKO INDUSTRIE | 0.001% | 99.078% |
| 7392 | PLATINUM GROUP | 0.001% | 99.079% |
| 7393 | QUANTA STORAGE | 0.001% | 99.080% |
| 7394 | MANTRA GROUP LT | 0.001% | 99.081% |
| 7395 | KOMATSU SEIREN | 0.001% | 99.082% |
| 7396 | MAHLE METAL LEV | 0.001% | 99.083% |
| 7397 | YRC WORLDWIDE INC COMMON STOCK USD1.0 | 0.001% | 99.084% |
| 7398 | SHINKONG INSURA | 0.001% | 99.085% |
| 7399 | CHINA LNG GROUP | 0.001% | 99.086% |
| 7400 | NAKAMURAYA CO L | 0.001% | 99.087% |
| 7401 | ARDELYX INC COMMON STOCK USD.000001 | 0.001% | 99.088% |
| 7402 | HARIMA CHEMICAL | 0.001% | 99.089% |
| 7403 | AKEBIA THERAPEUTICS INC COMMON STOCK USD.0001 | 0.001% | 99.090% |
| 7404 | SUNDRAM FASTNER | 0.001% | 99.091% |
| 7405 | BETER BED HOLD | 0.001% | 99.092% |
| 7406 | CHINA NEW TOWN | 0.001% | 99.093% |
| 7407 | MOSHIMOSHI HOTL | 0.001% | 99.094% |
| 7408 | CENIT AG SYSTEM | 0.001% | 99.095% |
| 7409 | LITE-ON SEMICON | 0.001% | 99.096% |
| 7410 | SOGO MEDICAL CO | 0.001% | 99.097% |
| 7411 | CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001 | 0.001% | 99.098% |
| 7412 | GLOBAL&YUASA BA | 0.001% | 99.099% |
| 7413 | JAPAN LIFELINE | 0.001% | 99.100% |
| 7414 | RADNET INC COMMON STOCK USD.0001 | 0.001% | 99.101% |
| 7415 | TOYO CORPORATIO | 0.001% | 99.102% |
| 7416 | GENMAB A/S | 0.001% | 99.103% |
| 7417 | CONSUMER PORTFOLIO SERVICES COMMON STOCK | 0.001% | 99.104% |
| 7418 | SCHIBSTED ASA | 0.001% | 99.105% |
| 7419 | ONOKEN CO LTD | 0.001% | 99.106% |
| 7420 | PELION SA | 0.001% | 99.107% |
| 7421 | FLEURY MICHON | 0.001% | 99.108% |
| 7422 | TAKAOKA TOKO HL | 0.001% | 99.109% |
| 7423 | SC ASSET CORPOR | 0.001% | 99.110% |
| 7424 | F-TECH INC | 0.001% | 99.111% |
| 7425 | NOEVIR HOLDINGS | 0.001% | 99.112% |
| 7426 | SANYO ELEC RAIL | 0.001% | 99.113% |
| 7427 | KEIYO CO | 0.001% | 99.114% |
| 7428 | CONN S INC COMMON STOCK USD.01 | 0.001% | 99.115% |
| 7429 | JAPAN PILE CORP | 0.001% | 99.116% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7430 | JAPAN AIRPORT T | 0.001% | 99.117% |
| 7431 | SSANGYONG CEMEN | 0.001% | 99.118% |
| 7432 | HONEYS CO LTD | 0.001% | 99.119% |
| 7433 | TEIKOKU SEN-I C | 0.001% | 99.120% |
| 7434 | TONAMI HOLDINGS | 0.001% | 99.121% |
| 7435 | ORIENTAL BK OF | 0.001% | 99.122% |
| 7436 | BLUE DART EXPRE | 0.001% | 99.123% |
| 7437 | MARUZEN SHOWA U | 0.001% | 99.124% |
| 7438 | FEINTOOL INTERN | 0.001% | 99.125% |
| 7439 | PEMBANGUNAN P | 0.001% | 99.126% |
| 7440 | PRONEXUS INC | 0.001% | 99.127% |
| 7441 | DATANG INTL POW | 0.001% | 99.128% |
| 7442 | QUABIT IMMOBILI | 0.001% | 99.129% |
| 7443 | NISSEI BUILD KO | 0.001% | 99.130% |
| 7444 | DONG AH TIRE&RU | 0.001% | 99.131% |
| 7445 | NOHMI BOSAI | 0.001% | 99.132% |
| 7446 | ASUNARO AOKI CO | 0.001% | 99.133% |
| 7447 | HNA HLDGS GP CO | 0.001% | 99.134% |
| 7448 | FUSION PARTNERS | 0.001% | 99.135% |
| 7449 | V1 GROUP LTD | 0.001% | 99.136% |
| 7450 | SANYO SHOKAI | 0.001% | 99.137% |
| 7451 | AJ RENT CAR | 0.001% | 99.138% |
| 7452 | TRIUMPH BANCORP INC COMMON STOCK USD.01 | 0.001% | 99.139% |
| 7453 | TIANGONG INTERN | 0.001% | 99.140% |
| 7454 | ASAHI ORGANIC C | 0.001% | 99.140% |
| 7455 | FREUND CORP | 0.001% | 99.141% |
| 7456 | PTC INDIA LTD | 0.001% | 99.142% |
| 7457 | BANGKOK LIFE AS | 0.001% | 99.143% |
| 7458 | TA ENTERPRISE B | 0.001% | 99.144% |
| 7459 | NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001 | 0.001% | 99.145% |
| 7460 | F-SECURE OYJ | 0.001% | 99.146% |
| 7461 | FIRST NORTHWEST BANCORP COMMON STOCK | 0.001% | 99.147% |
| 7462 | ACBEL POLYTECH | 0.001% | 99.148% |
| 7463 | AVANCE GAS HOLD | 0.001% | 99.149% |
| 7464 | CHINA INTL MARI | 0.001% | 99.150% |
| 7465 | NORTHEAST BANCORP COMMON STOCK USD1.0 | 0.001% | 99.151% |
| 7466 | SAKAI MOVING SE | 0.001% | 99.152% |
| 7467 | AUSTBROKERS HLD | 0.001% | 99.153% |
| 7468 | SAMPO CORP | 0.001% | 99.154% |
| 7469 | ENVESTNET INC COMMON STOCK | 0.001% | 99.155% |
| 7470 | PRIMO WATER CORP COMMON STOCK | 0.001% | 99.156% |
| 7471 | MOBILEZONE HOLD | 0.001% | 99.157% |
| 7472 | CENTRAL SPORTS | 0.001% | 99.158% |
| 7473 | REJECT SHOP LTD | 0.001% | 99.159% |
| 7474 | YUGANG INTL | 0.001% | 99.160% |
| 7475 | DYNAGREEN ENVIR | 0.001% | 99.161% |
| 7476 | XERO LIMITED | 0.001% | 99.162% |
| 7477 | C UYEMURA & CO | 0.001% | 99.163% |
| 7478 | DESTINATION XL GROUP INC COMMON STOCK USD.01 | 0.001% | 99.164% |
| 7479 | CHINA SUNTIEN G | 0.001% | 99.165% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7480 | PRESTIGE ESTATE | 0.001% | 99.166% |
| 7481 | MITSUI HIGH TEC | 0.001% | 99.166% |
| 7482 | JANOME SEWING M | 0.001% | 99.167% |
| 7483 | RIGHT-ON CO | 0.001% | 99.168% |
| 7484 | TAIKO BANK | 0.001% | 99.169% |
| 7485 | FINOLEX INDUSTR | 0.001% | 99.170% |
| 7486 | AOC HOLDINGS IN | 0.001% | 99.171% |
| 7487 | MONTEA SCA | 0.001% | 99.172% |
| 7488 | SVENSKA CELLULO | 0.001% | 99.173% |
| 7489 | SCANDI STANDARD | 0.001% | 99.174% |
| 7490 | OPUS GROUP AB | 0.001% | 99.175% |
| 7491 | FENIX OUTDOOR I | 0.001% | 99.176% |
| 7492 | CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.001% | 99.177% |
| 7493 | CIA ENERGETICA | 0.001% | 99.178% |
| 7494 | TOYO SECURITIES | 0.001% | 99.179% |
| 7495 | GLOBE TRADE CEN | 0.001% | 99.180% |
| 7496 | EUGENE INVS&SEC | 0.001% | 99.181% |
| 7497 | AMERICAS SILVER | 0.001% | 99.182% |
| 7498 | VIJAYA BANK | 0.001% | 99.183% |
| 7499 | OYO CORPORATION | 0.001% | 99.184% |
| 7500 | MEGA WORLD PROP | 0.001% | 99.184% |
| 7501 | FUJIMI INC | 0.001% | 99.185% |
| 7502 | ESSA BANCORP INC COMMON STOCK USD.01 | 0.001% | 99.186% |
| 7503 | ALBANY MOLECULA | 0.001% | 99.187% |
| 7504 | NIHON TOKUSHU T | 0.001% | 99.188% |
| 7505 | GUJARAT NARM | 0.001% | 99.189% |
| 7506 | STARTEK INC | 0.001% | 99.190% |
| 7507 | ALLAHABAD BANK | 0.001% | 99.191% |
| 7508 | TRAVELZOO INC COMMON STOCK USD.01 | 0.001% | 99.192% |
| 7509 | EN-JAPAN INC. | 0.001% | 99.193% |
| 7510 | ZHENGZHOU COAL | 0.001% | 99.194% |
| 7511 | NIPPON FINE CHE | 0.001% | 99.195% |
| 7512 | LAIRD PLC RTS E | 0.001% | 99.196% |
| 7513 | YOMEISHU SEIZO | 0.001% | 99.197% |
| 7514 | LAND & HOUSE PU | 0.001% | 99.198% |
| 7515 | RYERSON HOLDING CORP COMMON STOCK USD.01 | 0.001% | 99.199% |
| 7516 | PACIFIC HOSPITA | 0.001% | 99.200% |
| 7517 | VALUETRONICS HL | 0.001% | 99.200% |
| 7518 | MITSUI MATSUSHI | 0.001% | 99.201% |
| 7519 | JUST RETIREMENT | 0.001% | 99.202% |
| 7520 | CLEANUP CORP | 0.001% | 99.203% |
| 7521 | THAICOM PUBLIC | 0.001% | 99.204% |
| 7522 | ATLAS FINANCIAL | 0.001% | 99.205% |
| 7523 | PRICER AB | 0.001% | 99.206% |
| 7524 | ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01 | 0.001% | 99.207% |
| 7525 | CRAWFORD & CO | 0.001% | 99.208% |
| 7526 | BANQUE CANTONAL | 0.001% | 99.209% |
| 7527 | AMOT INVESTMENT | 0.001% | 99.210% |
| 7528 | KAROON GAS AUST | 0.001% | 99.211% |
| 7529 | TOWER SEMICONDU | 0.001% | 99.212% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7530 | TYMAN PLC | 0.001% | 99.213% |
| 7531 | TOHO CO LTD | 0.001% | 99.214% |
| 7532 | REBOSIS PROPERT | 0.001% | 99.214% |
| 7533 | ARES ALLERGY HO | 0.001% | 99.215% |
| 7534 | JUNGFRAUBAHN HL | 0.001% | 99.216% |
| 7535 | TIMBERLAND BANCORP INC COMMON STOCK USD.01 | 0.001% | 99.217% |
| 7536 | LUNDIN GOLD INC | 0.001% | 99.218% |
| 7537 | SILICONWARE PRE | 0.001% | 99.219% |
| 7538 | SWCC SHOWA HOLD | 0.001% | 99.220% |
| 7539 | SDI CORP | 0.001% | 99.221% |
| 7540 | ALMA MEDIA CORP | 0.001% | 99.222% |
| 7541 | ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0 | 0.001% | 99.223% |
| 7542 | CEMENTOS ARGOS | 0.001% | 99.224% |
| 7543 | OMAXE LTD | 0.001% | 99.225% |
| 7544 | ECLERX SERVICES | 0.001% | 99.226% |
| 7545 | STEIN MART INC COMMON STOCK USD.01 | 0.001% | 99.227% |
| 7546 | AIZAWA SECURITI | 0.001% | 99.227% |
| 7547 | LOTUS BAKERIES | 0.001% | 99.228% |
| 7548 | KVH INDUSTRIES INC COMMON STOCK USD.01 | 0.001% | 99.229% |
| 7549 | MINOR INTL | 0.001% | 99.230% |
| 7550 | ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1 | 0.001% | 99.231% |
| 7551 | DELTA APPAREL INC COMMON STOCK USD.01 | 0.001% | 99.232% |
| 7552 | STAMFORD LAND | 0.001% | 99.233% |
| 7553 | TRUE NORTH COMM | 0.001% | 99.234% |
| 7554 | ABC ARBITRAGE | 0.001% | 99.235% |
| 7555 | HISAKA WORKS LT | 0.001% | 99.236% |
| 7556 | MATSUI SECURITI | 0.001% | 99.237% |
| 7557 | COMMUNISIS PLC | 0.001% | 99.238% |
| 7558 | EMCORE CORP COMMON STOCK | 0.001% | 99.238% |
| 7559 | ACTIA GROUP | 0.001% | 99.239% |
| 7560 | OKINAWA CELLULA | 0.001% | 99.240% |
| 7561 | MALAYAN CEMENT | 0.001% | 99.241% |
| 7562 | MICROBIO CO LTD | 0.001% | 99.242% |
| 7563 | SHINWA KAIUN | 0.001% | 99.243% |
| 7564 | CENTRAL CHINA R | 0.001% | 99.244% |
| 7565 | DIOS FASTIGHETE | 0.001% | 99.245% |
| 7566 | GUNNEBO AB | 0.001% | 99.246% |
| 7567 | ALICO INC COMMON STOCK USD1.0 | 0.001% | 99.247% |
| 7568 | YEUN CHYANG IND | 0.001% | 99.248% |
| 7569 | NIPPON VALQUA I | 0.001% | 99.248% |
| 7570 | BIESSE | 0.001% | 99.249% |
| 7571 | ASTRO JAPAN PR | 0.001% | 99.250% |
| 7572 | CHORI CO LTD | 0.001% | 99.251% |
| 7573 | COSLIGHT TECH I | 0.001% | 99.252% |
| 7574 | LECTRA SYSTEMES | 0.001% | 99.253% |
| 7575 | MANILA WATER CO | 0.001% | 99.254% |
| 7576 | KH VATEC | 0.001% | 99.255% |
| 7577 | UNIVERSAL ENTER | 0.001% | 99.256% |
| 7578 | PAN INTL INDL | 0.001% | 99.257% |
| 7579 | ATOM CORPORATIO | 0.001% | 99.258% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7580 | DEOLEO SA | 0.001% | 99.258% |
| 7581 | FALCK RENEWABLE | 0.001% | 99.259% |
| 7582 | TIVOLI A/S | 0.001% | 99.260% |
| 7583 | DHI GROUP INC COMMON STOCK USD.01 | 0.001% | 99.261% |
| 7584 | TOWER BERSAMA I | 0.001% | 99.262% |
| 7585 | NIPPON CARBIDE | 0.001% | 99.263% |
| 7586 | ASCENDAS INDIA | 0.001% | 99.264% |
| 7587 | QGEP PARTICIPAC | 0.001% | 99.265% |
| 7588 | WONDERFUL SKY F | 0.001% | 99.266% |
| 7589 | GMR INFRASTRUCT | 0.001% | 99.266% |
| 7590 | A MARK PRECIOUS METALS INC COMMON STOCK USD.01 | 0.001% | 99.267% |
| 7591 | MESOBLAST LTD | 0.001% | 99.268% |
| 7592 | TUESDAY MORNING CORP COMMON STOCK USD.01 | 0.001% | 99.269% |
| 7593 | CYBEROPTICS CORP COMMON STOCK | 0.001% | 99.270% |
| 7594 | ACHILLION PHARMACEUTICALS COMMON STOCK USD.001 | 0.001% | 99.271% |
| 7595 | ENERGY FUELS INC COMMON STOCK | 0.001% | 99.272% |
| 7596 | PASONA GROUP IN | 0.001% | 99.273% |
| 7597 | BIRLA CORP LTD | 0.001% | 99.274% |
| 7598 | GL LTD | 0.001% | 99.274% |
| 7599 | FOSTER (LB) CO A COMMON STOCK USD.01 | 0.001% | 99.275% |
| 7600 | FURUNO ELECTRIC | 0.001% | 99.276% |
| 7601 | MEDIGENE AG | 0.001% | 99.277% |
| 7602 | OIL DRI CORP OF AMERICA COMMON STOCK USD.1 | 0.001% | 99.278% |
| 7603 | CELLNEX TELECOM | 0.001% | 99.279% |
| 7604 | TAKAMATSU CONS | 0.001% | 99.280% |
| 7605 | DALRADIAN RESOU | 0.001% | 99.281% |
| 7606 | NHPC LTD | 0.001% | 99.281% |
| 7607 | SMA SOLAR TECHN | 0.001% | 99.282% |
| 7608 | NEXT CO LTD | 0.001% | 99.283% |
| 7609 | 5N PLUS INC. | 0.001% | 99.284% |
| 7610 | NISSHIN FUDOSAN | 0.001% | 99.285% |
| 7611 | CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001 | 0.001% | 99.286% |
| 7612 | KROSAKI CORP | 0.001% | 99.287% |
| 7613 | MITANI SEKISAN | 0.001% | 99.288% |
| 7614 | SUGIMOTO & CO L | 0.001% | 99.288% |
| 7615 | HOTEL PROPERTY | 0.001% | 99.289% |
| 7616 | SENSHUKAI CO | 0.001% | 99.290% |
| 7617 | KOATSU GAS KOGY | 0.001% | 99.291% |
| 7618 | SIGDO KOPPERS S | 0.001% | 99.292% |
| 7619 | VITROLIFE AB | 0.001% | 99.293% |
| 7620 | CIA ENERGETICA | 0.001% | 99.294% |
| 7621 | FRASERS HOSPITA | 0.001% | 99.295% |
| 7622 | SESODA CORP | 0.001% | 99.295% |
| 7623 | MAXIS BHD | 0.001% | 99.296% |
| 7624 | TOKYO RAKUTENCH | 0.001% | 99.297% |
| 7625 | BUDIMEX | 0.001% | 99.298% |
| 7626 | YELLOW HAT LTD. | 0.001% | 99.299% |
| 7627 | LIBERTY TAX INC COMMON STOCK USD.01 | 0.001% | 99.300% |
