

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

As of March 29, 2018 (Updated Monthly)

Source: RBC

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

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

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|----|---|----------------|--------------|
| 1 | CAD - London | 0.931% | 0.931% |
| 2 | JPMORGAN CHASE + CO COMMON STOCK USD1.0 | 0.627% | 1.558% |
| 3 | BANK OF MONTREAL COMMON STOCK | 0.608% | 2.166% |
| 4 | APPLE INC | 0.595% | 2.761% |
| 5 | AT+T INC COMMON STOCK USD1.0 | 0.578% | 3.339% |
| 6 | EXXON MOBIL CORP COMMON STOCK | 0.522% | 3.861% |
| 7 | TORONTO DOMINION BANK COMMON STOCK | 0.499% | 4.359% |
| 8 | BANK OF NOVA SCOTIA COMMON STOCK | 0.498% | 4.858% |
| 9 | SUNCOR ENERGY INC COMMON STOCK | 0.461% | 5.318% |
| 10 | WELLS FARGO + CO COMMON STOCK USD1.666 | 0.428% | 5.746% |
| 11 | REP AUSTRIA GOV | 0.422% | 6.168% |
| 12 | INTEL CORP COMMON STOCK USD.001 | 0.421% | 6.589% |
| 13 | EUROPEAN STABIL | 0.418% | 7.007% |
| 14 | ROYAL BANK OF CANADA COMMON STOCK | 0.415% | 7.422% |
| 15 | FINLAND GOVERNMENT | 0.414% | 7.836% |
| 16 | SWEDISH GOVT 3. | 0.388% | 8.224% |
| 17 | CAISSE D'AMORT | 0.369% | 8.593% |
| 18 | BANK OF AMERICA | 0.360% | 8.954% |
| 19 | NETHERLANDS GOV | 0.337% | 9.291% |
| 20 | MICROSOFT CORP COMMON STOCK USD.00000625 | 0.336% | 9.627% |
| 21 | PROVINCE OF ALBERTA UNSECURED 09/21 1.35 | 0.329% | 9.956% |
| 22 | ORACLE CORP SR UNSECURED 09/21 1.9 | 0.326% | 10.282% |
| 23 | CAN IMPERIAL BK OF COMMERCE COMMON STOCK | 0.314% | 10.596% |
| 24 | CANADIAN NATURAL RESOURCES COMMON STOCK | 0.307% | 10.903% |
| 25 | PFIZER INC COMMON STOCK USD.05 | 0.303% | 11.205% |
| 26 | FRENCH REPUBLIC | 0.298% | 11.504% |
| 27 | TECK RESOURCES LTD CLS B COMMON STOCK | 0.292% | 11.796% |
| 28 | COMCAST CORP CLASS A COMMON STOCK USD.01 | 0.290% | 12.086% |
| 29 | CHEVRON CORP COMMON STOCK USD.75 | 0.268% | 12.354% |
| 30 | STATE OF NORTH | 0.262% | 12.616% |
| 31 | BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033 | 0.259% | 12.874% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|----|--|----------------|--------------|
| 32 | AUST + NZ BANKING GRP NY SR UNSECURED 11/22 2.625 | 0.256% | 13.131% |
| 33 | CISCO SYSTEMS | 0.255% | 13.386% |
| 34 | AMAZON.COM INC | 0.235% | 13.620% |
| 35 | WAL-MART STORES | 0.231% | 13.851% |
| 36 | KREDIT FUER WIE | 0.227% | 14.078% |
| 37 | MANULIFE FINANCIAL CORP COMMON STOCK | 0.226% | 14.304% |
| 38 | MAGNA INTERNATIONAL INC COMMON STOCK | 0.224% | 14.528% |
| 39 | JOHNSON + JOHNSON COMMON STOCK USD1.0 | 0.218% | 14.746% |
| 40 | SAMSUNG ELECTRO | 0.214% | 14.960% |
| 41 | CANADA HOUSING | 0.214% | 15.174% |
| 42 | ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4 | 0.204% | 15.378% |
| 43 | SUN LIFE FINANCIAL INC COMMON STOCK | 0.198% | 15.576% |
| 44 | UK(GOVT OF) 4.2 | 0.190% | 15.766% |
| 45 | KOMMUNINVEST I | 0.190% | 15.956% |
| 46 | BARRICK GOLD CORP COMMON STOCK | 0.188% | 16.144% |
| 47 | CITIGROUP INC COMMON STOCK USD.01 | 0.187% | 16.330% |
| 48 | TOTAL SA | 0.184% | 16.515% |
| 49 | PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9 | 0.182% | 16.697% |
| 50 | MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25 | 0.181% | 16.878% |
| 51 | SWEDISH EXP CRE | 0.180% | 17.057% |
| 52 | SWEDEN GOVERNME | 0.179% | 17.237% |
| 53 | BP PLC | 0.178% | 17.415% |
| 54 | WESTPAC BKG COR | 0.177% | 17.591% |
| 55 | UNEDIC ASSEO 0. | 0.175% | 17.766% |
| 56 | NUTRIEN LTD COMMON STOCK | 0.172% | 17.938% |
| 57 | COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875 | 0.170% | 18.108% |
| 58 | NETWORK RAIL IN | 0.170% | 18.278% |
| 59 | US TREASURY N/B 05/25 2.125 | 0.168% | 18.446% |
| 60 | DOWDUPONT INC COMMON STOCK USD.01 | 0.167% | 18.613% |
| 61 | DAIMLER AG | 0.166% | 18.779% |
| 62 | CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25 | 0.164% | 18.943% |
| 63 | ROYAL BK OF CAN | 0.163% | 19.106% |
| 64 | ALPHABET INC CL C COMMON STOCK USD.001 | 0.162% | 19.269% |
| 65 | BROOKFIELD ASSET MANAGE CL A COMMON STOCK | 0.162% | 19.430% |
| 66 | FRENCH REP GOVT | 0.156% | 19.586% |
| 67 | CHINA CONST BK | 0.156% | 19.743% |
| 68 | PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375 | 0.156% | 19.898% |
| 69 | ALPHABET INC CL A COMMON STOCK USD.001 | 0.154% | 20.052% |
| 70 | NESTLE SA | 0.154% | 20.206% |
| 71 | FACEBOOK INC A COMMON STOCK USD.000006 | 0.152% | 20.358% |
| 72 | KOMMUNINVEST I | 0.152% | 20.510% |
| 73 | CHEVRON CORP 2. | 0.148% | 20.657% |
| 74 | COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75 | 0.148% | 20.805% |
| 75 | IBM CORP SR UNSECURED 01/22 2.5 | 0.147% | 20.952% |
| 76 | KINGDOM BELGIUM | 0.147% | 21.099% |
| 77 | TOYOTA MOTOR CO | 0.146% | 21.245% |
| 78 | UNITEDHEALTH GR | 0.146% | 21.392% |
| 79 | BUNDESOBLIGATIO | 0.144% | 21.535% |
| 80 | BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375 | 0.137% | 21.672% |