| 7628 | INSYS THERAPEUTICS INC COMMON STOCK USD.0002145 | 0.001% | 99.301% |
| 7629 | BIMB HLDGS BERH | 0.001% | 99.301% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7630 | SABANA SHARIAH | 0.001% | 99.302% |
| 7631 | TOP FRONTIER IN | 0.001% | 99.303% |
| 7632 | TIANJIN DEVMT H | 0.001% | 99.304% |
| 7633 | SEKISUI PLASTIC | 0.001% | 99.305% |
| 7634 | ABG SUNDAL COLL | 0.001% | 99.306% |
| 7635 | DREAM UNLIMIITE | 0.001% | 99.307% |
| 7636 | SOC BAINS DE ME | 0.001% | 99.308% |
| 7637 | CHINA EVERBRIGH | 0.001% | 99.308% |
| 7638 | LUMENS CO LTD | 0.001% | 99.309% |
| 7639 | PNE WIND AG | 0.001% | 99.310% |
| 7640 | ICHINEN CO LTD | 0.001% | 99.311% |
| 7641 | WHAN IN PHARMAC | 0.001% | 99.312% |
| 7642 | LASSONDE INDS INC CLASS A COMMON STOCK | 0.001% | 99.313% |
| 7643 | CMMB VISION HOL | 0.001% | 99.314% |
| 7644 | STARTS PROCEED | 0.001% | 99.314% |
| 7645 | QINHUANGDAO POR | 0.001% | 99.315% |
| 7646 | GODO STEEL | 0.001% | 99.316% |
| 7647 | mitsui home co | 0.001% | 99.317% |
| 7648 | CEGEDIM | 0.001% | 99.318% |
| 7649 | SEPTENI CO LTD | 0.001% | 99.319% |
| 7650 | KINGSWAY FINANC | 0.001% | 99.319% |
| 7651 | NIIT TECHNOLOGI | 0.001% | 99.320% |
| 7652 | HUA HAN BIO-PHA | 0.001% | 99.321% |
| 7653 | POYA CO LTD | 0.001% | 99.322% |
| 7654 | COLOUR LIFE SER | 0.001% | 99.323% |
| 7655 | H+H INTERNATION | 0.001% | 99.324% |
| 7656 | HOUSTON WIRE & | 0.001% | 99.325% |
| 7657 | SERCO GROUP | 0.001% | 99.325% |
| 7658 | NL INDUSTRIES | 0.001% | 99.326% |
| 7659 | IJT TECHNOLOGY | 0.001% | 99.327% |
| 7660 | MARS ENGINEERIN | 0.001% | 99.328% |
| 7661 | SEKONIX CO LTD | 0.001% | 99.329% |
| 7662 | KEC INTERNATION | 0.001% | 99.330% |
| 7663 | UNION BANK OF P | 0.001% | 99.331% |
| 7664 | PROACT IT GROUP | 0.001% | 99.331% |
| 7665 | CREDIT CORP GRO | 0.001% | 99.332% |
| 7666 | MISAWA HOMES HO | 0.001% | 99.333% |
| 7667 | KYOKUYO CO LTD | 0.001% | 99.334% |
| 7668 | GRUPO AVAL ACCI | 0.001% | 99.335% |
| 7669 | YOUYUAN INTERNA | 0.001% | 99.336% |
| 7670 | TACHIBANA ELETE | 0.001% | 99.336% |
| 7671 | PETROPAVLOVSK | 0.001% | 99.337% |
| 7672 | COSEL CO | 0.001% | 99.338% |
| 7673 | RED STAR MACALL | 0.001% | 99.339% |
| 7674 | LEIFHEIT AG | 0.001% | 99.340% |
| 7675 | CENTROTEC SUSTA | 0.001% | 99.341% |
| 7676 | JAPAN TRANSCITY | 0.001% | 99.341% |
| 7677 | GREAT PANTHER S | 0.001% | 99.342% |
| 7678 | BUCKLE INC/THE COMMON STOCK USD.01 | 0.001% | 99.343% |
| 7679 | PVR LTD | 0.001% | 99.344% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7680 | EIDAI CO.LTD. | 0.001% | 99.345% |
| 7681 | AGUAS ANDINAS S | 0.001% | 99.346% |
| 7682 | CNQC INTERNATIO | 0.001% | 99.346% |
| 7683 | ARTNATURE INC | 0.001% | 99.347% |
| 7684 | OCTODEC | 0.001% | 99.348% |
| 7685 | COOKPAD INC | 0.001% | 99.349% |
| 7686 | CHUANGS CONS IN | 0.001% | 99.350% |
| 7687 | CLEAR CHANNEL O | 0.001% | 99.351% |
| 7688 | MBT FINANCIAL CORP COMMON STOCK | 0.001% | 99.351% |
| 7689 | ELNUSA TBK | 0.001% | 99.352% |
| 7690 | DONGWON DEVELOP | 0.001% | 99.353% |
| 7691 | SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01 | 0.001% | 99.354% |
| 7692 | KEIHANSHIN RL | 0.001% | 99.355% |
| 7693 | BIOTEST AG | 0.001% | 99.356% |
| 7694 | MORGAN SINDALL | 0.001% | 99.356% |
| 7695 | EUROCASH SA | 0.001% | 99.357% |
| 7696 | COSAN LOGISTICA | 0.001% | 99.358% |
| 7697 | KITANO CONST CO | 0.001% | 99.359% |
| 7698 | SUZLON ENERGY L | 0.001% | 99.360% |
| 7699 | THORN GROUP LTD | 0.001% | 99.361% |
| 7700 | DENYO CO | 0.001% | 99.361% |
| 7701 | HO TUNG CHEMICA | 0.001% | 99.362% |
| 7702 | FIRST TRACTOR C | 0.001% | 99.363% |
| 7703 | BOER POWER HOLD | 0.001% | 99.364% |
| 7704 | LAI SUN GARMENT | 0.001% | 99.365% |
| 7705 | SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01 | 0.001% | 99.365% |
| 7706 | POCKET CARD CO | 0.001% | 99.366% |
| 7707 | BAOYE GROUP CO | 0.001% | 99.367% |
| 7708 | POSCO ICT CO LT | 0.001% | 99.368% |
| 7709 | GULF ISLAND FABRICATION INC COMMON STOCK | 0.001% | 99.369% |
| 7710 | GENESIS LAND DE | 0.001% | 99.370% |
| 7711 | TECHNOPRO HLDGS | 0.001% | 99.370% |
| 7712 | HANNOVER RUECKV | 0.001% | 99.371% |
| 7713 | TODA KOGYO CORP | 0.001% | 99.372% |
| 7714 | CREATE RESTAURA | 0.001% | 99.373% |
| 7715 | MAGNESITA REFRA | 0.001% | 99.374% |
| 7716 | SHIBUSAWA W'HOU | 0.001% | 99.374% |
| 7717 | HONG FOK CORP | 0.001% | 99.375% |
| 7718 | MARVELOUS AQL I | 0.001% | 99.376% |
| 7719 | ENERNOC INC | 0.001% | 99.377% |
| 7720 | ABOITIZ POWER C | 0.001% | 99.378% |
| 7721 | REALNETWORKS INC COMMON STOCK USD.001 | 0.001% | 99.379% |
| 7722 | AXACTOR AB | 0.001% | 99.379% |
| 7723 | VIRGIN AUSTRALI | 0.001% | 99.380% |
| 7724 | UNITED SECURITY BANCSHARE/CA COMMON STOCK | 0.001% | 99.381% |
| 7725 | T & K TOKA CO L | 0.001% | 99.382% |
| 7726 | ELMOS SEMICONDU | 0.001% | 99.383% |
| 7727 | CHAMPION TECHNO | 0.001% | 99.383% |
| 7728 | INUI GLOBAL LOG | 0.001% | 99.384% |
| 7729 | MAEZAWA KASEI I | 0.001% | 99.385% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7730 | TOKYO KEIKI INC | 0.001% | 99.386% |
| 7731 | SPARTON CORP COMMON STOCK USD1.25 | 0.001% | 99.387% |
| 7732 | MAEZAWA KYUSO I | 0.001% | 99.387% |
| 7733 | TOYO RADIATOR C | 0.001% | 99.388% |
| 7734 | FANCL CORP | 0.001% | 99.389% |
| 7735 | VICTORY CITY IN | 0.001% | 99.390% |
| 7736 | FUJI PHARM CO L | 0.001% | 99.391% |
| 7737 | ALBIS CO LTD | 0.001% | 99.391% |
| 7738 | HUDSON TECHNOLOGIES INC COMMON STOCK USD.01 | 0.001% | 99.392% |
| 7739 | CIMSA | 0.001% | 99.393% |
| 7740 | RIGHTSIDE GROUP LTD COMMON STOCK USD.0001 | 0.001% | 99.394% |
| 7741 | GUN EI CHEM IND | 0.001% | 99.395% |
| 7742 | SARTORIUS STEDI | 0.001% | 99.395% |
| 7743 | NIPPON YAKIN KO | 0.001% | 99.396% |
| 7744 | UNION BANK OF I | 0.001% | 99.397% |
| 7745 | TOSHO PRINTING | 0.001% | 99.398% |
| 7746 | ORGANO | 0.001% | 99.399% |
| 7747 | U-SHIN | 0.001% | 99.399% |
| 7748 | SUPALAI PCL-NVD | 0.001% | 99.400% |
| 7749 | NITTOC CONST CO | 0.001% | 99.401% |
| 7750 | SHANGHAI FUDAN | 0.001% | 99.402% |
| 7751 | SK SECURITIES C | 0.001% | 99.402% |
| 7752 | ROAD KING INFRA | 0.001% | 99.403% |
| 7753 | JAPAN PETROLEUM | 0.001% | 99.404% |
| 7754 | KITO CORP | 0.001% | 99.405% |
| 7755 | SCHAFFNER HOLDI | 0.001% | 99.406% |
| 7756 | RIKEN KEIKI CO | 0.001% | 99.406% |
| 7757 | ROMANDE ENERGIE | 0.001% | 99.407% |
| 7758 | F&A AQUA HOLDIN | 0.001% | 99.408% |
| 7759 | MUHAK CO LTD | 0.001% | 99.409% |
| 7760 | CALIDA HLDG | 0.001% | 99.410% |
| 7761 | BANCO SANTANDER CHILE ADR ADR | 0.001% | 99.410% |
| 7762 | DAIKOKUTENBUSSA | 0.001% | 99.411% |
| 7763 | MARUSAN SECUR | 0.001% | 99.412% |
| 7764 | CJ HELLOVISION | 0.001% | 99.413% |
| 7765 | DOTTIKON ES HOL | 0.001% | 99.413% |
| 7766 | QUESTERRE ENERG | 0.001% | 99.414% |
| 7767 | NEWRIVER REIT P | 0.001% | 99.415% |
| 7768 | FUSO PHARM | 0.001% | 99.416% |
| 7769 | NATORI CO LTD | 0.001% | 99.417% |
| 7770 | STO AG-PREFERRE | 0.001% | 99.417% |
| 7771 | PALIBURG HOLDIN | 0.001% | 99.418% |
| 7772 | TAKIRON CO | 0.001% | 99.419% |
| 7773 | AMERESCO INC CL A COMMON STOCK USD.0001 | 0.001% | 99.420% |
| 7774 | PLAZZA AG REG A | 0.001% | 99.420% |
| 7775 | F@N COMMUNICATI | 0.001% | 99.421% |
| 7776 | NATHAN S FAMOUS INC COMMON STOCK USD.01 | 0.001% | 99.422% |
| 7777 | KEY COFFEE INC | 0.001% | 99.423% |
| 7778 | KINGSOFT CORP L | 0.001% | 99.424% |
| 7779 | FUJI CORP LTD/O | 0.001% | 99.424% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7780 | PFIZER LTD | 0.001% | 99.425% |
| 7781 | CENTURIA INDUST | 0.001% | 99.426% |
| 7782 | KPJ HEALTHCARE | 0.001% | 99.427% |
| 7783 | KYOSAN ELECTRIC | 0.001% | 99.427% |
| 7784 | MERITZ FINANCIA | 0.001% | 99.428% |
| 7785 | OMEGA FLEX INC COMMON STOCK USD.01 | 0.001% | 99.429% |
| 7786 | KITAGAWA IRON W | 0.001% | 99.430% |
| 7787 | WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01 | 0.001% | 99.431% |
| 7788 | RUBY TUESDAY INC COMMON STOCK USD.01 | 0.001% | 99.431% |
| 7789 | HUDACO INDUSTRI | 0.001% | 99.432% |
| 7790 | TAKEEI CORPORAT | 0.001% | 99.433% |
| 7791 | ORBITE TECHNOLO | 0.001% | 99.434% |
| 7792 | VISHAY PRECISION GROUP COMMON STOCK | 0.001% | 99.434% |
| 7793 | DAEJAN HOLDINGS | 0.001% | 99.435% |
| 7794 | GENIE ENERGY LTD B COMMON STOCK | 0.001% | 99.436% |
| 7795 | TAKASAGO THML E | 0.001% | 99.437% |
| 7796 | SAWADA HOLDINGS | 0.001% | 99.437% |
| 7797 | MAXVALU TOKAI C | 0.001% | 99.438% |
| 7798 | EVERGREEN INTL | 0.001% | 99.439% |
| 7799 | TOWER LTD | 0.001% | 99.440% |
| 7800 | SAMSUNG ENGINEE | 0.001% | 99.440% |
| 7801 | TAN CHONG MOTOR | 0.001% | 99.441% |
| 7802 | PLASTIVALOIRE | 0.001% | 99.442% |
| 7803 | ICHIKOHIndustr | 0.001% | 99.443% |
| 7804 | BESALCO SA | 0.001% | 99.443% |
| 7805 | ALPS LOGISTICS | 0.001% | 99.444% |
| 7806 | REIS INC COMMON STOCK USD.01 | 0.001% | 99.445% |
| 7807 | QUINSTREET INC COMMON STOCK USD.001 | 0.001% | 99.446% |
| 7808 | CIRCASSIA PHARM | 0.001% | 99.446% |
| 7809 | HILONG HOLDING | 0.001% | 99.447% |
| 7810 | COMTECH TELE CO | 0.001% | 99.448% |
| 7811 | ANGIE S LIST INC COMMON STOCK USD.001 | 0.001% | 99.449% |
| 7812 | TESSCO TECHNOLOGIES INC COMMON STOCK USD.01 | 0.001% | 99.450% |
| 7813 | PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01 | 0.001% | 99.450% |
| 7814 | KT CORP SP ADR ADR | 0.001% | 99.451% |
| 7815 | SHINAGAWA REFRA | 0.001% | 99.452% |
| 7816 | C + F FINANCIAL CORP COMMON STOCK USD1.0 | 0.001% | 99.453% |
| 7817 | TORISHIMA PUMP | 0.001% | 99.453% |
| 7818 | ELDERS LTD | 0.001% | 99.454% |
| 7819 | A H BELO CORP A COMMON STOCK USD.01 | 0.001% | 99.455% |
| 7820 | TOA DORO KOGYO | 0.001% | 99.455% |
| 7821 | MEIKO NETWORK J | 0.001% | 99.456% |
| 7822 | TOKYO ELECTRON | 0.001% | 99.457% |
| 7823 | AXWAY SOFTWARE | 0.001% | 99.458% |
| 7824 | COMMUNITY HEALT | 0.001% | 99.458% |
| 7825 | CANVEST ENVIRON | 0.001% | 99.459% |
| 7826 | YUME INC COMMON STOCK USD.001 | 0.001% | 99.460% |
| 7827 | SHINAGAWA FUEL | 0.001% | 99.461% |
| 7828 | RM PLC | 0.001% | 99.461% |
| 7829 | FUJIJURA RUBBER | 0.001% | 99.462% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7830 | TOA OIL CO LTD | 0.001% | 99.463% |
| 7831 | JMS CO | 0.001% | 99.464% |
| 7832 | ACACIA RESEARCH CORP COMMON STOCK USD.001 | 0.001% | 99.464% |
| 7833 | GUJARAT PIPAVAV | 0.001% | 99.465% |
| 7834 | KINDRED BIOSCIENCES INC COMMON STOCK USD.0001 | 0.001% | 99.466% |
| 7835 | IC COMPANYS | 0.001% | 99.467% |
| 7836 | ARIAKE JAPAN CO | 0.001% | 99.467% |
| 7837 | SANEI ARCHITECT | 0.001% | 99.468% |
| 7838 | PROMOTORA DE IN | 0.001% | 99.469% |
| 7839 | WUS PRINTD CIRC | 0.001% | 99.470% |
| 7840 | AVID TECHNOLOGY INC COMMON STOCK USD.01 | 0.001% | 99.470% |
| 7841 | GERRY WEBER INT | 0.001% | 99.471% |
| 7842 | CHUO SPRING CO | 0.001% | 99.472% |
| 7843 | D'AMICO INTERNA | 0.001% | 99.473% |
| 7844 | MATSUYA CO (TOK | 0.001% | 99.473% |
| 7845 | YUSHIRO CHEMICA | 0.001% | 99.474% |
| 7846 | RHYTHM WATCH CO | 0.001% | 99.475% |
| 7847 | DONGWONIndustr | 0.001% | 99.475% |
| 7848 | YORK WATER CO COMMON STOCK | 0.001% | 99.476% |
| 7849 | TOYO KOHAN CO | 0.001% | 99.477% |
| 7850 | HUCHEMS FINE CH | 0.001% | 99.478% |
| 7851 | MERCHANTS BANCSHARES INC COMMON STOCK USD.01 | 0.001% | 99.478% |
| 7852 | KRS CORPORATION | 0.001% | 99.479% |
| 7853 | KINKI NIPPON TO | 0.001% | 99.480% |
| 7854 | FUJIKURA KASEI | 0.001% | 99.481% |
| 7855 | HAKUTO CO | 0.001% | 99.481% |
| 7856 | BONHEUR ASA | 0.001% | 99.482% |
| 7857 | GIGPEAK INC COMMON STOCK USD.001 | 0.001% | 99.483% |
| 7858 | LANDS END INC COMMON STOCK USD.01 | 0.001% | 99.484% |
| 7859 | COMPAGNIE DES A | 0.001% | 99.484% |
| 7860 | MONASH IVF GRP | 0.001% | 99.485% |
| 7861 | LA DORIA SPA | 0.001% | 99.486% |
| 7862 | NIPPON CONCRETE | 0.001% | 99.486% |
| 7863 | COLABOR GROUP I | 0.001% | 99.487% |
| 7864 | RCR TOMLINSON L | 0.001% | 99.488% |
| 7865 | FISSION URANIUM | 0.001% | 99.489% |
| 7866 | ACNB CORP COMMON STOCK USD2.5 | 0.001% | 99.489% |
| 7867 | GRAND KOREA LEI | 0.001% | 99.490% |
| 7868 | KAMEDA SEIKA CO | 0.001% | 99.491% |
| 7869 | ISRA VISION AG | 0.001% | 99.492% |
| 7870 | KAS BANK | 0.001% | 99.492% |
| 7871 | MINMETALS LAND | 0.001% | 99.493% |
| 7872 | INDOFOOD AGRI R | 0.001% | 99.494% |
| 7873 | NIPPON DENWA SH | 0.001% | 99.494% |
| 7874 | QLIRO GROUP AB | 0.001% | 99.495% |
| 7875 | STRATASYS LTD | 0.001% | 99.496% |
| 7876 | SAC'S BAR HOLDI | 0.001% | 99.497% |
| 7877 | HILAN LTD | 0.001% | 99.497% |
| 7878 | SANY HEAVY EQUI | 0.001% | 99.498% |
| 7879 | RIKEN TECHNOS C | 0.001% | 99.499% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7880 | NITTO SEIKO CO | 0.001% | 99.499% |
| 7881 | FUJI KIKO CO LT | 0.001% | 99.500% |
| 7882 | BANK HANDLOWY W | 0.001% | 99.501% |
| 7883 | CHIYODA CO | 0.001% | 99.502% |
| 7884 | MANNING + NAPIER INC COMMON STOCK USD.01 | 0.001% | 99.502% |
| 7885 | SYNDICATE BANK | 0.001% | 99.503% |
| 7886 | GILLETTE INDIA | 0.001% | 99.504% |
| 7887 | JAPAN BUSINESS | 0.001% | 99.504% |
| 7888 | HARDINGE INC | 0.001% | 99.505% |
| 7889 | LGI HOMES INC COMMON STOCK USD.01 | 0.001% | 99.506% |
| 7890 | ASPO OYJ | 0.001% | 99.507% |
| 7891 | KOMATSU WALL IN | 0.001% | 99.507% |
| 7892 | HALLADOR ENERGY CO COMMON STOCK USD.01 | 0.001% | 99.508% |
| 7893 | ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01 | 0.001% | 99.509% |
| 7894 | MOTHERCARE | 0.001% | 99.509% |
| 7895 | SPRINGLAND INTE | 0.001% | 99.510% |
| 7896 | JHSF PARTICIPAC | 0.001% | 99.511% |
| 7897 | VINDA INTERNATI | 0.001% | 99.512% |
| 7898 | IDEC CORPORATIO | 0.001% | 99.512% |
| 7899 | VIEL ET COMPAGN | 0.001% | 99.513% |
| 7900 | HMC INVESTMENT | 0.001% | 99.514% |
| 7901 | PHOENIX SATELLI | 0.001% | 99.514% |
| 7902 | CITYCHAMP WATCH | 0.001% | 99.515% |
| 7903 | MAX INDIA LTD/N | 0.001% | 99.516% |
| 7904 | UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001 | 0.001% | 99.516% |
| 7905 | UNION TOOL CO | 0.001% | 99.517% |
| 7906 | AHLSTROM OYJ | 0.001% | 99.518% |
| 7907 | CARLSBERG BREWE | 0.001% | 99.519% |
| 7908 | COLLECTION HOUS | 0.001% | 99.519% |
| 7909 | SCATEC SOLAR AS | 0.001% | 99.520% |
| 7910 | NEW ZEALAND OIL | 0.001% | 99.521% |
| 7911 | MANZ AUTOMATION | 0.001% | 99.521% |
| 7912 | MITO SECURITIES | 0.001% | 99.522% |
| 7913 | ELECNOR SA | 0.001% | 99.523% |
| 7914 | CROPENERGIES AG | 0.001% | 99.523% |
| 7915 | FERRARI NV | 0.001% | 99.524% |
| 7916 | FUJICCO CO | 0.001% | 99.525% |
| 7917 | 1ST SHANGHAI IN | 0.001% | 99.526% |
| 7918 | EQT HOLDINGS LT | 0.001% | 99.526% |
| 7919 | MUCKLOW(A&J) GR | 0.001% | 99.527% |
| 7920 | IWATSUKA CONFEC | 0.001% | 99.528% |
| 7921 | SICHUAN EXPRESS | 0.001% | 99.528% |
| 7922 | CAL-COMP ELECTR | 0.001% | 99.529% |
| 7923 | ELITEGROUP COMP | 0.001% | 99.530% |
| 7924 | GUANGZHOU PHARM | 0.001% | 99.530% |
| 7925 | HANWHA SECS | 0.001% | 99.531% |
| 7926 | KSL HLDGS BERHA | 0.001% | 99.532% |
| 7927 | RESTAURANT BRAN | 0.001% | 99.532% |
| 7928 | WELLING HOLD LT | 0.001% | 99.533% |
| 7929 | BASTIDE LE CONF | 0.001% | 99.534% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7930 | TEST RESEARCH I | 0.001% | 99.535% |
| 7931 | P S CORPORATION | 0.001% | 99.535% |
| 7932 | DO & CO AG | 0.001% | 99.536% |
| 7933 | SAFEWAY INC | 0.001% | 99.537% |
| 7934 | HUANENG POWER INTL SPONS ADR ADR | 0.001% | 99.537% |
| 7935 | SHANGHAI PRIME | 0.001% | 99.538% |
| 7936 | GAMCO INVESTORS INC A COMMON STOCK USD.001 | 0.001% | 99.539% |
| 7937 | HILTON FOOD GRO | 0.001% | 99.539% |
| 7938 | BHAKTI INVESTAM | 0.001% | 99.540% |
| 7939 | PAL CO LTD | 0.001% | 99.541% |
| 7940 | GRUPO SECURITY | 0.001% | 99.541% |
| 7941 | WING ON CO INT | 0.001% | 99.542% |
| 7942 | AUST WORLDWIDE | 0.001% | 99.543% |
| 7943 | ENERGA SA | 0.001% | 99.543% |
| 7944 | SCIENTEX BERHAD | 0.001% | 99.544% |
| 7945 | CAC CORPORATION | 0.001% | 99.545% |
| 7946 | GRAPHITE INDIA | 0.001% | 99.545% |
| 7947 | PDL BIOPHARMA INC COMMON STOCK USD.01 | 0.001% | 99.546% |
| 7948 | TAMURA TAIKO HL | 0.001% | 99.547% |
| 7949 | DIC ASSET AG | 0.001% | 99.548% |
| 7950 | TOTAL ACCESS CO | 0.001% | 99.548% |
| 7951 | I-NET CORP | 0.001% | 99.549% |
| 7952 | EHF CAR SERVICES SPON ADR ADR USD.001 | 0.001% | 99.550% |
| 7953 | GUANGZHOU AUTOM | 0.001% | 99.550% |
| 7954 | SANKYO SEIKO CO | 0.001% | 99.551% |
| 7955 | SHINKAWA | 0.001% | 99.552% |
| 7956 | TSUTSUMI JEWELR | 0.001% | 99.552% |
| 7957 | REGAL HOTELS IN | 0.001% | 99.553% |
| 7958 | NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01 | 0.001% | 99.554% |
| 7959 | AMVIG HOLDINGS | 0.001% | 99.554% |
| 7960 | ENTRA ASA | 0.001% | 99.555% |
| 7961 | WEST HOLDINGS C | 0.001% | 99.556% |
| 7962 | JAPAN MEDICAL D | 0.001% | 99.556% |
| 7963 | LUMAX INTERNATI | 0.001% | 99.557% |
| 7964 | YTL POWER INTL | 0.001% | 99.558% |
| 7965 | CCC SA | 0.001% | 99.558% |
| 7966 | KONAKA CO LTD | 0.001% | 99.559% |
| 7967 | PANASONIC CORP SPON ADR ADR | 0.001% | 99.560% |
| 7968 | FIELDS CORP | 0.001% | 99.560% |
| 7969 | ADANI ENTERPRIS | 0.001% | 99.561% |
| 7970 | LEALEA ENTERPRI | 0.001% | 99.562% |
| 7971 | SPROTT RESOURCE | 0.001% | 99.562% |
| 7972 | BELLAMY'S AUSTR | 0.001% | 99.563% |
| 7973 | INABA SEISAKUSH | 0.001% | 99.564% |
| 7974 | CYFROWY POLSAT | 0.001% | 99.564% |
| 7975 | OSTASIATISKE KO | 0.001% | 99.565% |
| 7976 | YOULCHON CHEMIC | 0.001% | 99.566% |
| 7977 | CIE FINANCIER T | 0.001% | 99.566% |
| 7978 | MIDLAND REALTY | 0.001% | 99.567% |
| 7979 | COPEL PARANA EN | 0.001% | 99.568% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7980 | YAMAMURA GLASS | 0.001% | 99.568% |
| 7981 | CITY TELECOM (H | 0.001% | 99.569% |
| 7982 | NIHON DEMPA KOG | 0.001% | 99.570% |
| 7983 | OP FINANCIAL IN | 0.001% | 99.570% |
| 7984 | BK OF GREECE | 0.001% | 99.571% |
| 7985 | PYEONG HWA AUTO | 0.001% | 99.572% |
| 7986 | SOCOVEDSA SA | 0.001% | 99.572% |
| 7987 | VAN LANSCHOT NV | 0.001% | 99.573% |
| 7988 | ISTYLE INC | 0.001% | 99.574% |
| 7989 | NZX LTD | 0.001% | 99.574% |
| 7990 | TAO HEUNG HOLDI | 0.001% | 99.575% |
| 7991 | VOYAGER THERAPEUTICS INC COMMON STOCK USD.001 | 0.001% | 99.576% |
| 7992 | KATO WORKS CO | 0.001% | 99.576% |
| 7993 | NET INSIGHT | 0.001% | 99.577% |
| 7994 | YUSEN LOGISTICS | 0.001% | 99.578% |
| 7995 | TIPTREE INC COMMON STOCK USD.001 | 0.001% | 99.578% |
| 7996 | TOMOE ENGINEERI | 0.001% | 99.579% |
| 7997 | DAOU DATA CORP | 0.001% | 99.579% |
| 7998 | KENON HLDGS LTD | 0.001% | 99.580% |
| 7999 | JAPAN RADIO CO | 0.001% | 99.581% |
| 8000 | TAIWAN FU HSING | 0.001% | 99.581% |
| 8001 | SAKATA INX CORP | 0.001% | 99.582% |
| 8002 | HELLENIC PETROL | 0.001% | 99.583% |
| 8003 | NIHON ESLEAD CO | 0.001% | 99.583% |
| 8004 | MONOGATARI CORP | 0.001% | 99.584% |
| 8005 | HIGHLIGHT COMMU | 0.001% | 99.585% |
| 8006 | DATALOGIC SPA | 0.001% | 99.585% |
| 8007 | ID LOGISTICS GR | 0.001% | 99.586% |
| 8008 | SPARX ASSET MAN | 0.001% | 99.587% |
| 8009 | CROWN CONFECTIO | 0.001% | 99.587% |
| 8010 | NISHIKAWA RUBBE | 0.001% | 99.588% |
| 8011 | GEK GROUP OF CO | 0.001% | 99.589% |
| 8012 | MIRATI THERAPEU | 0.001% | 99.589% |
| 8013 | DEUTSCHE BANK M | 0.001% | 99.590% |
| 8014 | TAEWOONG CO | 0.001% | 99.590% |
| 8015 | CHEROKEE INC COMMON STOCK USD.02 | 0.001% | 99.591% |
| 8016 | OROCOBRE LTD | 0.001% | 99.592% |
| 8017 | RINGER HUT CO L | 0.001% | 99.592% |
| 8018 | SEADRILL LTD | 0.001% | 99.593% |
| 8019 | SPACE CO LTD | 0.001% | 99.594% |
| 8020 | MORY INDUSTRIES | 0.001% | 99.594% |
| 8021 | DUSTIN GROUP AB | 0.001% | 99.595% |
| 8022 | COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001 | 0.001% | 99.596% |
| 8023 | SOCO INTERNATIO | 0.001% | 99.596% |
| 8024 | US Wire Order | 0.001% | 99.597% |
| 8025 | BANGKOK BANK | 0.001% | 99.597% |
| 8026 | CHINA SHANSHUI | 0.001% | 99.598% |
| 8027 | ASIA STD INTL G | 0.001% | 99.599% |
| 8028 | DEL MONTE PACIF | 0.001% | 99.599% |
| 8029 | WANG ON GROUP | 0.001% | 99.600% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8030 | HANSOL PAPER CO | 0.001% | 99.601% |
| 8031 | ING BANK SLASKI | 0.001% | 99.601% |
| 8032 | BOUSTEAD SINGAP | 0.001% | 99.602% |
| 8033 | REPCO HOME FINA | 0.001% | 99.603% |
| 8034 | TOM TAILOR HOLD | 0.001% | 99.603% |
| 8035 | SHINYOUNG SECS | 0.001% | 99.604% |
| 8036 | SPRING REAL EST | 0.001% | 99.604% |
| 8037 | XP POWER LTD | 0.001% | 99.605% |
| 8038 | CLEAR MEDIA | 0.001% | 99.606% |
| 8039 | BUMRUNGRAD HOPT | 0.001% | 99.606% |
| 8040 | LUBY'S INC. | 0.001% | 99.607% |
| 8041 | JAPAN MATERIAL | 0.001% | 99.608% |
| 8042 | AUDICODES | 0.001% | 99.608% |
| 8043 | CHINA ENERGY DE | 0.001% | 99.609% |
| 8044 | MARUBUN CORP | 0.001% | 99.609% |
| 8045 | AMATA CORP PUBL | 0.001% | 99.610% |
| 8046 | NEW HOME CO INC/THE COMMON STOCK USD.01 | 0.001% | 99.611% |
| 8047 | LAURENT-PERRIER | 0.001% | 99.611% |
| 8048 | NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001 | 0.001% | 99.612% |
| 8049 | NIHON KAGAKU SA | 0.001% | 99.612% |
| 8050 | CLS HOLDINGS PL | 0.001% | 99.613% |
| 8051 | ARENA REIT | 0.001% | 99.614% |
| 8052 | ACCURAY INC COMMON STOCK USD.001 | 0.001% | 99.614% |
| 8053 | PINE CLIFF ENER | 0.001% | 99.615% |
| 8054 | TRANSCOM WORLDW | 0.001% | 99.616% |
| 8055 | KAWASHO GECOSS | 0.001% | 99.616% |
| 8056 | UNISYS CORP | 0.001% | 99.617% |
| 8057 | INDOSAT TBK PT | 0.001% | 99.617% |
| 8058 | MIE KOTSU GP HL | 0.001% | 99.618% |
| 8059 | TPV TECHNOLOGY | 0.001% | 99.619% |
| 8060 | EMPRESA NACIONAL | 0.001% | 99.619% |
| 8061 | FLOW TRADERS | 0.001% | 99.620% |
| 8062 | CARE PROPERTY I | 0.001% | 99.621% |
| 8063 | CHINA ALL ACCES | 0.001% | 99.621% |
| 8064 | PROLOGIS PROPER | 0.001% | 99.622% |
| 8065 | KALPATARU POWER | 0.001% | 99.622% |
| 8066 | ODELIC CO LTD | 0.001% | 99.623% |
| 8067 | KOZA ANADOLU ME | 0.001% | 99.624% |
| 8068 | SHUNFENG INTL C | 0.001% | 99.624% |
| 8069 | PUBLIC FINANCI | 0.001% | 99.625% |
| 8070 | ALLIANCE ONE INTERNATIONAL COMMON STOCK | 0.001% | 99.625% |
| 8071 | TAKIHYO CO LTD | 0.001% | 99.626% |
| 8072 | SILICON WORKS | 0.001% | 99.627% |
| 8073 | WILMINGTON GROU | 0.001% | 99.627% |
| 8074 | EXEL INDUSTRIES | 0.001% | 99.628% |
| 8075 | OSAKA ORGANIC C | 0.001% | 99.628% |
| 8076 | VAN DE VELDE | 0.001% | 99.629% |
| 8077 | CYBERTAN TECHNO | 0.001% | 99.630% |
| 8078 | JAMMU & KASHMIR | 0.001% | 99.630% |
| 8079 | BEST DENKI CO | 0.001% | 99.631% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8080 | WAREHOUSE GROUP | 0.001% | 99.631% |
| 8081 | BEADELL RESOURC | 0.001% | 99.632% |
| 8082 | ROCKY BRANDS INC COMMON STOCK | 0.001% | 99.633% |
| 8083 | AMADEUS FIRE AG | 0.001% | 99.633% |
| 8084 | DIALIGHT PLC | 0.001% | 99.634% |
| 8085 | WILLBROS GROUP INC COMMON STOCK USD.05 | 0.001% | 99.634% |
| 8086 | WMIH CORP COMMON STOCK USD.00001 | 0.001% | 99.635% |
| 8087 | GRUH FINANCE | 0.001% | 99.636% |
| 8088 | MAOYE INTL HOLD | 0.001% | 99.636% |
| 8089 | ATRIA GROUP PLC | 0.001% | 99.637% |
| 8090 | PROTO CORP | 0.001% | 99.637% |
| 8091 | DAISYO CORP | 0.001% | 99.638% |
| 8092 | RUBICON PROJECT INC/THE COMMON STOCK USD.00001 | 0.001% | 99.639% |
| 8093 | MAXIM POWER COR | 0.001% | 99.639% |
| 8094 | MAEDA KOSEN CO. | 0.001% | 99.640% |
| 8095 | TELEFONICA CZEC | 0.001% | 99.640% |
| 8096 | MARUWA UNYU | 0.001% | 99.641% |
| 8097 | ROSENBAUER INTE | 0.001% | 99.642% |
| 8098 | OCWEN FINANCIAL CORP COMMON STOCK USD.01 | 0.001% | 99.642% |
| 8099 | ATTACQ LTD | 0.001% | 99.643% |
| 8100 | MIKUNI CORP | 0.001% | 99.643% |
| 8101 | SAPIENS INTERNA | 0.001% | 99.644% |
| 8102 | GROUP FIVE | 0.001% | 99.645% |
| 8103 | SUDAMERICANA VA | 0.001% | 99.645% |
| 8104 | KWANG DONG PHAR | 0.001% | 99.646% |