| 81 | MICRON TECHNOLO | 0.135% | 21.806% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 82 | CISCO SYSTEMS INC SR UNSECURED 09/21 1.85 | 0.134% | 21.940% |
| 83 | GOLDMAN SACHS GROUP INC COMMON STOCK USD.01 | 0.134% | 22.074% |
| 84 | UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0 | 0.133% | 22.206% |
| 85 | PROCTER + GAMBLE CO/THE COMMON STOCK | 0.133% | 22.339% |
| 86 | HSBC HOLDINGS PLC SPONS ADR ADR | 0.132% | 22.471% |
| 87 | ENBRIDGE INC COMMON STOCK | 0.130% | 22.601% |
| 88 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9 | 0.130% | 22.731% |
| 89 | NATL AUST BANK | 0.129% | 22.860% |
| 90 | CANADIAN NATL RAILWAY CO COMMON STOCK | 0.128% | 22.988% |
| 91 | EFSF ZC 17NOV22 | 0.128% | 23.116% |
| 92 | TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994 | 0.126% | 23.242% |
| 93 | GENERAL MOTORS CO COMMON STOCK USD.01 | 0.125% | 23.367% |
| 94 | BHP BILLITON LT | 0.124% | 23.491% |
| 95 | DENMARK GOVT BO | 0.123% | 23.614% |
| 96 | AMERICAN TOWER CORP REIT USD.01 | 0.121% | 23.735% |
| 97 | WALT DISNEY(HLD) | 0.120% | 23.855% |
| 98 | WESTPAC BANKING CORP SR UNSECURED 08/21 2 | 0.119% | 23.974% |
| 99 | VODAFONE GROUP | 0.118% | 24.093% |
| 100 | MORGAN STANLEY COMMON STOCK USD.01 | 0.118% | 24.211% |
| 101 | SINGAPORE GOVT | 0.117% | 24.328% |
| 102 | ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35 | 0.117% | 24.445% |
| 103 | VERIZON COMMUNICATIONS INC COMMON STOCK USD.1 | 0.116% | 24.561% |
| 104 | NESTLE FINANCE | 0.116% | 24.676% |
| 105 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75 | 0.115% | 24.791% |
| 106 | GENERAL ELECTRI | 0.115% | 24.906% |
| 107 | CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75 | 0.114% | 25.020% |
| 108 | AGENCE FRANCAIS | 0.114% | 25.135% |
| 109 | COOPERATIEVE RA | 0.114% | 25.248% |
| 110 | NORDEA BANK AB SR UNSECURED 144A 05/21 2.25 | 0.112% | 25.360% |
| 111 | MANITOBA (PROVINCE OF) SR UNSECURED 05/22 2.125 | 0.112% | 25.473% |
| 112 | BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85 | 0.112% | 25.585% |
| 113 | BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2 | 0.112% | 25.696% |
| 114 | ORACLE CORP COMMON STOCK USD.01 | 0.111% | 25.808% |
| 115 | APPLE INC SR UNSECURED 02/22 2.5 | 0.110% | 25.918% |
| 116 | BK NEDERLANDSE | 0.110% | 26.028% |
| 117 | DEUTSCHE BAHN F | 0.109% | 26.137% |
| 118 | TORONTO DOMINION BANK SR UNSECURED 04/21 2.125 | 0.109% | 26.247% |
| 119 | UNION PACIFIC CORP COMMON STOCK USD2.5 | 0.109% | 26.356% |
| 120 | CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001 | 0.108% | 26.464% |
| 121 | BANK NEDERLANDS | 0.104% | 26.568% |
| 122 | NATIONAL BK CDA | 0.103% | 26.672% |
| 123 | TORONTO DOMINION BANK SR UNSECURED 07/21 1.8 | 0.103% | 26.775% |
| 124 | COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75 | 0.103% | 26.878% |
| 125 | ENCANA CORP COMMON STOCK | 0.102% | 26.979% |
| 126 | AGENCE FRANCAIS | 0.101% | 27.080% |
| 127 | KINROSS GOLD CORP COMMON STOCK | 0.101% | 27.181% |
| 128 | BRITISH COLUMBIA PROV OF SR UNSECURED 10/22 2 | 0.100% | 27.282% |
| 129 | BCE INC COMMON STOCK | 0.100% | 27.382% |
| 130 | EUROPEAN FIN ST | 0.100% | 27.482% |
| 131 | CHINA NATIONAL | 0.100% | 27.582% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 132 | FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK | 0.100% | 27.681% |
| 133 | FORD MOTOR CO COMMON STOCK USD.01 | 0.100% | 27.781% |
| 134 | KREDITANSTALT F | 0.099% | 27.880% |
| 135 | NRW BANK 0% 080 | 0.099% | 27.980% |
| 136 | CHEVRON CORP SR UNSECURED 06/23 3.191 | 0.098% | 28.078% |
| 137 | HONDA MOTOR CO | 0.098% | 28.176% |
| 138 | VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV | 0.098% | 28.274% |
| 139 | VISA INC CLASS A SHARES COMMON STOCK USD.0001 | 0.096% | 28.370% |
| 140 | TRANSCANADA CORP COMMON STOCK | 0.096% | 28.466% |
| 141 | TENCENT HLDGS L | 0.095% | 28.562% |
| 142 | DEXIA CREDIT LO | 0.095% | 28.657% |
| 143 | LUNDIN MINING C | 0.095% | 28.752% |
| 144 | TOYOTA CREDIT CANADA INC SR UNSECURED 07/22 2.35 | 0.094% | 28.846% |
| 145 | BASF SE | 0.094% | 28.940% |
| 146 | QUALCOMM INC COMMON STOCK USD.0001 | 0.094% | 29.034% |
| 147 | TRAVELERS COS | 0.094% | 29.127% |
| 148 | FMS WERTMANAGEM | 0.093% | 29.220% |
| 149 | SIMON PROPERTY GROUP INC REIT USD.0001 | 0.092% | 29.313% |
| 150 | US BANCORP COMMON STOCK USD.01 | 0.092% | 29.405% |
| 151 | MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55 | 0.092% | 29.497% |
| 152 | NOVARTIS AG | 0.092% | 29.589% |
| 153 | ROYAL DUTCH SHE | 0.092% | 29.681% |
| 154 | SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25 | 0.091% | 29.772% |
| 155 | WALMART INC SR UNSECURED 04/23 2.55 | 0.091% | 29.863% |
| 156 | TIME WARNER INC COMMON STOCK USD.01 | 0.091% | 29.953% |
| 157 | ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968 | 0.090% | 30.044% |
| 158 | CVS HEALTH CORP COMMON STOCK USD.01 | 0.090% | 30.134% |
| 159 | ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15 | 0.090% | 30.224% |
| 160 | INDUSTRIAL & CO | 0.090% | 30.313% |
| 161 | SNCF RESEAU 3.1 | 0.090% | 30.403% |
| 162 | MERCK + CO. INC. COMMON STOCK USD.5 | 0.090% | 30.493% |
| 163 | UNEDIC ASSEO 0. | 0.089% | 30.581% |
| 164 | INTL BK RECON & | 0.089% | 30.670% |
| 165 | VOLKSWAGEN AG | 0.089% | 30.759% |
| 166 | CHEVRON CORP SR UNSECURED 03/22 2.411 | 0.089% | 30.847% |
| 167 | AMGEN INC COMMON STOCK USD.0001 | 0.087% | 30.934% |
| 168 | BK OF NOVA SCOT | 0.085% | 31.020% |
| 169 | NOVARTIS CAP CO | 0.085% | 31.104% |
| 170 | COCA-COLA CO | 0.085% | 31.189% |
| 171 | CROWN CASTLE INTL CORP REIT USD.01 | 0.085% | 31.273% |
| 172 | BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01 | 0.084% | 31.358% |
| 173 | ROYAL DUTCH SHELL SPON ADR A ADR | 0.084% | 31.441% |
| 174 | DELTA AIRLINES | 0.083% | 31.524% |
| 175 | COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5 | 0.082% | 31.606% |
| 176 | MEDTRONIC PLC | 0.081% | 31.687% |
| 177 | WEST FRASER TIM | 0.081% | 31.768% |
| 178 | EURO STABILITY | 0.080% | 31.849% |
| 179 | INTL BUSINESS MACHINES CORP COMMON STOCK USD.2 | 0.080% | 31.929% |
| 180 | PNC BANK | 0.080% | 32.009% |
| 181 | HOME DEPOT INC COMMON STOCK USD.05 | 0.080% | 32.089% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 182 | ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5 | 0.080% | 32.169% |
| 183 | BK NED GEMEENTE | 0.080% | 32.249% |
| 184 | PROVINCE OF QUE | 0.079% | 32.328% |
| 185 | MERCK + CO INC SR UNSECURED 02/22 2.35 | 0.079% | 32.407% |
| 186 | FIRST QUANTUM M | 0.079% | 32.487% |
| 187 | SVENSKA HANDELS | 0.079% | 32.565% |
| 188 | GILEAD SCIENCES | 0.079% | 32.644% |
| 189 | FINLAND GOVERNMENT | 0.079% | 32.723% |
| 190 | KREDITANSTALT F | 0.078% | 32.801% |
| 191 | BERKSHIRE HATHA | 0.078% | 32.879% |
| 192 | NEDERLANDSE WAT | 0.078% | 32.957% |
| 193 | GOLDCORP INC COMMON STOCK | 0.077% | 33.035% |
| 194 | BANCO SANTANDER | 0.077% | 33.112% |
| 195 | ANGLO AMERICAN | 0.077% | 33.189% |
| 196 | GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342 | 0.077% | 33.266% |
| 197 | THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0 | 0.077% | 33.342% |
| 198 | TARGET CORPORAT | 0.076% | 33.418% |
| 199 | GENERAL ELECTRIC CO COMMON STOCK USD.06 | 0.076% | 33.494% |
| 200 | BOEING CO/THE COMMON STOCK USD5.0 | 0.075% | 33.570% |
| 201 | CATERPILLAR INC COMMON STOCK USD1.0 | 0.075% | 33.645% |
| 202 | DEXIA CREDIT LO | 0.075% | 33.720% |
| 203 | ROYAL DUTCH SH- | 0.074% | 33.795% |
| 204 | PFIZER INC 0.25 | 0.074% | 33.869% |
| 205 | VALERO ENERGY C | 0.074% | 33.943% |
| 206 | WESTPAC BKG COR | 0.074% | 34.017% |
| 207 | HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0 | 0.074% | 34.090% |
| 208 | BAYERISCHE MOTO | 0.073% | 34.164% |
| 209 | WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01 | 0.073% | 34.237% |
| 210 | UNIBAIL-RODAMCO | 0.073% | 34.310% |
| 211 | ACE LTD | 0.073% | 34.383% |
| 212 | AUST & NZ BANKI | 0.073% | 34.456% |
| 213 | PEMBINA PIPELINE CORP COMMON STOCK NPV | 0.073% | 34.528% |
| 214 | KINGDOM OF BELG | 0.073% | 34.601% |
| 215 | 3M CO 0.375% 15 | 0.072% | 34.673% |
| 216 | AMERICAN EXPRESS CO COMMON STOCK USD.2 | 0.072% | 34.745% |
| 217 | ANTHEM INC COMMON STOCK USD.01 | 0.071% | 34.816% |
| 218 | VALE SA | 0.071% | 34.887% |
| 219 | HITACHI | 0.071% | 34.958% |
| 220 | EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01 | 0.070% | 35.027% |
| 221 | BLACKROCK INC COMMON STOCK USD.01 | 0.069% | 35.097% |
| 222 | ONTARIO(PROV OF | 0.069% | 35.166% |
| 223 | FORTIS INC COMMON STOCK | 0.069% | 35.235% |
| 224 | APPLE INC SR UNSECURED 05/23 2.4 | 0.069% | 35.303% |
| 225 | EUROPEAN INVEST | 0.068% | 35.372% |
| 226 | CANADIAN TIRE C | 0.068% | 35.440% |
| 227 | BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45 | 0.068% | 35.508% |
| 228 | AIA GROUP LTD | 0.068% | 35.576% |
| 229 | FEDEX CORPORATI | 0.068% | 35.643% |
| 230 | TOTAL CAPITAL I | 0.067% | 35.711% |
| 231 | INDUSTRIAL ALLI | 0.067% | 35.778% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 232 | ARC RESOURCES L | 0.067% | 35.845% |
| 233 | SHELL INTERNATI | 0.067% | 35.912% |
| 234 | LINAMAR CORP | 0.066% | 35.978% |
| 235 | ENERPLUS CORP COMMON STOCK | 0.066% | 36.043% |
| 236 | NATL AUSTRALIA | 0.066% | 36.109% |
| 237 | NRW BANK 0% 11N | 0.065% | 36.174% |
| 238 | INTL BUSINESS M | 0.065% | 36.239% |
| 239 | ORANGE SA | 0.065% | 36.304% |
| 240 | CAPITAL ONE FIN | 0.065% | 36.369% |
| 241 | MARATHON PETROLEUM CORP COMMON STOCK | 0.064% | 36.433% |
| 242 | TORONTO DOMINION BANK DEPOSIT NOTE REGS 12/21 2.621 | 0.064% | 36.498% |
| 243 | CONOCOPHILLIPS COMMON STOCK USD.01 | 0.064% | 36.562% |
| 244 | CENOVUS ENERGY INC COMMON STOCK | 0.064% | 36.626% |
| 245 | MASTERCARD INC A COMMON STOCK USD.0001 | 0.064% | 36.690% |
| 246 | NORFOLK STHN CO | 0.064% | 36.754% |
| 247 | BK NED GEMEENTE | 0.064% | 36.818% |
| 248 | SCHLUMBERGER LTD COMMON STOCK USD.01 | 0.064% | 36.881% |
| 249 | KOMMUNALBANKEN | 0.063% | 36.944% |