| 8105 | OHASHI TECHNICA | 0.001% | 99.646% |
| 8106 | NCC GROUP LTD. | 0.001% | 99.647% |
| 8107 | CTI ENGINEERING | 0.001% | 99.647% |
| 8108 | DALIAN PORT (PD | 0.001% | 99.648% |
| 8109 | WERELDHAVE BELG | 0.001% | 99.649% |
| 8110 | FUJITA KANKO IN | 0.001% | 99.649% |
| 8111 | CSBC CORPORATIO | 0.001% | 99.650% |
| 8112 | COLLINS FOOD LT | 0.001% | 99.650% |
| 8113 | LINEDATA SERVIC | 0.001% | 99.651% |
| 8114 | PLAYMATES TOY H | 0.001% | 99.652% |
| 8115 | YANCHANG PETROL | 0.001% | 99.652% |
| 8116 | BANK OF KAOHSIU | 0.001% | 99.653% |
| 8117 | VOLT INFO SCIEN | 0.001% | 99.653% |
| 8118 | GSI TECHNOLOGY INC COMMON STOCK USD.001 | 0.001% | 99.654% |
| 8119 | TMAC RESOURCES | 0.001% | 99.655% |
| 8120 | SUMINOE TEXTILE | 0.001% | 99.655% |
| 8121 | HUMAX CO LTD | 0.001% | 99.656% |
| 8122 | NICHIEI CO | 0.001% | 99.656% |
| 8123 | NICHIBAN CO | 0.001% | 99.657% |
| 8124 | GENKY STORES IN | 0.001% | 99.657% |
| 8125 | SPEEDCAST INTL | 0.001% | 99.658% |
| 8126 | HONGKONG CHINES | 0.001% | 99.659% |
| 8127 | ASTRONICS CORP CL B COMMON STOCK USD.01 | 0.001% | 99.659% |
| 8128 | CHUGAI RO CO LT | 0.001% | 99.660% |
| 8129 | BUND CENTER INV | 0.001% | 99.660% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8130 | HIRAMATSU INC | 0.001% | 99.661% |
| 8131 | BMTC GROUP INC | 0.001% | 99.661% |
| 8132 | LE BELIER | 0.001% | 99.662% |
| 8133 | HADERA PAPER LT | 0.001% | 99.663% |
| 8134 | RADEX-HERAKLITH | 0.001% | 99.663% |
| 8135 | RESILUX | 0.001% | 99.664% |
| 8136 | NEO-NEON HOLDIN | 0.001% | 99.664% |
| 8137 | GENCOR INDUSTRIES INC COMMON STOCK USD.1 | 0.001% | 99.665% |
| 8138 | HWA SHIN CO | 0.001% | 99.666% |
| 8139 | BEGA CHEESE LTD | 0.001% | 99.666% |
| 8140 | TONG-TAI MACHIN | 0.001% | 99.667% |
| 8141 | NATIONAL AGRICU | 0.001% | 99.667% |
| 8142 | ASIA POLYMER | 0.001% | 99.668% |
| 8143 | BOURBON SA | 0.001% | 99.668% |
| 8144 | ADDLIFE AB | 0.001% | 99.669% |
| 8145 | JAKKS PACIFIC INC COMMON STOCK USD.001 | 0.001% | 99.670% |
| 8146 | ARGAN SA | 0.001% | 99.670% |
| 8147 | EGUARANTEE INC. | 0.001% | 99.671% |
| 8148 | EM-TECH CO LTD | 0.001% | 99.671% |
| 8149 | SLEEP COUNTRY C | 0.001% | 99.672% |
| 8150 | KANADEN CORP | 0.001% | 99.672% |
| 8151 | BANK BUKOPIN PT | 0.001% | 99.673% |
| 8152 | SL CORP | 0.001% | 99.674% |
| 8153 | GEM DIAMONDS | 0.001% | 99.674% |
| 8154 | MICROPORT SCIEN | 0.001% | 99.675% |
| 8155 | EXFO INC | 0.001% | 99.675% |
| 8156 | SAM KWANG GLASS | 0.001% | 99.676% |
| 8157 | SOLAR APPLIED M | 0.001% | 99.676% |
| 8158 | EAGLE NICE INTE | 0.001% | 99.677% |
| 8159 | HSIN CHONG CONS | 0.001% | 99.677% |
| 8160 | ENKA INSAAT VE | 0.001% | 99.678% |
| 8161 | HANMI PHARM CO | 0.001% | 99.679% |
| 8162 | LONG BON INTERN | 0.001% | 99.679% |
| 8163 | ANTON OILFIELD | 0.001% | 99.680% |
| 8164 | DALI FOODS GROU | 0.001% | 99.680% |
| 8165 | AINSWORTH GAME | 0.001% | 99.681% |
| 8166 | ENERGIEDIENST H | 0.001% | 99.681% |
| 8167 | E CL SA | 0.001% | 99.682% |
| 8168 | ASX LTD | 0.001% | 99.683% |
| 8169 | FOURLIS S.A. | 0.001% | 99.683% |
| 8170 | NIPPON CHEMIPHA | 0.001% | 99.684% |
| 8171 | ICHIKEN CO LTD | 0.001% | 99.684% |
| 8172 | VARITRONIX INTL | 0.001% | 99.685% |
| 8173 | FLUIDIGM CORP COMMON STOCK USD.001 | 0.001% | 99.685% |
| 8174 | CARLIT HOLDINGS | 0.001% | 99.686% |
| 8175 | AVON RUBBER | 0.001% | 99.686% |
| 8176 | OIL INDIA LTD | 0.001% | 99.687% |
| 8177 | QUORUM HEALTH CORP COMMON STOCK USD.0001 | 0.001% | 99.688% |
| 8178 | KECK SENG(MAL)B | 0.001% | 99.688% |
| 8179 | FINDEL | 0.001% | 99.689% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8180 | MANI INC | 0.001% | 99.689% |
| 8181 | TILLY S INC CLASS A SHRS COMMON STOCK USD.001 | 0.001% | 99.690% |
| 8182 | FEED ONE CO LTD | 0.001% | 99.690% |
| 8183 | LOW & BONAR PLC | 0.001% | 99.691% |
| 8184 | LIFESTYLE CHINA | 0.001% | 99.691% |
| 8185 | ELANDERS AB | 0.001% | 99.692% |
| 8186 | GODFREY PHILLIP | 0.001% | 99.693% |
| 8187 | SUNGCHANG ENTER | 0.001% | 99.693% |
| 8188 | FOLLI FOLLIE GP | 0.001% | 99.694% |
| 8189 | HONWORLD GROUP | 0.001% | 99.694% |
| 8190 | UNITED UTILITIE | 0.001% | 99.695% |
| 8191 | HARVARD BIOSCIENCE INC COMMON STOCK USD.01 | 0.001% | 99.695% |
| 8192 | COLLECTORS UNIVERSE COMMON STOCK USD.001 | 0.001% | 99.696% |
| 8193 | NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01 | 0.001% | 99.696% |
| 8194 | SMS MANAGEMENT | 0.001% | 99.697% |
| 8195 | MODERNLAND REAL | 0.001% | 99.697% |
| 8196 | NORDJYSKE BANK | 0.001% | 99.698% |
| 8197 | INNOTECH CORP | 0.001% | 99.699% |
| 8198 | KOBE BUSSAN CO | 0.001% | 99.699% |
| 8199 | NEW HOPE CORP | 0.001% | 99.700% |
| 8200 | YAMATANE CORP N | 0.001% | 99.700% |
| 8201 | SINDO RICOH | 0.001% | 99.701% |
| 8202 | COMMERCEHUB INC SERIES A COMMON STOCK USD.01 | 0.001% | 99.701% |
| 8203 | NS SHOPPING CO | 0.001% | 99.702% |
| 8204 | PROTECTOR FORSI | 0.001% | 99.702% |
| 8205 | KORADIOR HOLDIN | 0.001% | 99.703% |
| 8206 | EMPRESA DE ENER | 0.001% | 99.703% |
| 8207 | ASCENDIS HEALTH | 0.001% | 99.704% |
| 8208 | CHEETAH MOBILE INC ADR ADR USD.000025 | 0.001% | 99.704% |
| 8209 | MYOB GROUP LTD | 0.001% | 99.705% |
| 8210 | CENTRAL SEC PAT | 0.001% | 99.706% |
| 8211 | CARA OPERATIONS | 0.001% | 99.706% |
| 8212 | EL.EN. SPA | 0.001% | 99.707% |
| 8213 | CHUN YUAN STEEL | 0.001% | 99.707% |
| 8214 | CHINA ANIMATION | 0.001% | 99.708% |
| 8215 | SPARK ENERGY INC CLASS A COMMON STOCK USD.01 | 0.001% | 99.708% |
| 8216 | PMP COMMUNICATI | 0.001% | 99.709% |
| 8217 | NSL LTD | 0.001% | 99.709% |
| 8218 | EMPERIA HOLDING | 0.001% | 99.710% |
| 8219 | OKK CORP | 0.001% | 99.710% |
| 8220 | YASHILI INTL HL | 0.001% | 99.711% |
| 8221 | FERREXPO PLC | 0.001% | 99.711% |
| 8222 | GUANGDONG LAND | 0.001% | 99.712% |
| 8223 | FIREEYE INC COMMON STOCK USD.0001 | 0.001% | 99.712% |
| 8224 | PLANET PAYMENT | 0.001% | 99.713% |
| 8225 | ANDHRA BANK | 0.001% | 99.714% |
| 8226 | CSS INDUSTRIES | 0.001% | 99.714% |
| 8227 | 1ST CONSTITUTION BANCORP COMMON STOCK | 0.001% | 99.715% |
| 8228 | INFORMATION SVC | 0.001% | 99.715% |
| 8229 | SAMYUNG TRA | 0.001% | 99.716% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8230 | ABILITY ENTERPR | 0.001% | 99.716% |
| 8231 | GRUPO CEMENTOS | 0.001% | 99.717% |
| 8232 | TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01 | 0.001% | 99.717% |
| 8233 | NICOX | 0.001% | 99.718% |
| 8234 | CHINA XLX FERTI | 0.001% | 99.718% |
| 8235 | TAMBURI INVESTM | 0.001% | 99.719% |
| 8236 | TECHNOVATOR INT | 0.001% | 99.719% |
| 8237 | SINCERE WATCH H | 0.001% | 99.720% |
| 8238 | ORBIS | 0.001% | 99.720% |
| 8239 | RAUBEX GROUP LT | 0.001% | 99.721% |
| 8240 | CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08 | 0.001% | 99.721% |
| 8241 | INBODY CO LTD | 0.001% | 99.722% |
| 8242 | KJB FINANCIAL G | 0.001% | 99.722% |
| 8243 | LAGERCRANTZ GRO | 0.001% | 99.723% |
| 8244 | AROTECH CORP COMMON STOCK USD.01 | 0.001% | 99.723% |
| 8245 | CHINOOK ENERGY | 0.001% | 99.724% |
| 8246 | FIBRA SHOP PORT | 0.001% | 99.724% |
| 8247 | KINGS TOWN CONS | 0.001% | 99.725% |
| 8248 | BEIJINGWEST IND | 0.001% | 99.726% |
| 8249 | TOTTORI BANK | 0.001% | 99.726% |
| 8250 | ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001 | 0.001% | 99.727% |
| 8251 | CLERE AG | 0.001% | 99.727% |
| 8252 | THERMADOR GROUP | 0.001% | 99.728% |
| 8253 | mitsui Mining C | 0.001% | 99.728% |
| 8254 | EMPEROR WATCH A | 0.001% | 99.729% |
| 8255 | SENTUL CITY TBK | 0.001% | 99.729% |
| 8256 | ION BEAM APPLIC | 0.001% | 99.730% |
| 8257 | CHINA RAILWAY S | 0.001% | 99.730% |
| 8258 | OENON HOLDINGS | 0.001% | 99.731% |
| 8259 | FJ NEXT CO LTD | 0.001% | 99.731% |
| 8260 | BCO DESIO E BRI | 0.001% | 99.732% |
| 8261 | SAFETY GODOWN C | 0.001% | 99.732% |
| 8262 | SOBHA LIMITED | 0.001% | 99.733% |
| 8263 | NZ REFINING CO | 0.001% | 99.733% |
| 8264 | ELAN MICROELECT | 0.001% | 99.734% |
| 8265 | PEET LIMITED | 0.001% | 99.734% |
| 8266 | INDS BACHOCO SA | 0.001% | 99.735% |
| 8267 | VERSUM MATERIALS INC COMMON STOCK USD1.0 | 0.001% | 99.735% |
| 8268 | HOOSIERS HOLDIN | 0.001% | 99.736% |
| 8269 | EARTH CHEMICAL | 0.001% | 99.736% |
| 8270 | RADISYS CORP COMMON STOCK | 0.001% | 99.737% |
| 8271 | HYUNDAI ENGINEE | 0.001% | 99.737% |
| 8272 | HIRAKAWA HEWTEC | 0.001% | 99.738% |
| 8273 | MR MAX CORP | 0.001% | 99.738% |
| 8274 | SIOEN INDUSTRIE | 0.001% | 99.739% |
| 8275 | LIFE HEALTHCARE | 0.001% | 99.739% |
| 8276 | CHINA POWER NEW | 0.001% | 99.740% |
| 8277 | BEIJING JINGNEN | 0.001% | 99.740% |
| 8278 | NICHIRIN CO LTD | 0.000% | 99.741% |
| 8279 | NAGAWA CO LTD | 0.000% | 99.741% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8280 | ISENTIA GROUP L | 0.000% | 99.742% |
| 8281 | CODAN LTD | 0.000% | 99.742% |
| 8282 | CIA ENERGET CEA | 0.000% | 99.743% |
| 8283 | HKBN LTD | 0.000% | 99.743% |
| 8284 | VINY THAI | 0.000% | 99.744% |
| 8285 | NICHOLAS FINANCIAL INC COMMON STOCK | 0.000% | 99.744% |
| 8286 | CURRO HOLDINGS | 0.000% | 99.745% |
| 8287 | JOBAN KOSAN CO | 0.000% | 99.745% |
| 8288 | INFRAESTRUCTURA | 0.000% | 99.746% |
| 8289 | YOKOWO CO LTD | 0.000% | 99.746% |
| 8290 | HAP SENG PLANTA | 0.000% | 99.747% |
| 8291 | NIPPON KOEI CO | 0.000% | 99.747% |
| 8292 | TARSUS GROUP PL | 0.000% | 99.748% |
| 8293 | NCI INC A COMMON STOCK USD.019 | 0.000% | 99.748% |
| 8294 | DIRECT INSURANC | 0.000% | 99.749% |
| 8295 | TRADELINK ELECT | 0.000% | 99.749% |
| 8296 | AMICUS THERAPEUTICS INC COMMON STOCK USD.01 | 0.000% | 99.750% |
| 8297 | YIZHENG CHEM FI | 0.000% | 99.750% |
| 8298 | ALINCO INC | 0.000% | 99.751% |
| 8299 | FLYBE GROUP PLC | 0.000% | 99.751% |
| 8300 | ENERGY RESOURCE | 0.000% | 99.752% |
| 8301 | ISU CHEMICAL | 0.000% | 99.752% |
| 8302 | S&T DYNAMICS CO | 0.000% | 99.753% |
| 8303 | WOORI FINANCIAL | 0.000% | 99.753% |
| 8304 | RASA INDUSTRIES | 0.000% | 99.754% |
| 8305 | ICHIBANYA CO LT | 0.000% | 99.754% |
| 8306 | CHINA CHEM&PHAR | 0.000% | 99.755% |
| 8307 | HALCYON AGRI CO | 0.000% | 99.755% |
| 8308 | INVESCO OFFICE | 0.000% | 99.755% |
| 8309 | GCA SAVVIAN COR | 0.000% | 99.756% |
| 8310 | CYIENT LIMITED | 0.000% | 99.756% |
| 8311 | ENDO LIGHTING C | 0.000% | 99.757% |
| 8312 | USA TRUCK INC COMMON STOCK USD.01 | 0.000% | 99.757% |
| 8313 | P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01 | 0.000% | 99.758% |
| 8314 | LIPPO CHINA RES | 0.000% | 99.758% |
| 8315 | THAI STANLEY EL | 0.000% | 99.759% |
| 8316 | SUMITOMO PRECIS | 0.000% | 99.759% |
| 8317 | VANTAGE INTERNA | 0.000% | 99.760% |
| 8318 | SYNTHOS SA | 0.000% | 99.760% |
| 8319 | FALCO BIOSYSTEM | 0.000% | 99.761% |
| 8320 | GLACIER MEDIA I | 0.000% | 99.761% |
| 8321 | UTD PLANTATION | 0.000% | 99.762% |
| 8322 | ITAB SHOP CONCE | 0.000% | 99.762% |
| 8323 | TOYO ELECTRIC | 0.000% | 99.763% |
| 8324 | LUNG YEN LIFE S | 0.000% | 99.763% |
| 8325 | DONGWHA PHARM.C | 0.000% | 99.764% |
| 8326 | EKORNES ASA | 0.000% | 99.764% |
| 8327 | ESCALADE INC COMMON STOCK | 0.000% | 99.765% |
| 8328 | YC CO LTD | 0.000% | 99.765% |
| 8329 | CHINA DYNAMICS | 0.000% | 99.765% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8330 | SINYI REALTY IN | 0.000% | 99.766% |
| 8331 | ASHIMORI INDUST | 0.000% | 99.766% |
| 8332 | MIVTACH SHAMIR | 0.000% | 99.767% |
| 8333 | FIDELITY + GUARANTY LIFE COMMON STOCK USD.01 | 0.000% | 99.767% |
| 8334 | LIBERTY MEDIA CORP BRAVES A TRACKING STK | 0.000% | 99.768% |
| 8335 | ELECTRA CONSUME | 0.000% | 99.768% |
| 8336 | SCHRODER REAL E | 0.000% | 99.769% |
| 8337 | TNPL | 0.000% | 99.769% |
| 8338 | MQ HOLDING AB | 0.000% | 99.770% |
| 8339 | MASON FINANCIAL | 0.000% | 99.770% |
| 8340 | HOVNIANIAN ENTERPRISES A COMMON STOCK USD.01 | 0.000% | 99.771% |
| 8341 | EXCEL CO LTD | 0.000% | 99.771% |
| 8342 | ORANGE POLSKA | 0.000% | 99.772% |