| 250 | BROADCOM LTD | 0.063% | 37.008% |
| 251 | PROLOGIS INC REIT USD.01 | 0.063% | 37.071% |
| 252 | SWEDISH GOVERN | 0.063% | 37.134% |
| 253 | EUROPEAN INVEST | 0.063% | 37.196% |
| 254 | FINNING INTL LT | 0.063% | 37.259% |
| 255 | PROV OF SASK CA | 0.062% | 37.321% |
| 256 | EQUINIX INC REIT USD.001 | 0.062% | 37.383% |
| 257 | RIO TINTO PLC SPON ADR ADR | 0.062% | 37.446% |
| 258 | ZURICH FIN SVS | 0.062% | 37.508% |
| 259 | ITALY BUONI POL | 0.062% | 37.570% |
| 260 | LOBLAW COS LTD | 0.062% | 37.632% |
| 261 | PHILIP MORRIS INTERNATIONAL COMMON STOCK | 0.061% | 37.693% |
| 262 | DEUTSCHE TELEKO | 0.061% | 37.754% |
| 263 | ASB FINANCE LTD | 0.061% | 37.815% |
| 264 | SHAW COMMUNICATIONS INC B COMMON STOCK | 0.061% | 37.875% |
| 265 | CANADIAN PACIFIC RAILWAY LTD COMMON STOCK | 0.061% | 37.936% |
| 266 | PFIZER INC | 0.061% | 37.997% |
| 267 | PING AN INSURAN | 0.060% | 38.057% |
| 268 | BNP PARIBAS SA | 0.060% | 38.117% |
| 269 | PEPSICO INC COMMON STOCK USD.017 | 0.060% | 38.177% |
| 270 | TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01 | 0.060% | 38.237% |
| 271 | ABBVIE INC COMMON STOCK USD.01 | 0.060% | 38.297% |
| 272 | GEORGE WESTON L | 0.060% | 38.356% |
| 273 | BRIT AMER TOBAC | 0.059% | 38.416% |
| 274 | SVENSKA HANDELS | 0.059% | 38.475% |
| 275 | WESTPAC BANK CO | 0.059% | 38.534% |
| 276 | DEXIA CREDIT LO | 0.059% | 38.593% |
| 277 | COCA-COLA CO/TH | 0.059% | 38.652% |
| 278 | MICHELIN(CGDE) | 0.059% | 38.711% |
| 279 | NVIDIA CORP | 0.059% | 38.769% |
| 280 | GLENCORE XSTRA | 0.058% | 38.828% |
| 281 | TAIWAN SEMI-ADR | 0.058% | 38.886% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 282 | PUBLIC STORAGE | 0.058% | 38.944% |
| 283 | ABB LTD | 0.058% | 39.002% |
| 284 | NEWBELCO SA/NV | 0.058% | 39.060% |
| 285 | ALLERGAN PLC | 0.057% | 39.117% |
| 286 | CRESCENT POINT ENERGY CORP COMMON STOCK | 0.057% | 39.174% |
| 287 | NORDEA BANK AB SR UNSECURED 144A 09/20 2.5 | 0.057% | 39.231% |
| 288 | NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8 | 0.057% | 39.288% |
| 289 | COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55 | 0.057% | 39.345% |
| 290 | ORACLE CORP SR UNSECURED 05/22 2.5 | 0.057% | 39.401% |
| 291 | FREEPORT-MCMORA | 0.057% | 39.458% |
| 292 | STARS GROUP INC/THE COMMON STOCK | 0.057% | 39.515% |
| 293 | DEXIA CREDIT LO | 0.056% | 39.571% |
| 294 | TESCO PLC | 0.056% | 39.627% |
| 295 | IRELAND GOVT BO | 0.056% | 39.683% |
| 296 | AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5 | 0.056% | 39.739% |
| 297 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/22 2.15 | 0.056% | 39.794% |
| 298 | BANK OF MONTREA | 0.056% | 39.850% |
| 299 | AFLAC INC COMMON STOCK USD.1 | 0.056% | 39.905% |
| 300 | AUST & NZ BANK | 0.055% | 39.960% |
| 301 | UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01 | 0.055% | 40.015% |
| 302 | TELUS CORPORATI | 0.055% | 40.069% |
| 303 | AIR CANADA | 0.054% | 40.124% |
| 304 | ROCHE HOLDING A | 0.054% | 40.178% |
| 305 | WASTE CONNECTIONS INC COMMON STOCK | 0.054% | 40.231% |
| 306 | CAMECO CORP COMMON STOCK | 0.054% | 40.285% |
| 307 | AGNICO EAGLE MINES LTD COMMON STOCK | 0.054% | 40.339% |
| 308 | NISSAN MOTOR CO | 0.053% | 40.392% |
| 309 | ALLSTATE CORP COMMON STOCK USD.01 | 0.053% | 40.446% |
| 310 | LANDWIRT RENTEN | 0.053% | 40.499% |
| 311 | ABBOTT LABORATORIES COMMON STOCK | 0.053% | 40.552% |
| 312 | EUROPEAN INVEST | 0.053% | 40.605% |
| 313 | CONSTELLATION S | 0.053% | 40.658% |
| 314 | APPLE INC 1.55% | 0.053% | 40.711% |
| 315 | PROCTER & GAMBL | 0.053% | 40.763% |
| 316 | TE CONNECTIVITY | 0.052% | 40.816% |
| 317 | AGENCE FRANCAIS | 0.052% | 40.868% |
| 318 | METHANEX CORP COMMON STOCK | 0.052% | 40.920% |
| 319 | MCDONALD S CORP COMMON STOCK USD.01 | 0.052% | 40.972% |
| 320 | 3M CO COMMON STOCK USD.01 | 0.052% | 41.024% |
| 321 | TEXAS INSTRUMEN | 0.052% | 41.076% |
| 322 | CSX CORP | 0.052% | 41.128% |
| 323 | BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3 | 0.052% | 41.180% |
| 324 | MAXAR TECHNOLOGIES LTD COMMON STOCK | 0.052% | 41.231% |
| 325 | ENGIE | 0.051% | 41.283% |
| 326 | SUMITOMO MITSUI | 0.051% | 41.334% |
| 327 | BAYER AG | 0.051% | 41.385% |
| 328 | JOHNSON + JOHNSON SR UNSECURED 03/22 2.25 | 0.051% | 41.436% |
| 329 | CANADIAN (GOVT | 0.051% | 41.487% |
| 330 | ALIBABA GROUP HOLDING SP ADR ADR USD.000025 | 0.051% | 41.538% |
| 331 | IBERDROLA SA | 0.051% | 41.588% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 332 | CANADIAN WESTER | 0.051% | 41.639% |
| 333 | BEST BUY CO INC | 0.051% | 41.690% |
| 334 | CIGNA CORP | 0.051% | 41.740% |
| 335 | AETNA INC COMMON STOCK USD.01 | 0.051% | 41.791% |
| 336 | NATIONAL AUSTRAL | 0.050% | 41.841% |
| 337 | IAMGOLD CORP COMMON STOCK | 0.050% | 41.892% |
| 338 | PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01 | 0.050% | 41.942% |
| 339 | IBM CORP SR UNSECURED 02/21 2.25 | 0.050% | 41.992% |
| 340 | WHITECAP RESOUR | 0.050% | 42.042% |
| 341 | FRENCH REPUBLIC | 0.050% | 42.092% |
| 342 | TFI INTERNATION | 0.050% | 42.141% |
| 343 | EUROPEAN INVEST | 0.050% | 42.191% |
| 344 | OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2 | 0.050% | 42.240% |
| 345 | ABBVIE INC SR UNSECURED 11/22 2.9 | 0.049% | 42.290% |
| 346 | WESTPAC BANKING CORP SR UNSECURED 05/26 2.85 | 0.049% | 42.339% |
| 347 | PAN AMERICAN SILVER CORP COMMON STOCK | 0.049% | 42.388% |
| 348 | UPM-KYMMENE OYJ | 0.049% | 42.437% |
| 349 | SEVEN GENERATIO | 0.049% | 42.486% |
| 350 | JOHNSON CONTROL | 0.049% | 42.535% |
| 351 | COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85 | 0.049% | 42.583% |
| 352 | ANZ (INT'L) LD | 0.048% | 42.632% |
| 353 | INTL BANK FOR R | 0.048% | 42.680% |
| 354 | TOTAL CAPITAL I | 0.048% | 42.728% |
| 355 | MICROSOFT CORP | 0.048% | 42.776% |
| 356 | SANOFI-AVENTIS | 0.047% | 42.823% |
| 357 | SYNCHRONY FINANCIAL COMMON STOCK USD.001 | 0.047% | 42.871% |
| 358 | YAMANA GOLD INC COMMON STOCK | 0.047% | 42.918% |
| 359 | AIR LIQUIDE FIN | 0.047% | 42.966% |
| 360 | EMPIRE CO LTD N | 0.047% | 43.013% |
| 361 | DANAHER CORP COMMON STOCK USD.01 | 0.047% | 43.060% |
| 362 | STATE OF NORTH | 0.047% | 43.107% |
| 363 | ALTRIA GROUP INC COMMON STOCK USD.333 | 0.047% | 43.154% |
| 364 | KBC GROEP NV | 0.047% | 43.201% |
| 365 | MONDELEZ INTERNATIONAL INC A COMMON STOCK | 0.047% | 43.247% |
| 366 | SONY CORP | 0.047% | 43.294% |
| 367 | INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01 | 0.046% | 43.340% |
| 368 | WHEATON PRECIOUS METALS CORP COMMON STOCK | 0.046% | 43.387% |
| 369 | STANDARD BANK G | 0.046% | 43.433% |
| 370 | KINDER MORGAN INC COMMON STOCK USD.01 | 0.046% | 43.480% |
| 371 | ALIMENTATION CO | 0.046% | 43.526% |
| 372 | UBS GROUP | 0.046% | 43.572% |
| 373 | SOUTHWEST AIRLI | 0.046% | 43.618% |
| 374 | COCA COLA CO/THE SR UNSECURED 11/23 3.2 | 0.046% | 43.664% |
| 375 | AGENCE FRANCAIS | 0.046% | 43.710% |
| 376 | METLIFE INC COMMON STOCK USD.01 | 0.046% | 43.756% |
| 377 | BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1 | 0.046% | 43.802% |
| 378 | ASSIC GENERALI | 0.046% | 43.848% |
| 379 | CHINA MOBILE LT | 0.046% | 43.894% |
| 380 | DOLLARAMA INC | 0.046% | 43.940% |
| 381 | SHELL INTL.FIN. | 0.046% | 43.985% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 382 | DISCOVER FINL S | 0.046% | 44.031% |
| 383 | CGI GROUP INC CLASS A COMMON STOCK | 0.046% | 44.077% |
| 384 | KRAFT HEINZ CO/THE COMMON STOCK USD.01 | 0.046% | 44.122% |
| 385 | PFIZER INC SR UNSECURED 12/21 2.2 | 0.046% | 44.168% |
| 386 | NOVARTIS AG SPONSORED ADR ADR | 0.046% | 44.213% |
| 387 | ROYAL BANK OF C | 0.045% | 44.259% |
| 388 | SANOFI 0.5% 13J | 0.045% | 44.304% |
| 389 | GERMANY(FED REP | 0.045% | 44.350% |
| 390 | DIGITAL REALTY | 0.045% | 44.395% |
| 391 | FIAT CHRYSLER A | 0.045% | 44.440% |
| 392 | INTER PIPELINE | 0.045% | 44.485% |
| 393 | HUMANA INC | 0.045% | 44.529% |
| 394 | INTERNATIONAL F | 0.045% | 44.574% |
| 395 | EATON CORP PLC | 0.045% | 44.619% |
| 396 | MANITOBA (PROVINCE OF) UNSECURED 09/22 2.1 | 0.045% | 44.663% |
| 397 | BB+T CORP COMMON STOCK USD5.0 | 0.045% | 44.708% |
| 398 | ENI S.P.A. | 0.045% | 44.752% |
| 399 | COSTCO WHOLESALE | 0.044% | 44.797% |
| 400 | ANDEAVOR COMMON STOCK USD.167 | 0.044% | 44.841% |
| 401 | SNC-LAVALIN GRO | 0.044% | 44.885% |
| 402 | TOYOTA MOTOR CO | 0.044% | 44.930% |
| 403 | COTT CORP | 0.044% | 44.974% |
| 404 | WESTJET AIRLINE | 0.044% | 45.018% |
| 405 | ANTHEM INC SR UNSECURED 05/22 3.125 | 0.044% | 45.062% |
| 406 | BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9 | 0.044% | 45.105% |
| 407 | STATE OF NORTH | 0.044% | 45.149% |
| 408 | EQUITY RESIDENT | 0.044% | 45.193% |
| 409 | AVALONBAY COMMUNITIES INC REIT USD.01 | 0.044% | 45.236% |
| 410 | CME GROUP INC COMMON STOCK USD.01 | 0.043% | 45.280% |
| 411 | TEMASEK FINANCI | 0.043% | 45.323% |
| 412 | NIKE INC CL B COMMON STOCK USD1.0 | 0.043% | 45.366% |
| 413 | PEUGEOT SA | 0.043% | 45.410% |
| 414 | METRO INC | 0.043% | 45.453% |
| 415 | INTESA SANPAOLO | 0.043% | 45.496% |
| 416 | MOLSONCOORS-B-U | 0.043% | 45.539% |
| 417 | IMPERIAL OIL LTD COMMON STOCK | 0.043% | 45.582% |
| 418 | ENBRIDGE | 0.043% | 45.625% |
| 419 | CAE INC COMMON STOCK | 0.043% | 45.668% |
| 420 | FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01 | 0.043% | 45.710% |
| 421 | ITAU UNIBANCO S | 0.043% | 45.753% |
| 422 | WESTERN DIGITAL | 0.043% | 45.796% |
| 423 | OPEN TEXT CORPO | 0.043% | 45.838% |
| 424 | JX HOLDINGS INC | 0.042% | 45.881% |
| 425 | B2GOLD CORP COM | 0.042% | 45.923% |
| 426 | MIZUHO FINANCIA | 0.042% | 45.965% |
| 427 | SIEMENS AG | 0.042% | 46.008% |
| 428 | PRICELINE GROUP | 0.042% | 46.050% |
| 429 | SVENSKA HANDELS | 0.042% | 46.092% |
| 430 | AMERICAN EXPRESS CO SR UNSECURED 08/22 2.5 | 0.042% | 46.133% |
| 431 | ROGERS COMMUNICATIONS INC B COMMON STOCK | 0.041% | 46.175% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 432 | TOURMALINE OIL | 0.041% | 46.216% |