| 8343 | METRO KAJANG HL | 0.000% | 99.772% |
| 8344 | SEACHANGE INTL | 0.000% | 99.773% |
| 8345 | ROSTELECOM OJSC | 0.000% | 99.773% |
| 8346 | VECTOR | 0.000% | 99.773% |
| 8347 | GADANG HOLDINGS | 0.000% | 99.774% |
| 8348 | CARLO CAVAZZI H | 0.000% | 99.774% |
| 8349 | SUNLAND GROUP L | 0.000% | 99.775% |
| 8350 | BASWARE OYJ | 0.000% | 99.775% |
| 8351 | STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001 | 0.000% | 99.776% |
| 8352 | TREASURE ASA | 0.000% | 99.776% |
| 8353 | REALIA BUSINESS | 0.000% | 99.777% |
| 8354 | TAT HONG HOLDIN | 0.000% | 99.777% |
| 8355 | NAKAYAMA STEEL | 0.000% | 99.778% |
| 8356 | OLVI | 0.000% | 99.778% |
| 8357 | KINKI SHARYO CO | 0.000% | 99.779% |
| 8358 | GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT | 0.000% | 99.779% |
| 8359 | AKCANSI CIMENTO | 0.000% | 99.779% |
| 8360 | SOSEI GROUP COR | 0.000% | 99.780% |
| 8361 | RECRM RESEARCH | 0.000% | 99.780% |
| 8362 | NIKKO CO | 0.000% | 99.781% |
| 8363 | BURWILL HOLDING | 0.000% | 99.781% |
| 8364 | EMPEROR ENTERTA | 0.000% | 99.782% |
| 8365 | NOMURA CO LTD | 0.000% | 99.782% |
| 8366 | GAKKEN CO | 0.000% | 99.783% |
| 8367 | AVIC INTERNATIO | 0.000% | 99.783% |
| 8368 | MEDIA GEN INC CVR COMMON STOCK | 0.000% | 99.784% |
| 8369 | KNOW IT AB | 0.000% | 99.784% |
| 8370 | LIBERTY MEDIA CORP BRAVES C TRACKING STK | 0.000% | 99.784% |
| 8371 | BANK INTERNASIO | 0.000% | 99.785% |
| 8372 | MEYER BURGER TE | 0.000% | 99.785% |
| 8373 | PLDT INC SPON ADR ADR | 0.000% | 99.786% |
| 8374 | ULTRALIFE CORP COMMON STOCK USD.1 | 0.000% | 99.786% |
| 8375 | MCCLATCHY CO CLASS A COMMON STOCK USD.01 | 0.000% | 99.787% |
| 8376 | ZUG ESTATES HLD | 0.000% | 99.787% |
| 8377 | MYSTATE LTD | 0.000% | 99.788% |
| 8378 | PACIFIC CENTURY | 0.000% | 99.788% |
| 8379 | SECHE ENVIRONNE | 0.000% | 99.789% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8380 | STRATTEC SECURI | 0.000% | 99.789% |
| 8381 | PARIS MIKI INC | 0.000% | 99.789% |
| 8382 | ASIA CEMENT CHI | 0.000% | 99.790% |
| 8383 | CHINA AVIATION | 0.000% | 99.790% |
| 8384 | SONGA OFFSHORE | 0.000% | 99.791% |
| 8385 | HANDY + HARMAN LTD COMMON STOCK USD.01 | 0.000% | 99.791% |
| 8386 | DAIICHI KENSETS | 0.000% | 99.792% |
| 8387 | DAEKYO | 0.000% | 99.792% |
| 8388 | MANGALORE REF & | 0.000% | 99.793% |
| 8389 | J ALEXANDER S HOLDINGS COMMON STOCK USD.001 | 0.000% | 99.793% |
| 8390 | YAIZU SUISANKAG | 0.000% | 99.793% |
| 8391 | TOMOE CORP | 0.000% | 99.794% |
| 8392 | TELESITES SAB D | 0.000% | 99.794% |
| 8393 | STAGE STORES INC COMMON STOCK USD.01 | 0.000% | 99.795% |
| 8394 | XXL ASA | 0.000% | 99.795% |
| 8395 | MARCHEX INC CLASS B COMMON STOCK USD.01 | 0.000% | 99.796% |
| 8396 | TECK RESOURCES | 0.000% | 99.796% |
| 8397 | TECHNO RYOWA LT | 0.000% | 99.797% |
| 8398 | SEED CO LTD/TOK | 0.000% | 99.797% |
| 8399 | SAMSE SA | 0.000% | 99.797% |
| 8400 | AMBASSADOR HOTE | 0.000% | 99.798% |
| 8401 | AWARE INC | 0.000% | 99.798% |
| 8402 | PC TEL INC COMMON STOCK USD.001 | 0.000% | 99.799% |
| 8403 | EASTERN WATER R | 0.000% | 99.799% |
| 8404 | ANGLO-EASTN PLA | 0.000% | 99.800% |
| 8405 | KSB AG | 0.000% | 99.800% |
| 8406 | CARDNO LIMITED | 0.000% | 99.800% |
| 8407 | CROOZ INC | 0.000% | 99.801% |
| 8408 | AKTIA BANK OYJ | 0.000% | 99.801% |
| 8409 | PREMIER FINANCIAL BANCORP COMMON STOCK | 0.000% | 99.802% |
| 8410 | PFSWEB INC COMMON STOCK USD.001 | 0.000% | 99.802% |
| 8411 | TOURISM HOLDING | 0.000% | 99.803% |
| 8412 | HANKUK CARBON C | 0.000% | 99.803% |
| 8413 | OTSUKA KAGU | 0.000% | 99.803% |
| 8414 | MATRIX CONCEPTS | 0.000% | 99.804% |
| 8415 | ELLAKTOR SA | 0.000% | 99.804% |
| 8416 | CARPETRIGHT | 0.000% | 99.805% |
| 8417 | PHARMA MAR SA | 0.000% | 99.805% |
| 8418 | POLYTEC ASSET H | 0.000% | 99.806% |
| 8419 | G-7 HOLDINGS IN | 0.000% | 99.806% |
| 8420 | MITSUBISHI RESE | 0.000% | 99.806% |
| 8421 | VIDEOCON INDUST | 0.000% | 99.807% |
| 8422 | LIAN BENG GROUP | 0.000% | 99.807% |
| 8423 | REPLIGEN CORP COMMON STOCK USD.01 | 0.000% | 99.808% |
| 8424 | 3M INDIA LTD | 0.000% | 99.808% |
| 8425 | HOTELES CITY EX | 0.000% | 99.809% |
| 8426 | CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01 | 0.000% | 99.809% |
| 8427 | RENTIAN TECHNOL | 0.000% | 99.809% |
| 8428 | TOEI ANIMATION | 0.000% | 99.810% |
| 8429 | SIMULATIONS PLUS INC COMMON STOCK USD.001 | 0.000% | 99.810% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8430 | KYOBO SECURITIE | 0.000% | 99.811% |
| 8431 | EL PUERTO DE LI | 0.000% | 99.811% |
| 8432 | FAITH INC | 0.000% | 99.811% |
| 8433 | CENTURY BANCORP INC CL A COMMON STOCK USD1.0 | 0.000% | 99.812% |
| 8434 | BAY ENERGY LTD | 0.000% | 99.812% |
| 8435 | TOMATO BANK LTD | 0.000% | 99.813% |
| 8436 | GULF MARINE SER | 0.000% | 99.813% |
| 8437 | STILLWATER MINI | 0.000% | 99.814% |
| 8438 | ABTERRA LTD | 0.000% | 99.814% |
| 8439 | TTW PUBLIC COMP | 0.000% | 99.814% |
| 8440 | SARKUYSAN ELEKT | 0.000% | 99.815% |
| 8441 | COVER-MORE GROU | 0.000% | 99.815% |
| 8442 | CGG SA | 0.000% | 99.816% |
| 8443 | CELLCOM ISRAEL | 0.000% | 99.816% |
| 8444 | BAYSIDE LAND CO | 0.000% | 99.817% |
| 8445 | TAISEI LAMICK C | 0.000% | 99.817% |
| 8446 | CHINA FIBER OPT | 0.000% | 99.817% |
| 8447 | TAKISAWA MACHIN | 0.000% | 99.818% |
| 8448 | VECIMA NETWORKS | 0.000% | 99.818% |
| 8449 | SEMCON AB | 0.000% | 99.819% |
| 8450 | THURGAUER KANTO | 0.000% | 99.819% |
| 8451 | MBK PCL | 0.000% | 99.819% |
| 8452 | CHONGQING MACHI | 0.000% | 99.820% |
| 8453 | CEDAR WOODS PRO | 0.000% | 99.820% |
| 8454 | CAIRO COMMUNICA | 0.000% | 99.821% |
| 8455 | MELCO HOLDINGS | 0.000% | 99.821% |
| 8456 | IHH HEALTHCARE | 0.000% | 99.821% |
| 8457 | COMP ENG & CONS | 0.000% | 99.822% |
| 8458 | KOBE ELECTRIC R | 0.000% | 99.822% |
| 8459 | KINGMAKER FOOTW | 0.000% | 99.823% |
| 8460 | AKSIGORTA AS | 0.000% | 99.823% |
| 8461 | ALARKO HOLDINGS | 0.000% | 99.823% |
| 8462 | SUGIH ENERGY TB | 0.000% | 99.824% |
| 8463 | SOFT-WORLD INTL | 0.000% | 99.824% |
| 8464 | INVICTA HOLDING | 0.000% | 99.825% |
| 8465 | DAISHINKU CORP | 0.000% | 99.825% |
| 8466 | ANADOLU SIGORTA | 0.000% | 99.825% |
| 8467 | IFG GROUP PLC | 0.000% | 99.826% |
| 8468 | DAWSON GEOPHYSICAL CO COMMON STOCK USD.01 | 0.000% | 99.826% |
| 8469 | TOEI CO | 0.000% | 99.827% |
| 8470 | KASEN INTERNATI | 0.000% | 99.827% |
| 8471 | REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01 | 0.000% | 99.827% |
| 8472 | FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01 | 0.000% | 99.828% |
| 8473 | GUJARAT ALKALIE | 0.000% | 99.828% |
| 8474 | S&T AG | 0.000% | 99.829% |
| 8475 | CHINA YURUN FOO | 0.000% | 99.829% |
| 8476 | MUNKSJO OYJ | 0.000% | 99.829% |
| 8477 | AEROPORTO VENEZ | 0.000% | 99.830% |
| 8478 | SHOEI FOODS COR | 0.000% | 99.830% |
| 8479 | ADANI TRANSMISS | 0.000% | 99.831% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8480 | LIPPO CIKARANG | 0.000% | 99.831% |
| 8481 | SAM JIN PHARM | 0.000% | 99.831% |
| 8482 | APPROACH RESOUR | 0.000% | 99.832% |
| 8483 | VIOHALCO SA | 0.000% | 99.832% |
| 8484 | FAR EAST ORCH | 0.000% | 99.833% |
| 8485 | GLOBAL TELECOM HOLDING GDR GDR | 0.000% | 99.833% |
| 8486 | MATCH GROUP INC COMMON STOCK USD.001 | 0.000% | 99.833% |
| 8487 | NAGANO BANK | 0.000% | 99.834% |
| 8488 | STANDARD LIFE I | 0.000% | 99.834% |
| 8489 | LUBELSKI WEGIEL | 0.000% | 99.835% |
| 8490 | NISSIN FOOD HOL | 0.000% | 99.835% |
| 8491 | SAMCHULLY | 0.000% | 99.835% |
| 8492 | PEOPLE S UTAH BANCORP COMMON STOCK USD.01 | 0.000% | 99.836% |
| 8493 | FUJI CORP/MIYAG | 0.000% | 99.836% |
| 8494 | TK DEVELOPMENT | 0.000% | 99.837% |
| 8495 | TAMA HOME CO LT | 0.000% | 99.837% |
| 8496 | BELL SYSTEM24 H | 0.000% | 99.837% |
| 8497 | RAMI LEVI CHAIN | 0.000% | 99.838% |
| 8498 | OSK HOLDINGS BH | 0.000% | 99.838% |
| 8499 | TRANS COSMOS | 0.000% | 99.838% |
| 8500 | TOKYO TEKKO CO | 0.000% | 99.839% |
| 8501 | BIG SHOPPING CE | 0.000% | 99.839% |
| 8502 | HFA HOLDINGS LI | 0.000% | 99.840% |
| 8503 | BROOKFIELD REAL | 0.000% | 99.840% |
| 8504 | CHEUK NANG HLDG | 0.000% | 99.840% |
| 8505 | HONG LEONG ASIA | 0.000% | 99.841% |
| 8506 | POLYMET MINING | 0.000% | 99.841% |
| 8507 | PRG-SCHULTZ INT | 0.000% | 99.842% |
| 8508 | BANKWELL FINANCIAL GROUP INC COMMON STOCK | 0.000% | 99.842% |
| 8509 | VILLA WORLD LTD | 0.000% | 99.842% |
| 8510 | ZEALAND PHARMA | 0.000% | 99.843% |
| 8511 | EVN AG | 0.000% | 99.843% |
| 8512 | YUKEN KOGYO | 0.000% | 99.843% |
| 8513 | MINEROS S.A. | 0.000% | 99.844% |
| 8514 | WEATHERNEWS INC | 0.000% | 99.844% |
| 8515 | RICHARDSON ELEC LTD COMMON STOCK USD.05 | 0.000% | 99.845% |
| 8516 | BGP HOLDINGS (P) | 0.000% | 99.845% |
| 8517 | SI FINANCIAL GROUP INC COMMON STOCK USD.01 | 0.000% | 99.845% |
| 8518 | ASKUL | 0.000% | 99.846% |
| 8519 | VITEC GROUP | 0.000% | 99.846% |
| 8520 | TSC GROUP HOLDI | 0.000% | 99.846% |
| 8521 | ATENOR | 0.000% | 99.847% |
| 8522 | NICHIA STEEL WO | 0.000% | 99.847% |
| 8523 | ABEONA THERAPEUTICS INC COMMON STOCK USD.01 | 0.000% | 99.848% |
| 8524 | QUALITAS CONTOL | 0.000% | 99.848% |
| 8525 | IMDEX LTD | 0.000% | 99.848% |
| 8526 | DAIDOH | 0.000% | 99.849% |
| 8527 | UNITED SPIRITS | 0.000% | 99.849% |
| 8528 | YELP INC COMMON STOCK USD.000001 | 0.000% | 99.849% |
| 8529 | GREEN CROSS COR | 0.000% | 99.850% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8530 | ALPHA SYSTEMS I | 0.000% | 99.850% |
| 8531 | HIRANO TECSEED | 0.000% | 99.851% |
| 8532 | PETRA FOODS LTD | 0.000% | 99.851% |
| 8533 | UFP TECHNOLOGIES INC COMMON STOCK USD.01 | 0.000% | 99.851% |
| 8534 | COOPER ENERGY L | 0.000% | 99.852% |
| 8535 | MONGOLIAN MININ | 0.000% | 99.852% |
| 8536 | MERAFE RESOURCE | 0.000% | 99.852% |
| 8537 | COSCO HOLDINGS | 0.000% | 99.853% |
| 8538 | VP PLC | 0.000% | 99.853% |
| 8539 | DEPOMED INC COMMON STOCK | 0.000% | 99.854% |
| 8540 | GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01 | 0.000% | 99.854% |
| 8541 | DAIDO KOGYO CO | 0.000% | 99.854% |
| 8542 | YUSHIN PRECISIO | 0.000% | 99.855% |
| 8543 | BRAEMAR SHIPPIN | 0.000% | 99.855% |
| 8544 | KEY TRONIC CORP COMMON STOCK | 0.000% | 99.855% |
| 8545 | SALEM COMM CORP | 0.000% | 99.856% |
| 8546 | RUENTEXIndustr | 0.000% | 99.856% |
| 8547 | MEGAWIDE CONS C | 0.000% | 99.856% |
| 8548 | AP EAGERS LTD | 0.000% | 99.857% |
| 8549 | SABATE DIOSOS | 0.000% | 99.857% |
| 8550 | SINO GRANDNESS | 0.000% | 99.858% |
| 8551 | AEON CO. (M) BH | 0.000% | 99.858% |
| 8552 | ANEST IWATA COR | 0.000% | 99.858% |
| 8553 | CLARK INC COMMO | 0.000% | 99.859% |
| 8554 | DELTA NATURAL GAS CO INC COMMON STOCK USD1.0 | 0.000% | 99.859% |
| 8555 | ASESOR DE ACTIV | 0.000% | 99.859% |
| 8556 | SECOM JOSHINETS | 0.000% | 99.860% |
| 8557 | CORP BANK | 0.000% | 99.860% |
| 8558 | PARTNERS REAL E | 0.000% | 99.860% |
| 8559 | KYERYONG CONST | 0.000% | 99.861% |
| 8560 | HUONS CO LTD | 0.000% | 99.861% |
| 8561 | ES-CON JAPAN LT | 0.000% | 99.862% |
| 8562 | SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5 | 0.000% | 99.862% |
| 8563 | ASIA FINANCIAL | 0.000% | 99.862% |
| 8564 | AES GENER SA | 0.000% | 99.863% |
| 8565 | UNICHEM LABS | 0.000% | 99.863% |
| 8566 | RION CO LTD | 0.000% | 99.863% |
| 8567 | ADCORP HLDGS | 0.000% | 99.864% |
| 8568 | HY LOK | 0.000% | 99.864% |
| 8569 | BANGKOK AVIAT F | 0.000% | 99.864% |
| 8570 | FURSYS | 0.000% | 99.865% |
| 8571 | PIPAVAV DEFENCE | 0.000% | 99.865% |
| 8572 | AICHI TOKEI DEN | 0.000% | 99.866% |
| 8573 | FIRST STEAMSHIP | 0.000% | 99.866% |
| 8574 | HANKUK PAPER MF | 0.000% | 99.866% |
| 8575 | PALADIN ENERGY | 0.000% | 99.867% |
| 8576 | KRAKATAU STEEL | 0.000% | 99.867% |
| 8577 | TRAKCJA SA | 0.000% | 99.867% |
| 8578 | UNITY OPTO TECH | 0.000% | 99.868% |
| 8579 | YUANSHENGTAI DA | 0.000% | 99.868% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8580 | POLETOWIN PITCR | 0.000% | 99.868% |
| 8581 | THROMBOGENICS N | 0.000% | 99.869% |
| 8582 | FAR LTD | 0.000% | 99.869% |
| 8583 | NISSEI ASB MACH | 0.000% | 99.869% |
| 8584 | TWIN DISC INC COMMON STOCK | 0.000% | 99.870% |
| 8585 | EASTERN PLATINU | 0.000% | 99.870% |
| 8586 | KOZA ALTIN ISLE | 0.000% | 99.870% |
| 8587 | NIPPON CHEM IND | 0.000% | 99.871% |
| 8588 | LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001 | 0.000% | 99.871% |
| 8589 | METALS X LTD | 0.000% | 99.872% |
| 8590 | KANGDA INTERNAT | 0.000% | 99.872% |
| 8591 | DAPHNE INTERNA | 0.000% | 99.872% |
| 8592 | MOROZOFF LIMITE | 0.000% | 99.873% |
| 8593 | ROBINSON DEPT S | 0.000% | 99.873% |
| 8594 | MANNATECH INC COMMON STOCK USD.0001 | 0.000% | 99.873% |
| 8595 | CGN MINING CO L | 0.000% | 99.874% |
| 8596 | AMIYAKI TEI CO | 0.000% | 99.874% |
| 8597 | KOHSOKU CORP | 0.000% | 99.874% |
| 8598 | GRUPPO MUTUIONL | 0.000% | 99.875% |
| 8599 | ZIGNAGO VETRO S | 0.000% | 99.875% |
| 8600 | SHIN NIPPON AIR | 0.000% | 99.875% |
| 8601 | SOUNDWILL HOLDI | 0.000% | 99.876% |
| 8602 | ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01 | 0.000% | 99.876% |
| 8603 | WORLDLINE | 0.000% | 99.876% |
| 8604 | HIROSHIMA ELEC | 0.000% | 99.877% |
| 8605 | ZUKEN INC | 0.000% | 99.877% |
| 8606 | ARGO GRAPHICS I | 0.000% | 99.877% |
| 8607 | TMK PAO GDR REG S GDR | 0.000% | 99.878% |
| 8608 | TOHOKU BANK | 0.000% | 99.878% |
| 8609 | MK RESTAURANT G | 0.000% | 99.878% |
| 8610 | KEY TECHNOLOGY INC COMMON STOCK | 0.000% | 99.879% |
| 8611 | ASIA SATELLITE | 0.000% | 99.879% |
| 8612 | TRANSACTION CAP | 0.000% | 99.879% |
| 8613 | INTREPID POTASH INC COMMON STOCK USD.001 | 0.000% | 99.880% |
| 8614 | ROYAL BAFOKENG | 0.000% | 99.880% |
| 8615 | NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25 | 0.000% | 99.881% |
| 8616 | GRANDVISION BV | 0.000% | 99.881% |
| 8617 | AFRICA ISRAEL P | 0.000% | 99.881% |
| 8618 | DATAWATCH CORP COMMON STOCK USD.01 | 0.000% | 99.882% |
| 8619 | ABLYNX NV | 0.000% | 99.882% |
| 8620 | ENERGY EQUITY C | 0.000% | 99.882% |
| 8621 | RATCHABURI ELEC | 0.000% | 99.883% |
| 8622 | ZENITAKA CORP | 0.000% | 99.883% |
| 8623 | TOTETSU KOGYO C | 0.000% | 99.883% |
| 8624 | TOPPS TILES | 0.000% | 99.884% |
| 8625 | SCOPE METALS GR | 0.000% | 99.884% |
| 8626 | INDIAN BANK | 0.000% | 99.884% |
| 8627 | SEVERFIELD-ROWE | 0.000% | 99.885% |
| 8628 | TAKE AND GIVE | 0.000% | 99.885% |
| 8629 | CAN DO CO LTD | 0.000% | 99.885% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8630 | SERVICE STREAM | 0.000% | 99.886% |
| 8631 | FDM GROUP PLC | 0.000% | 99.886% |
| 8632 | GHCL LTD | 0.000% | 99.886% |
| 8633 | RUSH ENTERPRISES INC CL B COMMON STOCK USD.01 | 0.000% | 99.887% |
| 8634 | EQUITY BANCSHARES INC CL A COMMON STOCK USD.01 | 0.000% | 99.887% |
| 8635 | GRANULES INDIA | 0.000% | 99.887% |
| 8636 | DARFON ELECTRON | 0.000% | 99.888% |
| 8637 | REGIONAL CONT L | 0.000% | 99.888% |
| 8638 | BasicNet S.p.A. | 0.000% | 99.888% |
| 8639 | WHA CORP PCL | 0.000% | 99.889% |
| 8640 | TOFAS TURK OTOM | 0.000% | 99.889% |
| 8641 | MAHINDRA CIE AU | 0.000% | 99.889% |
| 8642 | KHON KAEN SUGAR | 0.000% | 99.890% |
| 8643 | SOCAM DEVELOPME | 0.000% | 99.890% |
| 8644 | INTER PARFUMS | 0.000% | 99.890% |
| 8645 | EIKEN CHEMICAL | 0.000% | 99.891% |
| 8646 | NRW HOLDINGS LT | 0.000% | 99.891% |
| 8647 | ALEXCO RESOURCE CORP COMMON STOCK | 0.000% | 99.891% |
| 8648 | INTEVAC INC | 0.000% | 99.892% |
| 8649 | MORTGAGE CHOICE | 0.000% | 99.892% |
| 8650 | SILICON INTEG S | 0.000% | 99.892% |
| 8651 | BLUE SQUARE REA | 0.000% | 99.893% |
| 8652 | POINTS INTERNATIONAL LTD COMMON STOCK | 0.000% | 99.893% |
| 8653 | REFRESCO GROUP | 0.000% | 99.893% |
| 8654 | SHENGJING BANK | 0.000% | 99.893% |
| 8655 | KLOVERN AB B SH | 0.000% | 99.894% |
| 8656 | DECMIL GROUP LT | 0.000% | 99.894% |
| 8657 | ASHTROM PROPERT | 0.000% | 99.894% |
| 8658 | MUGEN ESTATE CO | 0.000% | 99.895% |
| 8659 | OPTEX COMPANY | 0.000% | 99.895% |
| 8660 | DY CORP | 0.000% | 99.895% |
| 8661 | KAWASUMI LABS I | 0.000% | 99.896% |
| 8662 | TOBU STORE CO L | 0.000% | 99.896% |
| 8663 | FOX WIZEL LTD | 0.000% | 99.896% |
| 8664 | PACIFIC ONLINE | 0.000% | 99.897% |
| 8665 | VICTORIA PARK A | 0.000% | 99.897% |
| 8666 | HUDSON GLOBAL INC COMMON STOCK USD.001 | 0.000% | 99.897% |
| 8667 | SHIMOJIMA CO LT | 0.000% | 99.898% |
| 8668 | HAGIWARA ELECTR | 0.000% | 99.898% |
| 8669 | IRC LIMITED | 0.000% | 99.898% |
| 8670 | SRI SPORTS LIMI | 0.000% | 99.899% |
| 8671 | NONG SHIM HOLDI | 0.000% | 99.899% |
| 8672 | EXETER RESOURCE | 0.000% | 99.899% |
| 8673 | CHINA FINANCIAL | 0.000% | 99.900% |
| 8674 | VOXX INTERNATIONAL CORP COMMON STOCK USD.01 | 0.000% | 99.900% |
| 8675 | CHUNGHWA PICTUR | 0.000% | 99.900% |
| 8676 | ECHELON FINANCI | 0.000% | 99.901% |
| 8677 | FORTIS HLTH (IN | 0.000% | 99.901% |
| 8678 | FUTURE SYSTEMS | 0.000% | 99.901% |
| 8679 | GR ED L'ESPRESS | 0.000% | 99.901% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8680 | MAIL.RU GROUP GDR REGS GDR USD.000005 | 0.000% | 99.902% |
| 8681 | HAGOROMO FOODS | 0.000% | 99.902% |
| 8682 | COMPANHIA DE GA | 0.000% | 99.902% |
| 8683 | KURIYAMA HOLDIN | 0.000% | 99.903% |
| 8684 | TAIKO PHARMACEU | 0.000% | 99.903% |
| 8685 | IMAGI INTERNATI | 0.000% | 99.903% |
| 8686 | ITFOR INC | 0.000% | 99.904% |
| 8687 | KYOWA LEATHER | 0.000% | 99.904% |
| 8688 | OVERSEAS CHINES | 0.000% | 99.904% |
| 8689 | INDUSTRIAL BLDG | 0.000% | 99.905% |
| 8690 | TAINAN ENTERPRI | 0.000% | 99.905% |
| 8691 | YONDENKO CORP | 0.000% | 99.905% |
| 8692 | PFENEX INC COMMON STOCK USD.001 | 0.000% | 99.906% |
| 8693 | CIA ENERGETICA | 0.000% | 99.906% |
| 8694 | GAFISA SA RTS E | 0.000% | 99.906% |
| 8695 | GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01 | 0.000% | 99.906% |
| 8696 | AEON CREDIT SER | 0.000% | 99.907% |
| 8697 | CUMBERLAND PHARMACEUTICALS COMMON STOCK | 0.000% | 99.907% |
| 8698 | ALROV PROPRTIE | 0.000% | 99.907% |
| 8699 | NATURAL ALTERN | 0.000% | 99.908% |
| 8700 | SATORI ELECTRIC | 0.000% | 99.908% |
| 8701 | IMPERIAL HOTEL | 0.000% | 99.908% |
| 8702 | MEDUSA MINING L | 0.000% | 99.909% |
| 8703 | ESSEL PROP | 0.000% | 99.909% |
| 8704 | SEASPINE HOLDINGS CORP COMMON STOCK USD.01 | 0.000% | 99.909% |
| 8705 | DICKSON CONCEPT | 0.000% | 99.910% |
| 8706 | SKF INDIA LTD | 0.000% | 99.910% |
| 8707 | BANCO DE BOGOTA | 0.000% | 99.910% |
| 8708 | INOTEK PHARMACEUTICALS CORP COMMON STOCK USD.01 | 0.000% | 99.910% |
| 8709 | LENTA LTD REG S DEPOSITORY RECEIPT | 0.000% | 99.911% |
| 8710 | DECEUNINCK | 0.000% | 99.911% |
| 8711 | SAKAI OVEX CO L | 0.000% | 99.911% |
| 8712 | WOONGJIN THINKB | 0.000% | 99.912% |
| 8713 | DAEHAN STEEL CO | 0.000% | 99.912% |
| 8714 | INTL PAPER | 0.000% | 99.912% |
| 8715 | CHINA OVERSEAS | 0.000% | 99.913% |
| 8716 | YAC CO LTD | 0.000% | 99.913% |
| 8717 | PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01 | 0.000% | 99.913% |
| 8718 | CHEVALIER INTL | 0.000% | 99.913% |
| 8719 | TOSHO CO LTD | 0.000% | 99.914% |
| 8720 | SFP DINING | 0.000% | 99.914% |
| 8721 | ECKERT & ZIEGLE | 0.000% | 99.914% |
| 8722 | AIRPORT FACILIT | 0.000% | 99.915% |
| 8723 | KEPPEL TELECOM& | 0.000% | 99.915% |
| 8724 | GILAT SATELLITE | 0.000% | 99.915% |
| 8725 | CHAMBAL FER | 0.000% | 99.916% |
| 8726 | CHRISTOPHER + BANKS CORP COMMON STOCK USD.01 | 0.000% | 99.916% |
| 8727 | SURYA SEMESTA I | 0.000% | 99.916% |
| 8728 | GRUPO ARGOS SA | 0.000% | 99.916% |
| 8729 | TSUI WAH HOLDIN | 0.000% | 99.917% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8730 | AVIC INTL HOLD | 0.000% | 99.917% |
| 8731 | ANF IMMOBILIER | 0.000% | 99.917% |
| 8732 | GENESIS HEALTHCARE INC COMMON STOCK USD.001 | 0.000% | 99.918% |
| 8733 | NIHON PLAST CO | 0.000% | 99.918% |
| 8734 | ELECTRICITY GEN | 0.000% | 99.918% |
| 8735 | ORIENTAL WATCH | 0.000% | 99.919% |
| 8736 | CW GROUP HLDGS | 0.000% | 99.919% |
| 8737 | VINCE HOLDING CORP COMMON STOCK USD.001 | 0.000% | 99.919% |
| 8738 | DAIHATSU DIESEL | 0.000% | 99.919% |
| 8739 | TUNAS BARU LAMP | 0.000% | 99.920% |
| 8740 | SNAI SPA | 0.000% | 99.920% |
| 8741 | PERENNIAL REAL | 0.000% | 99.920% |
| 8742 | GOOD RESOURCES | 0.000% | 99.921% |
| 8743 | NATURES SUNSHIN | 0.000% | 99.921% |
| 8744 | KUANGCHI SCIENC | 0.000% | 99.921% |
| 8745 | LAURA ASHLEY HO | 0.000% | 99.921% |
| 8746 | BILLABONG INTER | 0.000% | 99.922% |
| 8747 | KATHMANDU HOLDI | 0.000% | 99.922% |
| 8748 | KESORAM INDUSTR | 0.000% | 99.922% |
| 8749 | URTHECAST CORP | 0.000% | 99.923% |
| 8750 | CERAGON NETWORK | 0.000% | 99.923% |
| 8751 | FUJISHOJI CO.LT | 0.000% | 99.923% |
| 8752 | HANEDA ZENITH H | 0.000% | 99.923% |
| 8753 | HALOWS CO LTD | 0.000% | 99.924% |
| 8754 | HATHWAY CABLE | 0.000% | 99.924% |
| 8755 | SHIHLIN ELEC & | 0.000% | 99.924% |
| 8756 | APN OUTDOOR GRO | 0.000% | 99.925% |
| 8757 | NUVECTRA CORP COMMON STOCK USD.001 | 0.000% | 99.925% |
| 8758 | FAG BEARINGS IN | 0.000% | 99.925% |
| 8759 | ACAL | 0.000% | 99.925% |
| 8760 | AREZZO INDUSTRI | 0.000% | 99.926% |
| 8761 | COCA-COLA ICECE | 0.000% | 99.926% |
| 8762 | INDUSTRIA REIT | 0.000% | 99.926% |
| 8763 | FRANKLIN FINANCIAL NETWORK COMMON STOCK | 0.000% | 99.927% |
| 8764 | WIJAYA KARYA | 0.000% | 99.927% |
| 8765 | CASTINGS | 0.000% | 99.927% |
| 8766 | IMPEXMETAL | 0.000% | 99.927% |
| 8767 | ADVAN CO LTD | 0.000% | 99.928% |
| 8768 | YUNNAN WATER IN | 0.000% | 99.928% |
| 8769 | INTERSECTIONS INC COMMON STOCK USD.01 | 0.000% | 99.928% |
| 8770 | ZHUHAI HLDGS IN | 0.000% | 99.928% |
| 8771 | OCEAN-LAND GROU | 0.000% | 99.929% |
| 8772 | ALVIVA HOLDINGS | 0.000% | 99.929% |
| 8773 | BIOAMBER INC COMMON STOCK USD.01 | 0.000% | 99.929% |
| 8774 | REAL INDUSTRY I | 0.000% | 99.930% |
| 8775 | TVA GROUP INC B SHRS COMMON STOCK | 0.000% | 99.930% |
| 8776 | CHORUS LTD ADR ADR | 0.000% | 99.930% |
| 8777 | MELBOURNE IT | 0.000% | 99.930% |
| 8778 | CALEDONIA MININ | 0.000% | 99.931% |
| 8779 | NORCROS PLC | 0.000% | 99.931% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8780 | KONDOTEC INC | 0.000% | 99.931% |
| 8781 | KYUNGBANG LTD | 0.000% | 99.932% |
| 8782 | IMMOBEL | 0.000% | 99.932% |
| 8783 | ERICSSON LM-A S | 0.000% | 99.932% |
| 8784 | DAEWOO SHIPBUIL | 0.000% | 99.932% |
| 8785 | SITTOY GROUP HLD | 0.000% | 99.933% |
| 8786 | BALLANTYNE STRONG INC COMMON STOCK USD.01 | 0.000% | 99.933% |
| 8787 | CRAWFORD & CO | 0.000% | 99.933% |
| 8788 | BALMER LAWRIE | 0.000% | 99.933% |
| 8789 | TANDY LEATHER FACTORY INC COMMON STOCK USD.0024 | 0.000% | 99.934% |
| 8790 | KOREA TECH BANK | 0.000% | 99.934% |
| 8791 | KG CHEMICAL COR | 0.000% | 99.934% |
| 8792 | STREET CAPITAL | 0.000% | 99.935% |
| 8793 | ALKANE RESOURCE | 0.000% | 99.935% |
| 8794 | VERITEX HOLDINGS INC COMMON STOCK USD.01 | 0.000% | 99.935% |
| 8795 | COVISINT CORP COMMON STOCK | 0.000% | 99.935% |
| 8796 | KONA GRILL INC COMMON STOCK USD.01 | 0.000% | 99.936% |
| 8797 | EIH LTD | 0.000% | 99.936% |
| 8798 | AARTI INDS | 0.000% | 99.936% |
| 8799 | GFOOT CO LTD | 0.000% | 99.936% |
| 8800 | TRIFAST PLC | 0.000% | 99.937% |
| 8801 | DELTA PROPERTY | 0.000% | 99.937% |
| 8802 | INVESTORS TITLE CO COMMON STOCK | 0.000% | 99.937% |
| 8803 | MANDARIN ORIENT | 0.000% | 99.937% |
| 8804 | EUROZ LTD | 0.000% | 99.938% |
| 8805 | INVESTORE PROP | 0.000% | 99.938% |
| 8806 | MUTOW CO LTD | 0.000% | 99.938% |
| 8807 | SRV GROUP OYJ | 0.000% | 99.938% |
| 8808 | VOLUTION GROUP | 0.000% | 99.939% |
| 8809 | SURYA CITRA MED | 0.000% | 99.939% |
| 8810 | R.E.A. HOLDINGS | 0.000% | 99.939% |
| 8811 | MINERA FRISCO S | 0.000% | 99.940% |
| 8812 | EUROTECH SPA | 0.000% | 99.940% |
| 8813 | MJ GLEESON PLC | 0.000% | 99.940% |
| 8814 | SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01 | 0.000% | 99.940% |