| 433 | PARKLAND FUEL C | 0.041% | 46.257% |
| 434 | MCKESSON CORP. | 0.041% | 46.298% |
| 435 | WOODSIDE PETROL | 0.041% | 46.339% |
| 436 | HUSKY ENERGY IN | 0.041% | 46.380% |
| 437 | SPAIN GOVERNMEN | 0.041% | 46.421% |
| 438 | CMNWLTH BK OF A | 0.041% | 46.462% |
| 439 | KONINKLIJKE AHO | 0.041% | 46.502% |
| 440 | FIFTH THIRD BAN | 0.041% | 46.543% |
| 441 | HYNIX SEMICONDU | 0.040% | 46.583% |
| 442 | SEVEN & I HOLDI | 0.040% | 46.624% |
| 443 | PACCAR INC | 0.040% | 46.664% |
| 444 | LVMH MOET HENNE | 0.040% | 46.704% |
| 445 | BOOKING HOLDINGS INC COMMON STOCK USD.008 | 0.040% | 46.745% |
| 446 | BRITISH TELECOM | 0.040% | 46.785% |
| 447 | L-BANK BW FOERD | 0.040% | 46.825% |
| 448 | T ROWE PRICE GROUP INC COMMON STOCK USD.2 | 0.040% | 46.864% |
| 449 | NEDERLANDSE | 0.040% | 46.904% |
| 450 | EOG RESOURCES | 0.040% | 46.944% |
| 451 | EXXON MOBIL COR | 0.040% | 46.984% |
| 452 | RAYTHEON COMPANY COMMON STOCK USD.01 | 0.040% | 47.023% |
| 453 | SBA COMMUNICATIONS CORP REIT USD.01 | 0.040% | 47.063% |
| 454 | ALLIANZ SE SPON ADR ADR | 0.040% | 47.103% |
| 455 | E TRADE FINANCI | 0.040% | 47.142% |
| 456 | ASIAN DEVELOPME | 0.039% | 47.182% |
| 457 | ALLIANZ AG | 0.039% | 47.221% |
| 458 | GENERAL ELECTRI | 0.039% | 47.260% |
| 459 | CORNING INC COMMON STOCK USD.5 | 0.039% | 47.300% |
| 460 | WSP GLOBAL INC | 0.039% | 47.339% |
| 461 | COMMONWEALTH BANK AUST SR UNSECURED 144A 09/21 2 | 0.039% | 47.377% |
| 462 | BOSTON PROPERTIES INC REIT USD.01 | 0.039% | 47.416% |
| 463 | MGM MIRAGE INC | 0.039% | 47.455% |
| 464 | ASTRAZENECA PLC SPONS ADR ADR | 0.039% | 47.494% |
| 465 | BANK OF CHINA L | 0.039% | 47.533% |
| 466 | ORIX CORP | 0.039% | 47.572% |
| 467 | HON HAI PRECISI | 0.039% | 47.610% |
| 468 | BLACKBERRY LTD COMMON STOCK | 0.039% | 47.649% |
| 469 | ING GROEP NV | 0.039% | 47.688% |
| 470 | SOC GENERALE | 0.039% | 47.726% |
| 471 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3 | 0.038% | 47.765% |
| 472 | THOMSON REUTERS CORP COMMON STOCK | 0.038% | 47.803% |
| 473 | HUBBAY MINERALS INC COMMON STOCK NPV | 0.038% | 47.841% |
| 474 | LENNAR CORP CL | 0.038% | 47.880% |
| 475 | RENAULT | 0.038% | 47.918% |
| 476 | MIZUHO FINANCIA | 0.038% | 47.956% |
| 477 | WELLTOWER INC REIT USD1.0 | 0.038% | 47.994% |
| 478 | JPMORGAN CHASE | 0.038% | 48.033% |
| 479 | STATOIL ASA | 0.038% | 48.071% |
| 480 | TMX GROUP LTD | 0.038% | 48.109% |
| 481 | DIAGEO PLC ADR | 0.038% | 48.147% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 482 | SUNTRUST BANKS | 0.038% | 48.185% |
| 483 | SPAIN GOVERNMEN | 0.038% | 48.223% |
| 484 | CK HUTCHINSON H | 0.038% | 48.261% |
| 485 | ELECTRICITE DE | 0.038% | 48.299% |
| 486 | GILDAN ACTIVEWEAR INC COMMON STOCK | 0.037% | 48.336% |
| 487 | LAURENTIAN BANK | 0.037% | 48.373% |
| 488 | ROYAL BANK OF CANADA DEPOSIT NOTE 03/22 2 | 0.037% | 48.411% |
| 489 | STANTEC INC COMMON STOCK | 0.037% | 48.448% |
| 490 | BNP PARIBAS SA | 0.037% | 48.485% |
| 491 | BRITISH COLUMBIA PROV OF UNSECURED 12/21 3.25 | 0.037% | 48.522% |
| 492 | CONTINENTAL AG | 0.037% | 48.559% |
| 493 | NUCOR CORP | 0.037% | 48.597% |
| 494 | XPO LOGISTICS INC COMMON STOCK USD.001 | 0.037% | 48.634% |
| 495 | AKZO NOBEL NV | 0.037% | 48.671% |
| 496 | EASTMAN CHEMICA | 0.037% | 48.708% |
| 497 | CHINA O/SEAS LA | 0.037% | 48.744% |
| 498 | MYLAN INC/PA | 0.037% | 48.781% |
| 499 | SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875 | 0.037% | 48.818% |
| 500 | SCHWAB(CHARLES) | 0.037% | 48.855% |
| 501 | ACCENTURE PLC A | 0.037% | 48.891% |
| 502 | JOHNSON + JOHNSON SR UNSECURED 03/26 2.45 | 0.037% | 48.928% |
| 503 | KIRKLAND LAKE G | 0.037% | 48.964% |
| 504 | SOFTBANK CORP | 0.036% | 49.001% |
| 505 | CHINA EVERGRAND | 0.036% | 49.037% |
| 506 | KOHL'S CORPORATI | 0.036% | 49.073% |
| 507 | MACY S INC COMMON STOCK USD.01 | 0.036% | 49.110% |
| 508 | LANDESKREDITBAN | 0.036% | 49.146% |
| 509 | NATIONAL AUSTRA | 0.036% | 49.182% |
| 510 | GEN DYNAMICS CO | 0.036% | 49.218% |
| 511 | RWE AG (NEU) | 0.036% | 49.254% |
| 512 | BHP BILLITON PL | 0.036% | 49.290% |
| 513 | BOMBARDIER INC | 0.036% | 49.326% |
| 514 | COUNCIL OF EURO | 0.036% | 49.362% |
| 515 | H&R REIT UNITS | 0.036% | 49.398% |
| 516 | PROVINCE OF QUE | 0.036% | 49.434% |
| 517 | SCHNEIDER SA | 0.036% | 49.469% |
| 518 | VINCI SA | 0.036% | 49.505% |
| 519 | DAVITA INC COMMON STOCK USD.001 | 0.036% | 49.541% |
| 520 | HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01 | 0.036% | 49.577% |
| 521 | E.ON SE | 0.036% | 49.612% |
| 522 | MITSUBISHI CHEM | 0.035% | 49.647% |
| 523 | ANADARKO PETROL | 0.035% | 49.683% |
| 524 | ANHEUSER-BUSCH | 0.035% | 49.718% |
| 525 | APPLIED MATERIALS INC COMMON STOCK USD.01 | 0.035% | 49.754% |
| 526 | TAIWAN SEMICOND | 0.035% | 49.789% |
| 527 | CENTENE CORP COMMON STOCK USD.001 | 0.035% | 49.824% |
| 528 | AXA | 0.035% | 49.859% |
| 529 | LEAR CORP | 0.035% | 49.894% |
| 530 | ITALY BUONI POL | 0.035% | 49.929% |
| 531 | RELIANCE INDS | 0.035% | 49.964% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 532 | CONCHO RESOURCE | 0.035% | 49.999% |
| 533 | LINK R/EST INVE | 0.035% | 50.034% |
| 534 | LOCKHEED MARTIN | 0.035% | 50.068% |
| 535 | DEVON ENERGY CORP COMMON STOCK USD.1 | 0.035% | 50.103% |
| 536 | CREDIT SUISSE G | 0.035% | 50.138% |
| 537 | ROCKWELL COLLIN | 0.035% | 50.172% |
| 538 | CANFOR CORPORAT | 0.035% | 50.207% |
| 539 | T MOBILE US INC COMMON STOCK USD.0001 | 0.035% | 50.241% |
| 540 | PAYPAL HOLDINGS INC COMMON STOCK USD.0001 | 0.034% | 50.276% |
| 541 | COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01 | 0.034% | 50.310% |
| 542 | RIO TINTO | 0.034% | 50.345% |
| 543 | NOVO-NORDISK AS | 0.034% | 50.379% |
| 544 | ASAHI KASEI COR | 0.034% | 50.413% |
| 545 | MICROSOFT CORP SR UNSECURED 11/22 2.65 | 0.034% | 50.448% |
| 546 | EBAY INC | 0.034% | 50.482% |
| 547 | ALGONQUIN POWER + UTILITIES COMMON STOCK | 0.034% | 50.516% |
| 548 | EUROPEAN FIN ST | 0.034% | 50.550% |
| 549 | TARGET CORP SR UNSECURED 01/22 2.9 | 0.034% | 50.584% |
| 550 | ENBRIDGE INC SR UNSECURED 07/22 2.9 | 0.034% | 50.617% |
| 551 | BIOGEN IDEC INC | 0.034% | 50.651% |
| 552 | UNICREDIT SPA | 0.034% | 50.685% |
| 553 | VENTAS INC-REIT | 0.034% | 50.719% |
| 554 | UNEDIC ASSEO 1. | 0.034% | 50.752% |
| 555 | PETROBRAS PFEFE | 0.033% | 50.786% |
| 556 | SOLVAY | 0.033% | 50.819% |
| 557 | TYSON FOODS INC | 0.033% | 50.853% |
| 558 | BANK OF MONTREAL SR UNSECURED 08/21 1.9 | 0.033% | 50.886% |
| 559 | COMPAGNIE DE SA | 0.033% | 50.919% |
| 560 | HONDA CANADA FINANCE INC SR UNSECURED 07/22 2.268 | 0.033% | 50.952% |
| 561 | ONEX CORP SUB V | 0.033% | 50.985% |
| 562 | RIOCAN REAL EST | 0.033% | 51.017% |
| 563 | ROLLS-ROYCE GRO | 0.033% | 51.050% |
| 564 | PHILLIPS 66 COMMON STOCK | 0.033% | 51.083% |
| 565 | PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01 | 0.033% | 51.115% |
| 566 | CENTURYLINK INC COMMON STOCK USD1.0 | 0.033% | 51.148% |
| 567 | NORDEA BANK AB | 0.033% | 51.180% |
| 568 | NORTHROP GRUMMA | 0.032% | 51.213% |
| 569 | BRIDGESTONE COR | 0.032% | 51.245% |
| 570 | MOHAWK INDUSTRIES INC COMMON STOCK USD.01 | 0.032% | 51.277% |
| 571 | ARCELORMITTAL | 0.032% | 51.309% |
| 572 | CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55 | 0.032% | 51.341% |
| 573 | ENEL S.p.A. | 0.032% | 51.373% |
| 574 | PTT PUBLIC COMP | 0.032% | 51.405% |
| 575 | LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1 | 0.032% | 51.436% |
| 576 | ESSEX PROP TRUS | 0.032% | 51.468% |
| 577 | TRANSALTA CORP COMMON STOCK | 0.032% | 51.500% |
| 578 | BP CAPITAL MARK | 0.031% | 51.531% |
| 579 | CCL INDS INC CL | 0.031% | 51.563% |
| 580 | DOVER CORP | 0.031% | 51.594% |
| 581 | MITSUBISHI UFJ | 0.031% | 51.625% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 582 | LLOYDS BANKING | 0.031% | 51.657% |
| 583 | LG Electronics | 0.031% | 51.688% |
| 584 | AMGEN INC 1.25% | 0.031% | 51.719% |
| 585 | NEW GOLD INC COMMON STOCK | 0.031% | 51.750% |
| 586 | STATOIL ASA COMPANY GUAR 01/24 2.65 | 0.031% | 51.782% |
| 587 | STARBUCKS CORP | 0.031% | 51.813% |
| 588 | NEXTERA ENERGY INC COMMON STOCK USD.01 | 0.031% | 51.844% |
| 589 | DSV A/S | 0.031% | 51.875% |
| 590 | RESTAURANT BRANDS INTERN COMMON STOCK | 0.031% | 51.906% |
| 591 | TOTAL CAPITAL I | 0.031% | 51.937% |
| 592 | DR HORTON INC COMMON STOCK USD.01 | 0.031% | 51.967% |
| 593 | CIGNA CORP SR UNSECURED 02/22 4 | 0.031% | 51.998% |
| 594 | BOSTON SCIENTIFIC CORP SR UNSECURED 05/22 3.375 | 0.031% | 52.029% |
| 595 | OCEANAGOLD CORP | 0.031% | 52.059% |
| 596 | GENWORTH MI CAN | 0.031% | 52.090% |
| 597 | GREAT WEST LIFE | 0.031% | 52.121% |
| 598 | KROGER CO | 0.031% | 52.151% |
| 599 | VOLVO AB | 0.031% | 52.182% |
| 600 | INTESA SANPAOLO | 0.030% | 52.212% |
| 601 | DOLLAR GENERAL CORP COMMON STOCK USD.875 | 0.030% | 52.243% |
| 602 | MAPLE LEAF FOOD | 0.030% | 52.273% |
| 603 | DEERE + CO COMMON STOCK USD1.0 | 0.030% | 52.304% |
| 604 | TURQUOISE HILL RESOURCES LTD COMMON STOCK | 0.030% | 52.334% |
| 605 | CARNIVAL CORP COMMON STOCK USD.01 | 0.030% | 52.364% |
| 606 | DAIWA SECS GROU | 0.030% | 52.395% |
| 607 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625 | 0.030% | 52.425% |
| 608 | TOTAL CAPITAL I | 0.030% | 52.455% |
| 609 | CHURCH + DWIGHT CO INC SR UNSECURED 10/22 2.875 | 0.030% | 52.486% |
| 610 | AIR LIQUIDE(L') | 0.030% | 52.516% |
| 611 | PROVINCE OF ALB | 0.030% | 52.546% |
| 612 | CHINA PETROLEUM | 0.030% | 52.577% |
| 613 | COUNTRY GARDEN | 0.030% | 52.607% |
| 614 | GEELY AUTOMOBIL | 0.030% | 52.637% |
| 615 | STATE STREET CORP COMMON STOCK USD1.0 | 0.030% | 52.667% |
| 616 | ALLY FINANCIAL INC COMMON STOCK USD.1 | 0.030% | 52.696% |
| 617 | TRANSCONTINENTA | 0.030% | 52.726% |
| 618 | ALAMOS GOLD INC CLASS A COMMON STOCK | 0.030% | 52.756% |
| 619 | MACQUARIE GP LT | 0.030% | 52.786% |
| 620 | STORA ENSO OYJ | 0.030% | 52.815% |