| 8815 | CARBORUNDUM | 0.000% | 99.941% |
| 8816 | TER BEKE SA | 0.000% | 99.941% |
| 8817 | AGV PRODUCTS | 0.000% | 99.941% |
| 8818 | JOHN LAING GROU | 0.000% | 99.941% |
| 8819 | COCO'S JAPAN CO | 0.000% | 99.942% |
| 8820 | SEJONG INDUSTRI | 0.000% | 99.942% |
| 8821 | FDC LTD/INDIA | 0.000% | 99.942% |
| 8822 | MAHARASHTRA SEA | 0.000% | 99.942% |
| 8823 | CB INDUSTRIAL P | 0.000% | 99.943% |
| 8824 | AVENG | 0.000% | 99.943% |
| 8825 | POLARIS INFRAS | 0.000% | 99.943% |
| 8826 | TRINITY LTD | 0.000% | 99.943% |
| 8827 | SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01 | 0.000% | 99.944% |
| 8828 | KAPSCH TRAFFIC | 0.000% | 99.944% |
| 8829 | BCB BANCORP INC COMMON STOCK | 0.000% | 99.944% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8830 | SELVAAG BOLIG A | 0.000% | 99.944% |
| 8831 | AMERIGO RESOURC | 0.000% | 99.945% |
| 8832 | MCLEOD RUSSEL I | 0.000% | 99.945% |
| 8833 | VETOQUINOL SA | 0.000% | 99.945% |
| 8834 | IMMSI SPA | 0.000% | 99.945% |
| 8835 | HONG KONG FERRY | 0.000% | 99.946% |
| 8836 | HOME INVEST BEL | 0.000% | 99.946% |
| 8837 | NIPPON HUME PIP | 0.000% | 99.946% |
| 8838 | YUANDA CHINA HO | 0.000% | 99.946% |
| 8839 | NVC LIGHTING HO | 0.000% | 99.947% |
| 8840 | WIN HANVERKY HO | 0.000% | 99.947% |
| 8841 | GENERATION HEAL | 0.000% | 99.947% |
| 8842 | KAI YUAN HOLDIN | 0.000% | 99.947% |
| 8843 | POLY CULTURE GR | 0.000% | 99.948% |
| 8844 | LAKSHMI VILAS B | 0.000% | 99.948% |
| 8845 | HARTE HANKS INC COMMON STOCK USD1.0 | 0.000% | 99.948% |
| 8846 | FULLER SMITH & | 0.000% | 99.948% |
| 8847 | VGI GLOBAL MEDI | 0.000% | 99.949% |
| 8848 | VINA CONCHA Y T | 0.000% | 99.949% |
| 8849 | TA ANN HOLDINGS | 0.000% | 99.949% |
| 8850 | FIRST NBC BANK HOLDING CO COMMON STOCK | 0.000% | 99.949% |
| 8851 | ST. IVES PLC | 0.000% | 99.949% |
| 8852 | FREQUENCY ELEC | 0.000% | 99.950% |
| 8853 | SUNCALL CORP | 0.000% | 99.950% |
| 8854 | RIVERVIEW BANCORP INC COMMON STOCK USD.01 | 0.000% | 99.950% |
| 8855 | PT MULTIPLOAR C | 0.000% | 99.950% |
| 8856 | HUA ENG WIRE&CA | 0.000% | 99.951% |
| 8857 | BOOT(HENRY) & S | 0.000% | 99.951% |
| 8858 | ROULARTA MEDIA | 0.000% | 99.951% |
| 8859 | SHIKIBO LTD | 0.000% | 99.951% |
| 8860 | SELCUK ECZA DEP | 0.000% | 99.952% |
| 8861 | DISTELL GROUP L | 0.000% | 99.952% |
| 8862 | WAH SEONG | 0.000% | 99.952% |
| 8863 | KERRY TJ LOGIST | 0.000% | 99.952% |
| 8864 | INFOMEDIA | 0.000% | 99.953% |
| 8865 | VIVA INDUSTRIAL | 0.000% | 99.953% |
| 8866 | NEFF CORP CLASS A COMMON STOCK USD.01 | 0.000% | 99.953% |
| 8867 | ISE CHEMICAL CO | 0.000% | 99.953% |
| 8868 | DONGYUE GROUP | 0.000% | 99.953% |
| 8869 | ARCELORMITTAL S | 0.000% | 99.954% |
| 8870 | HOGG ROBINSON G | 0.000% | 99.954% |
| 8871 | HKSCAN OYJ | 0.000% | 99.954% |
| 8872 | ENEA AB | 0.000% | 99.954% |
| 8873 | RATTANINDIA | 0.000% | 99.955% |
| 8874 | PEARL ORIENTAL | 0.000% | 99.955% |
| 8875 | SHOFU INC | 0.000% | 99.955% |
| 8876 | OXLEY HOLDINGS | 0.000% | 99.955% |
| 8877 | TOTAL ACCESS CO | 0.000% | 99.955% |
| 8878 | GUARARAPES CONF | 0.000% | 99.956% |
| 8879 | GLAXO SMITHKLIN | 0.000% | 99.956% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8880 | BARON DE LEY | 0.000% | 99.956% |
| 8881 | STRONG PETROCHE | 0.000% | 99.956% |
| 8882 | CEQUENCE ENERGY | 0.000% | 99.957% |
| 8883 | SEQUANA | 0.000% | 99.957% |
| 8884 | APTEVO THERAPEUTICS INC COMMON STOCK USD.001 | 0.000% | 99.957% |
| 8885 | FLUIDRA SA | 0.000% | 99.957% |
| 8886 | HEG LIMITED | 0.000% | 99.957% |
| 8887 | NEW YORK & CO I | 0.000% | 99.958% |
| 8888 | O LUXE HOLDINGS | 0.000% | 99.958% |
| 8889 | NORWEGIAN PROPE | 0.000% | 99.958% |
| 8890 | CPI AEROSTRUCTURES INC COMMON STOCK USD.001 | 0.000% | 99.958% |
| 8891 | HC2 HOLDINGS INC COMMON STOCK USD.001 | 0.000% | 99.959% |
| 8892 | TECHNOTRANS AG | 0.000% | 99.959% |
| 8893 | BEST BRIDAL INC | 0.000% | 99.959% |
| 8894 | HI-P INTERNATIO | 0.000% | 99.959% |
| 8895 | KINTETSU DPT ST | 0.000% | 99.959% |
| 8896 | SEARS CANADA INC COMMON STOCK NPV | 0.000% | 99.960% |
| 8897 | HOKUETSU INDS C | 0.000% | 99.960% |
| 8898 | FAR EAST HOLDIN | 0.000% | 99.960% |
| 8899 | LINK NET TBK PT | 0.000% | 99.960% |
| 8900 | HOKKAI CAN CO | 0.000% | 99.960% |
| 8901 | GETIN HOLDING S | 0.000% | 99.961% |
| 8902 | TBK Co., Ltd. | 0.000% | 99.961% |
| 8903 | BSL CORPORATION | 0.000% | 99.961% |
| 8904 | IBI GROUP INC. | 0.000% | 99.961% |
| 8905 | TRIVENI TURBINE | 0.000% | 99.962% |
| 8906 | PILOT GOLD INC | 0.000% | 99.962% |
| 8907 | SERVICESOURCE INTERNATIONAL COMMON STOCK USD.0001 | 0.000% | 99.962% |
| 8908 | AGORA | 0.000% | 99.962% |
| 8909 | DIXIE GROUP INC COMMON STOCK USD3.0 | 0.000% | 99.962% |
| 8910 | KOMEHYO | 0.000% | 99.963% |
| 8911 | INES CORPORATIO | 0.000% | 99.963% |
| 8912 | MAINSTREET HEAL | 0.000% | 99.963% |
| 8913 | IPE GROUP LTD | 0.000% | 99.963% |
| 8914 | BIO PAPPEL SAB | 0.000% | 99.963% |
| 8915 | ESUN HOLDINGS L | 0.000% | 99.964% |
| 8916 | MODUSLINK GLOBA | 0.000% | 99.964% |
| 8917 | LIPOCINE INC COMMON STOCK USD.0001 | 0.000% | 99.964% |
| 8918 | NAGARJUNA FERTI | 0.000% | 99.964% |
| 8919 | KPX CHEMICAL | 0.000% | 99.964% |
| 8920 | SADBHAV ENGINEE | 0.000% | 99.965% |
| 8921 | OLYMPIC CORP | 0.000% | 99.965% |
| 8922 | GATEWAY LIFESTY | 0.000% | 99.965% |
| 8923 | RGC RESOURCES INC COMMON STOCK USD5.0 | 0.000% | 99.965% |
| 8924 | ALMADEN MINERAL | 0.000% | 99.965% |
| 8925 | LANDING INTL DE | 0.000% | 99.966% |
| 8926 | CENTURIA METROP | 0.000% | 99.966% |
| 8927 | HESKA CORP | 0.000% | 99.966% |
| 8928 | DONGBU SECURITI | 0.000% | 99.966% |
| 8929 | BANYAN TREE HOL | 0.000% | 99.966% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8930 | TILT RENEWABLES | 0.000% | 99.967% |
| 8931 | EASTERN MEDIA | 0.000% | 99.967% |
| 8932 | PADDY POWER BET | 0.000% | 99.967% |
| 8933 | CATENA AB | 0.000% | 99.967% |
| 8934 | HEIDELBERGCEMEN | 0.000% | 99.967% |
| 8935 | ORIGIN ELECTRIC | 0.000% | 99.968% |
| 8936 | ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001 | 0.000% | 99.968% |
| 8937 | RECKON LTD | 0.000% | 99.968% |
| 8938 | OHB SE | 0.000% | 99.968% |
| 8939 | SHIDAX CORP | 0.000% | 99.968% |
| 8940 | THERMAX LTD | 0.000% | 99.968% |
| 8941 | K1 VENTURES LTD | 0.000% | 99.969% |
| 8942 | CSG LIMITED | 0.000% | 99.969% |
| 8943 | ITC CORP | 0.000% | 99.969% |
| 8944 | ZHONG AN REAL E | 0.000% | 99.969% |
| 8945 | CONTINENTAL HLD | 0.000% | 99.969% |
| 8946 | ONO SOKKI CO | 0.000% | 99.970% |
| 8947 | NISSEI INDUSTRI | 0.000% | 99.970% |
| 8948 | VOCENTO | 0.000% | 99.970% |
| 8949 | MEITO SANGYO CO | 0.000% | 99.970% |
| 8950 | EASTMAIN RES IN | 0.000% | 99.970% |
| 8951 | SANYO TRADING C | 0.000% | 99.971% |
| 8952 | CRISIL LTD | 0.000% | 99.971% |
| 8953 | COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05 | 0.000% | 99.971% |
| 8954 | DB REALTY LTD | 0.000% | 99.971% |
| 8955 | LOW KENG HUAT(S | 0.000% | 99.971% |
| 8956 | TOW CO LTD | 0.000% | 99.971% |
| 8957 | WATAHAN & CO LT | 0.000% | 99.972% |
| 8958 | BORYUNG PHARM | 0.000% | 99.972% |
| 8959 | SANYO HOUSING N | 0.000% | 99.972% |
| 8960 | WARTECK INVEST | 0.000% | 99.972% |
| 8961 | UNITED MICROELECTRON SP ADR ADR | 0.000% | 99.972% |
| 8962 | FUJISASH CO LTD | 0.000% | 99.973% |
| 8963 | FORTRESS BIOTECH INC COMMON STOCK USD.001 | 0.000% | 99.973% |
| 8964 | LPP SA | 0.000% | 99.973% |
| 8965 | AMERISERV FINANCIAL INC COMMON STOCK USD.01 | 0.000% | 99.973% |
| 8966 | ROSETTA STONE INC COMMON STOCK USD.00005 | 0.000% | 99.973% |
| 8967 | CHINA GREAT STA | 0.000% | 99.973% |
| 8968 | REAL NUTRICEUTI | 0.000% | 99.974% |
| 8969 | OZFOREX GROUP L | 0.000% | 99.974% |
| 8970 | WEE HUR HOLDING | 0.000% | 99.974% |
| 8971 | PINGUELY-HAULOT | 0.000% | 99.974% |
| 8972 | SHENGUAN HOLDIN | 0.000% | 99.974% |
| 8973 | WHIRLPOOL OF IN | 0.000% | 99.975% |
| 8974 | BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001 | 0.000% | 99.975% |
| 8975 | BSQUARE CORP COMMON STOCK | 0.000% | 99.975% |
| 8976 | AUSWIDE BANK LT | 0.000% | 99.975% |
| 8977 | QAD INC B COMMON STOCK USD.001 | 0.000% | 99.975% |
| 8978 | FORTRESS PAPER | 0.000% | 99.975% |
| 8979 | ELRON ELECTRONI | 0.000% | 99.976% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8980 | GALLANT VENTURE | 0.000% | 99.976% |
| 8981 | MIN XIN HLDGS | 0.000% | 99.976% |
| 8982 | TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01 | 0.000% | 99.976% |
| 8983 | GAJAH TUNGGAL | 0.000% | 99.976% |
| 8984 | COXON PRECISE I | 0.000% | 99.976% |
| 8985 | BRAVO BRIO RESTAURANT GROUP COMMON STOCK | 0.000% | 99.977% |
| 8986 | BERKSHIRE BANCORP INC COMMON STOCK USD.1 | 0.000% | 99.977% |
| 8987 | MEIWA ESTATE CO | 0.000% | 99.977% |
| 8988 | KIAN JOO CAN FC | 0.000% | 99.977% |
| 8989 | CHINA LOTSYNERG | 0.000% | 99.977% |
| 8990 | MACMAHON HOLDIN | 0.000% | 99.977% |
| 8991 | CROCODILE GARME | 0.000% | 99.978% |
| 8992 | TAKASHIMA & CO | 0.000% | 99.978% |
| 8993 | EQUITAL | 0.000% | 99.978% |
| 8994 | ATLANTICUS HOLDINGS CORP COMMON STOCK | 0.000% | 99.978% |
| 8995 | TERNA ENERGY SA | 0.000% | 99.978% |
| 8996 | URSTADT BIDDLE PROPERTIES REIT USD.01 | 0.000% | 99.978% |
| 8997 | EQUITY FIN HOLD | 0.000% | 99.979% |
| 8998 | TROY RESOURCES | 0.000% | 99.979% |
| 8999 | REPSOL SA | 0.000% | 99.979% |
| 9000 | KIMOTO CO LTD | 0.000% | 99.979% |
| 9001 | FERROLIGAS FERB | 0.000% | 99.979% |
| 9002 | AVIANCA HOLDING | 0.000% | 99.979% |
| 9003 | CHINA RARE EART | 0.000% | 99.980% |
| 9004 | GUANGNAN(HLDGS) | 0.000% | 99.980% |
| 9005 | HANMI SEMICONDU | 0.000% | 99.980% |
| 9006 | GETIN NOBLE BA | 0.000% | 99.980% |
| 9007 | MARUYAMA MFG CO | 0.000% | 99.980% |
| 9008 | BANCO ABC BRASI | 0.000% | 99.980% |
| 9009 | CHINA ELEC OPTI | 0.000% | 99.981% |
| 9010 | SAMSON HOLDING | 0.000% | 99.981% |
| 9011 | FRIEDMAN INDUSTRIES COMMON STOCK USD1.0 | 0.000% | 99.981% |
| 9012 | CONSTANTIN MEDI | 0.000% | 99.981% |
| 9013 | Tessi S.A. | 0.000% | 99.981% |
| 9014 | ALANDSBANKEN | 0.000% | 99.981% |
| 9015 | KOSEI SECURITIE | 0.000% | 99.981% |
| 9016 | FUTURE BRIGHT H | 0.000% | 99.982% |
| 9017 | INTRALOT SA - I | 0.000% | 99.982% |
| 9018 | HENNESSY ADVISORS INC COMMON STOCK | 0.000% | 99.982% |
| 9019 | STEEL & TUBE HL | 0.000% | 99.982% |
| 9020 | LEMMINKAINEN OY | 0.000% | 99.982% |
| 9021 | THE BASIC HOUSE | 0.000% | 99.982% |
| 9022 | ENGLOBAL CORP COMMON STOCK USD.001 | 0.000% | 99.982% |
| 9023 | MIYOSHI OIL & F | 0.000% | 99.983% |
| 9024 | STARK TECHNOLOG | 0.000% | 99.983% |
| 9025 | ASCENCIO | 0.000% | 99.983% |
| 9026 | USA TECHNOLOGIES INC COMMON STOCK | 0.000% | 99.983% |
| 9027 | PARADISE ENTERT | 0.000% | 99.983% |
| 9028 | BGR ENERGY SYST | 0.000% | 99.983% |
| 9029 | K.P.R. MILL | 0.000% | 99.984% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9030 | ATHENS WATER SU | 0.000% | 99.984% |
| 9031 | GRANA Y MONTERO SA SPON ADR ADR | 0.000% | 99.984% |
| 9032 | COMPUGEN LTD | 0.000% | 99.984% |
| 9033 | TOMEN DEVICES C | 0.000% | 99.984% |
| 9034 | GRUPO FAMSA SA | 0.000% | 99.984% |
| 9035 | NRJ GROUP | 0.000% | 99.984% |
| 9036 | AMREP CORP COMMON STOCK USD.1 | 0.000% | 99.984% |
| 9037 | DYNAMIC ELECTRO | 0.000% | 99.985% |
| 9038 | PHARMATHENE INC COMMON STOCK USD.0001 | 0.000% | 99.985% |
| 9039 | GASTAR EXPLORATION LTD COMMON STOCK USD.001 | 0.000% | 99.985% |
| 9040 | PACIFIC CURRENT | 0.000% | 99.985% |
| 9041 | GLORIOUS SUN EN | 0.000% | 99.985% |
| 9042 | PVA TEPLA AG | 0.000% | 99.985% |
| 9043 | LOGISTEC CORP C | 0.000% | 99.985% |
| 9044 | BERJAYA LAND BH | 0.000% | 99.986% |
| 9045 | WILLIS LEASE FINANCE CORP COMMON STOCK USD.01 | 0.000% | 99.986% |
| 9046 | SHELL REFINING(| 0.000% | 99.986% |
| 9047 | HANISON CONSTRU | 0.000% | 99.986% |
| 9048 | GEAR ENERGY LTD | 0.000% | 99.986% |
| 9049 | SANGETSU CO | 0.000% | 99.986% |
| 9050 | CHINA HUIZHAN D | 0.000% | 99.986% |
| 9051 | RIZAL COMML BAN | 0.000% | 99.987% |
| 9052 | INNODATA INC COMMON STOCK USD.01 | 0.000% | 99.987% |
| 9053 | LSL PROPERTY SE | 0.000% | 99.987% |
| 9054 | VIRCO MFG CORPORATION COMMON STOCK USD.01 | 0.000% | 99.987% |
| 9055 | TOP SPRING INTL | 0.000% | 99.987% |
| 9056 | AFFINE | 0.000% | 99.987% |
| 9057 | NAPEC INC | 0.000% | 99.987% |
| 9058 | MIE HOLDINGS CO | 0.000% | 99.987% |
| 9059 | FRAGRANCE GROUP | 0.000% | 99.988% |
| 9060 | PROSAFE ASA | 0.000% | 99.988% |
| 9061 | JONES ENERGY INC A COMMON STOCK USD.001 | 0.000% | 99.988% |
| 9062 | PETRUS RESOURCE | 0.000% | 99.988% |
| 9063 | SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01 | 0.000% | 99.988% |
| 9064 | HIPAY GROUP SA | 0.000% | 99.988% |
| 9065 | BOLU CIMENTO SA | 0.000% | 99.988% |
| 9066 | PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0 | 0.000% | 99.988% |
| 9067 | FALCON ENERGY G | 0.000% | 99.989% |
| 9068 | MEDICAL SYSTEM | 0.000% | 99.989% |
| 9069 | JINDAL SAW LTD | 0.000% | 99.989% |
| 9070 | MIMEDX GROUP INC COMMON STOCK USD.001 | 0.000% | 99.989% |
| 9071 | FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01 | 0.000% | 99.989% |
| 9072 | ZEDGE INC CL B COMMON STOCK | 0.000% | 99.989% |
| 9073 | SILVER BASE GRO | 0.000% | 99.989% |
| 9074 | TOWN CENTRE SEC | 0.000% | 99.989% |
| 9075 | XERIUM TECHNOLO | 0.000% | 99.990% |
| 9076 | CHINA PROPERTIE | 0.000% | 99.990% |
| 9077 | KAM HING INTERN | 0.000% | 99.990% |
| 9078 | US AUTO PARTS N | 0.000% | 99.990% |
| 9079 | TORIGOE CO LTD | 0.000% | 99.990% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9080 | KONG SUN HLDGS | 0.000% | 99.990% |
| 9081 | CONSTRUCTORA CO | 0.000% | 99.990% |
| 9082 | DYNASTY FINE WI | 0.000% | 99.990% |
| 9083 | DYNA-MAC HOLDIN | 0.000% | 99.991% |
| 9084 | BOUSTEAD PROJEC | 0.000% | 99.991% |
| 9085 | CHINA PUBLIC PR | 0.000% | 99.991% |
| 9086 | MITCHAM INDUSTRIES INC COMMON STOCK USD.01 | 0.000% | 99.991% |
| 9087 | TELEGRAAF MEDIA | 0.000% | 99.991% |
| 9088 | TSH RESOURCES B | 0.000% | 99.991% |
| 9089 | EXCELSIOR MEDIC | 0.000% | 99.991% |
| 9090 | TOTAL GABON | 0.000% | 99.991% |
| 9091 | HOKKAIDO GAS CO | 0.000% | 99.991% |
| 9092 | NIPPON FILCON C | 0.000% | 99.992% |
| 9093 | CATABASIS PHARM | 0.000% | 99.992% |
| 9094 | S.T.CHEMICAL CO | 0.000% | 99.992% |
| 9095 | ASPEN GROUP | 0.000% | 99.992% |
| 9096 | WESTPORT INNOVA | 0.000% | 99.992% |
| 9097 | NATIONAL RESEARCH CORP A COMMON STOCK USD.001 | 0.000% | 99.992% |
| 9098 | ANXIN-CHINA HOL | 0.000% | 99.992% |
| 9099 | ENTERPRISE BANCORP INC COMMON STOCK USD.01 | 0.000% | 99.992% |
| 9100 | PRIME MEDIA GRO | 0.000% | 99.992% |
| 9101 | TV AZTECA | 0.000% | 99.993% |
| 9102 | ABAN OFFSHORE | 0.000% | 99.993% |
| 9103 | O'KEY GROUP SA | 0.000% | 99.993% |
| 9104 | TOMORROW FOCUS | 0.000% | 99.993% |
| 9105 | MIMAKI ENGINEER | 0.000% | 99.993% |
| 9106 | DELTICOM AG | 0.000% | 99.993% |
| 9107 | MINGFA GROUP | 0.000% | 99.993% |
| 9108 | SKYLINE CORP | 0.000% | 99.993% |
| 9109 | TEN NETWORK HLD | 0.000% | 99.993% |
| 9110 | ASANTE INC | 0.000% | 99.994% |
| 9111 | SLATER & GORDON | 0.000% | 99.994% |
| 9112 | DESTINATION MATERNITY CORP COMMON STOCK USD.01 | 0.000% | 99.994% |
| 9113 | HITE HOLDINGS C | 0.000% | 99.994% |
| 9114 | ASCOTT RESIDENC | 0.000% | 99.994% |
| 9115 | FOUNTAIN SET HL | 0.000% | 99.994% |
| 9116 | ALTIUM LTD | 0.000% | 99.994% |
| 9117 | BOUSTEAD PLANTA | 0.000% | 99.994% |
| 9118 | INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001 | 0.000% | 99.994% |
| 9119 | April Group | 0.000% | 99.994% |
| 9120 | BROCKMAN MINING | 0.000% | 99.995% |
| 9121 | WORLD HOLDINGS | 0.000% | 99.995% |
| 9122 | MEGASTUDY CO LT | 0.000% | 99.995% |
| 9123 | STRAD ENERGY SE | 0.000% | 99.995% |
| 9124 | AXTEL SAB DE CV | 0.000% | 99.995% |
| 9125 | SUNWAY CONSTRUC | 0.000% | 99.995% |
| 9126 | PYI CORPORATION | 0.000% | 99.995% |
| 9127 | UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001 | 0.000% | 99.995% |
| 9128 | QUMU CORP COMMON STOCK USD.01 | 0.000% | 99.995% |
| 9129 | AFRICA ISRAEL I | 0.000% | 99.995% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9130 | LEES PHARMACEUT | 0.000% | 99.996% |
| 9131 | GET NICE FINANC | 0.000% | 99.996% |
| 9132 | TEEKAY TANKERS | 0.000% | 99.996% |
| 9133 | BR PROPERTIES S | 0.000% | 99.996% |
| 9134 | UCO BANK | 0.000% | 99.996% |
| 9135 | ASHFORD INC COMMON STOCK USD.01 | 0.000% | 99.996% |
| 9136 | SINON CORP | 0.000% | 99.996% |
| 9137 | BONJOUR HOLDING | 0.000% | 99.996% |
| 9138 | CVC BRASIL OP A | 0.000% | 99.996% |
| 9139 | IRADIMED CORP COMMON STOCK USD.0001 | 0.000% | 99.996% |
| 9140 | JINDAL POLY FIL | 0.000% | 99.996% |
| 9141 | ADDNODE GROUP A | 0.000% | 99.996% |
| 9142 | MAX VENTURES & | 0.000% | 99.997% |
| 9143 | BANK OF KOCHI L | 0.000% | 99.997% |
| 9144 | ADVEO GROUP INT | 0.000% | 99.997% |
| 9145 | MCKAY SECURITIE | 0.000% | 99.997% |
| 9146 | B2W CIA DIGITAL | 0.000% | 99.997% |
| 9147 | INFOMART CORP | 0.000% | 99.997% |
| 9148 | TRUBA ALAM MANU | 0.000% | 99.997% |
| 9149 | MIDLAND IC&I LT | 0.000% | 99.997% |
| 9150 | GROUPE OPEN | 0.000% | 99.997% |
| 9151 | ORASCOM DEVELOP | 0.000% | 99.997% |
| 9152 | BRIILLANT CIRCL | 0.000% | 99.997% |
| 9153 | MEGASTUDY EDUCA | 0.000% | 99.997% |
| 9154 | CGG SPON ADR ADR | 0.000% | 99.998% |
| 9155 | SALMAT LTD | 0.000% | 99.998% |
| 9156 | NIHON TRIM CO | 0.000% | 99.998% |
| 9157 | KAPPA CREATE CO | 0.000% | 99.998% |
| 9158 | TUNAS RIDEAN | 0.000% | 99.998% |
| 9159 | PERPETUAL ENERG | 0.000% | 99.998% |
| 9160 | YONGNAM HOLDING | 0.000% | 99.998% |
| 9161 | A&D CO LTD | 0.000% | 99.998% |
| 9162 | CHINA DAYE NON- | 0.000% | 99.998% |
| 9163 | AFRICAN PHOENIX | 0.000% | 99.998% |
| 9164 | WATPAC LIMITED | 0.000% | 99.998% |
| 9165 | ECOSYNTHETIX IN | 0.000% | 99.998% |
| 9166 | LANDING INTL DE | 0.000% | 99.998% |
| 9167 | BAOXIN AUTO GRO | 0.000% | 99.998% |
| 9168 | ALTISOURCE ASSET MANAGEMENT COMMON STOCK | 0.000% | 99.999% |
| 9169 | PERCEPTRON INC COMMON STOCK USD.01 | 0.000% | 99.999% |
| 9170 | BANRO CORPORATI | 0.000% | 99.999% |
| 9171 | DRDGOLD LTD | 0.000% | 99.999% |
| 9172 | BIOSCRIP INC COMMON STOCK USD.0001 | 0.000% | 99.999% |
| 9173 | ASALEO CARE LTD | 0.000% | 99.999% |
| 9174 | YEO HIAP SENG | 0.000% | 99.999% |
| 9175 | LUKS GROUP (VH) | 0.000% | 99.999% |
| 9176 | FUELCELL ENERGY INC COMMON STOCK USD.0001 | 0.000% | 99.999% |
| 9177 | QUNXING PAPER H | 0.000% | 99.999% |
| 9178 | BLOOMSBURY PUBL | 0.000% | 99.999% |
| 9179 | CHINA ENVIRONME | 0.000% | 99.999% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9180 | DOGUS OTOMOTIV | 0.000% | 99.999% |
| 9181 | TECHNICOLOR | 0.000% | 99.999% |
| 9182 | EPSILON ENERGY | 0.000% | 99.999% |
| 9183 | ARALEZ PHARMACE | 0.000% | 100.000% |
| 9184 | SINAR MAS MULTI | 0.000% | 100.000% |
| 9185 | CUDECO LIMITED | 0.000% | 100.000% |
| 9186 | HILLS INDUSTRIE | 0.000% | 100.000% |
| 9187 | SOCIEDAD MATRIZ | 0.000% | 100.000% |
| 9188 | JAKARTA INTL HT | 0.000% | 100.000% |
| 9189 | SWIBER HOLDINGS | 0.000% | 100.000% |
| 9190 | RCM TECHNOLOGIES INC COMMON STOCK USD.05 | 0.000% | 100.000% |
| 9191 | AEGON NV | 0.000% | 100.000% |
| 9192 | DYAX CORPORATIO | 0.000% | 100.000% |
| 9193 | EZRA HOLDINGS | 0.000% | 100.000% |
| 9194 | PACIFIC ANDES I | 0.000% | 100.000% |
| 9195 | ITE TECH INC | 0.000% | 100.000% |
| 9196 | CARINDALE PROPE | 0.000% | 100.000% |
| 9197 | TONLY ELECTRONI | 0.000% | 100.000% |
| 9198 | NAM CHEONG LIMI | 0.000% | 100.000% |
| 9199 | CENTAUR MEDIA | 0.000% | 100.000% |
| 9200 | SSANGYONG INFOR | 0.000% | 100.000% |
| 9201 | CHIA HSIN CEMEN | 0.000% | 100.000% |
| 9202 | EMPRESAS ICA SA | 0.000% | 100.000% |
| 9203 | TAKACHIHO KOHEK | 0.000% | 100.000% |
| 9204 | BCO PINE SA | 0.000% | 100.001% |
| 9205 | SOCIETE MANUTAN | 0.000% | 100.001% |
| 9206 | QINQIN FOODSTUF | 0.000% | 100.001% |
| 9207 | TEIXEIRA DUARTE | 0.000% | 100.001% |
| 9208 | BE GROUP AB | 0.000% | 100.001% |
| 9209 | ASTA FUNDING INC COMMON STOCK USD.01 | 0.000% | 100.001% |
| 9210 | MICRON SOLUTIONS INC COMMON STOCK USD.01 | 0.000% | 100.001% |
| 9211 | KENMARE RESOURC | 0.000% | 100.001% |
| 9212 | POLARIS SOFTWAR | 0.000% | 100.001% |
| 9213 | LYDIAN INTERNAT | 0.000% | 100.001% |
| 9214 | PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1 | 0.000% | 100.001% |
| 9215 | REDKNEE SOLUTIO | 0.000% | 100.001% |
| 9216 | SAFEWAY INC | 0.000% | 100.001% |
| 9217 | C C LAND HOLDIN | 0.000% | 100.001% |
| 9218 | ENERGY ABSOLUTE | 0.000% | 100.001% |
| 9219 | COOPER ENERGY L | 0.000% | 100.001% |
| 9220 | TPI TRIUNFO PAR | 0.000% | 100.001% |
| 9221 | PIK GROUP-GDR R | 0.000% | 100.001% |
| 9222 | GLOBAL PREMIUM | 0.000% | 100.001% |
| 9223 | MACA LIMITED | 0.000% | 100.001% |
| 9224 | FIRST STEAMSHIP | 0.000% | 100.001% |
| 9225 | SEPURA PLC | 0.000% | 100.001% |
| 9226 | SPORTECH PLC | 0.000% | 100.001% |
| 9227 | CHINA BILLION R | 0.000% | 100.001% |
| 9228 | PARSVNATH DEVEL | 0.000% | 100.001% |
| 9229 | TALVIVAARA MINI | 0.000% | 100.001% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9230 | DOWNER EDI LTD | 0.000% | 100.001% |
| 9231 | JITF INFRALOGIS | 0.000% | 100.001% |
| 9232 | CHENNAI SUPER K | 0.000% | 100.001% |
| 9233 | SING HOLDINGS L | 0.000% | 100.001% |
| 9234 | ZENITH CAPITAL | 0.000% | 100.001% |
| 9235 | ADEPTUS HEALTH INC CLASS A COMMON STOCK USD.01 | 0.000% | 100.001% |
| 9236 | AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01 | 0.000% | 100.001% |
| 9237 | BANCA MONTE DEI | 0.000% | 100.001% |
| 9238 | CIBER INC | 0.000% | 100.001% |
| 9239 | ID SYSTEMS INC COMMON STOCK USD.01 | 0.000% | 100.001% |
| 9240 | ORMAT TECHNOLOG | 0.000% | 100.001% |
| 9241 | BANCO PAN SA | 0.000% | 100.001% |
| 9242 | RB ENERGY INC | 0.000% | 100.001% |
| 9243 | COSAN LOGISTICA | 0.000% | 100.001% |
| 9244 | ELECTRICITE DE | 0.000% | 100.001% |
| 9245 | ARRIUM LTD | 0.000% | 100.001% |
| 9246 | DEVA HLDG | 0.000% | 100.001% |
| 9247 | ENERGIX-RENEWAB | 0.000% | 100.001% |
| 9248 | KUNGSLEDEN AB R | 0.000% | 100.001% |
| 9249 | SNS REAAL GROEP | - | 100.001% |
| 9250 | TOUCHSTONE EXPL | - | 100.001% |
| 9251 | RREEF CHINA COM | - | 100.001% |
| 9252 | MINCO BASE META | - | 100.001% |
| 9253 | PRIME AET & D H | - | 100.001% |
| 9254 | AFREN PLC COMMO | - | 100.001% |
| 9255 | MEDCATH CORPORATION COMMON STOCK USD.01 | - | 100.001% |
| 9256 | FRASER PAPERS I | - | 100.001% |
| 9257 | HOCHDORF HOLDIN | - | 100.001% |
| 9258 | PEACE MARK HLDG | - | 100.001% |
| 9259 | PESCANOVA SA | - | 100.001% |
| 9260 | ALAPIS HOLDING | - | 100.001% |
| 9261 | ANGLO IRISH BAN | - | 100.001% |
| 9262 | BCA POP ETRUR-L | - | 100.001% |
| 9263 | RHB CAPITAL BHD | - | 100.001% |
| 9264 | CRAFT OIL LTD | - | 100.001% |
| 9265 | SCANIA AB | - | 100.001% |
| 9266 | VIRGIN AUSTRALI | - | 100.001% |
| 9267 | WARRANTS CONTRA | - | 100.001% |
| 9268 | INTERCELL AG RI | - | 100.001% |
| 9269 | QLT INC CLASS A | - | 100.001% |
| 9270 | KARDEMIR KARABU | - | 100.001% |
| 9271 | LIGHTSTREAM RES | - | 100.001% |
| 9272 | CHINA LUMENA NE | - | 100.001% |
| 9273 | BCO ESPIR SANTO | - | 100.001% |
| 9274 | BERLIAN LAJU TA | - | 100.001% |
| 9275 | EGANAGOLDPFEIL | - | 100.001% |
| 9276 | QLT INC DOJ/SEC | - | 100.001% |
| 9277 | QLT INC WTS EXP | - | 100.001% |
| 9278 | HANFENG EVERGRE | - | 100.001% |
| 9279 | FERROGLOBE PLC | - | 100.001% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|---|--------------|
| 9280 | C A DE MEDITERR | - | 100.001% |
| 9281 | CHINA METAL REC | - | 100.001% |
| 9282 | SENTUL CITY TBK | - | 100.001% |
| 9283 | GERBER SCIENTIFIC INC COM COMMON STOCK | - | 100.001% |
| 9284 | ETABLISSEMENTS | - | 100.001% |
| 9285 | PRIME RETIREMEN | - | 100.001% |
| 9286 | US Wire Order - | -0.001% | 100.000% |