| 621 | ASTRAZENECA PLC SR UNSECURED 06/22 2.375 | 0.030% | 52.845% |
| 622 | SCENTRE GROUP | 0.030% | 52.875% |
| 623 | WESTPAC BANKING | 0.030% | 52.905% |
| 624 | DETOUR GOLD COR | 0.030% | 52.934% |
| 625 | GLAXOSMITHKLINE | 0.030% | 52.964% |
| 626 | ADOBE SYSTEMS I | 0.030% | 52.993% |
| 627 | PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.375 | 0.030% | 53.023% |
| 628 | CANADIAN APARTM | 0.029% | 53.052% |
| 629 | WESTFIELD CORP | 0.029% | 53.082% |
| 630 | INTERFOR CORP | 0.029% | 53.111% |
| 631 | PANASONIC CORP | 0.029% | 53.141% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 632 | REALTY INCOME C | 0.029% | 53.170% |
| 633 | INGERSOLL-RAND | 0.029% | 53.199% |
| 634 | ELI LILLY + CO COMMON STOCK | 0.029% | 53.228% |
| 635 | TOROMONT INDS L | 0.029% | 53.257% |
| 636 | CRH | 0.029% | 53.285% |
| 637 | ARCHER DANIELS | 0.029% | 53.314% |
| 638 | REGIONS FINANCIAL CORP COMMON STOCK USD.01 | 0.029% | 53.343% |
| 639 | GAP INC | 0.029% | 53.372% |
| 640 | TEXTRON INC COMMON STOCK USD.125 | 0.029% | 53.401% |
| 641 | BANK TOKYO-MITS | 0.029% | 53.429% |
| 642 | BARCLAYS AFRICA | 0.029% | 53.458% |
| 643 | DEXIA CREDIT LO | 0.029% | 53.487% |
| 644 | TOTAL CAPITAL INTL SA COMPANY GUAR 02/22 2.875 | 0.029% | 53.516% |
| 645 | SCOTTISH AND SO | 0.029% | 53.544% |
| 646 | REPSOL SA | 0.029% | 53.573% |
| 647 | ALTAGAS LTD | 0.029% | 53.602% |
| 648 | TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01 | 0.029% | 53.630% |
| 649 | MTN GROUP LTD | 0.029% | 53.659% |
| 650 | INFOSYS TECHNOL | 0.029% | 53.687% |
| 651 | LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01 | 0.028% | 53.716% |
| 652 | DOLLAR TREE INC | 0.028% | 53.744% |
| 653 | SWISS RE AG | 0.028% | 53.773% |
| 654 | CNOOC LTD | 0.028% | 53.801% |
| 655 | EMERSON ELECTRIC CO COMMON STOCK USD.5 | 0.028% | 53.829% |
| 656 | CI FINANCIAL CO | 0.028% | 53.858% |
| 657 | CANADIAN IMPERIAL BANK DEPOSIT NOTE 07/22 2.3 | 0.028% | 53.886% |
| 658 | SAPUTO GROUP IN | 0.028% | 53.914% |
| 659 | GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2 | 0.028% | 53.942% |
| 660 | NETAPP INC. | 0.028% | 53.970% |
| 661 | SKYWORKS SOLUTIONS INC COMMON STOCK USD.25 | 0.028% | 53.998% |
| 662 | STANDARD CHARTE | 0.028% | 54.026% |
| 663 | CANADA HOUSING | 0.028% | 54.054% |
| 664 | DEUTSCHE LUFTHA | 0.028% | 54.082% |
| 665 | OLD MUTUAL PLC | 0.028% | 54.109% |
| 666 | CARDINAL HEALTH | 0.028% | 54.137% |
| 667 | WOLTERS KLUWERS | 0.028% | 54.165% |
| 668 | PETROBRAS COMMO | 0.028% | 54.193% |
| 669 | BPCE SA COMPANY GUAR 04/24 4 | 0.028% | 54.220% |
| 670 | UTD PARCEL SERV | 0.028% | 54.248% |
| 671 | MUNCHENER RUCKV | 0.028% | 54.276% |
| 672 | COUNCIL OF EURO | 0.028% | 54.303% |
| 673 | LLOYDS BANKING | 0.028% | 54.331% |
| 674 | WHIRLPOOL CORP | 0.028% | 54.359% |
| 675 | WILLIAMS COS IN | 0.028% | 54.386% |
| 676 | KDDI CORP | 0.028% | 54.414% |
| 677 | HORMEL FOODS CORP COMMON STOCK USD.01465 | 0.027% | 54.441% |
| 678 | M + T BANK CORP COMMON STOCK USD.5 | 0.027% | 54.469% |
| 679 | SIKA FINANZ AG | 0.027% | 54.496% |
| 680 | WASTE MANAGEMENT INC COMMON STOCK USD.01 | 0.027% | 54.523% |
| 681 | DOVER CORP | 0.027% | 54.551% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 682 | NESTE OIL OYJ | 0.027% | 54.578% |
| 683 | QUEST DIAGNOSTI | 0.027% | 54.605% |
| 684 | INTACT FINANCIA | 0.027% | 54.632% |
| 685 | AVIVA PLC | 0.027% | 54.659% |
| 686 | CBRE GROUP INC A COMMON STOCK USD.01 | 0.027% | 54.686% |
| 687 | NORDEA AB | 0.027% | 54.713% |
| 688 | ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01 | 0.027% | 54.740% |
| 689 | TAPESTRY INC COMMON STOCK USD.01 | 0.027% | 54.767% |
| 690 | BCO BILBAO VIZC | 0.027% | 54.794% |
| 691 | LLOYDS BANKING | 0.027% | 54.821% |
| 692 | HOLLYFRONTIER CORP COMMON STOCK USD.01 | 0.027% | 54.848% |
| 693 | MULLEN GROUP LT | 0.027% | 54.875% |
| 694 | PREMIUM BRANDS | 0.027% | 54.902% |
| 695 | LOWE'S COS INC | 0.027% | 54.928% |
| 696 | HOST HOTELS & | 0.027% | 54.955% |
| 697 | NEWMONT MINING CORP COMMON STOCK USD1.6 | 0.027% | 54.982% |
| 698 | MICROSOFT CORP SR UNSECURED 12/23 3.625 | 0.027% | 55.008% |
| 699 | OVERSEA-CHINESE | 0.026% | 55.035% |
| 700 | EASTMAN CHEMICA | 0.026% | 55.061% |
| 701 | TOTAL CAPITAL C | 0.026% | 55.088% |
| 702 | AGEAS | 0.026% | 55.114% |
| 703 | US dollar - Lon | 0.026% | 55.141% |
| 704 | PETROCHINA CO | 0.026% | 55.167% |
| 705 | DANSKE BANK A/S | 0.026% | 55.193% |
| 706 | ABN AMRO BANK N | 0.026% | 55.220% |
| 707 | CUMMINS INC | 0.026% | 55.246% |
| 708 | ECOLAB INC COMMON STOCK USD1.0 | 0.026% | 55.272% |
| 709 | AIR PRODS & CHE | 0.026% | 55.299% |
| 710 | DXC TECHNOLOGY CO COMMON STOCK USD.01 | 0.026% | 55.325% |
| 711 | SHIN-ETSU CHEM | 0.026% | 55.351% |
| 712 | LINDE AG | 0.026% | 55.377% |
| 713 | ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75 | 0.026% | 55.404% |
| 714 | SASOL | 0.026% | 55.430% |
| 715 | mitsui & co | 0.026% | 55.456% |
| 716 | DEUTSCHE BANK A | 0.026% | 55.482% |
| 717 | UTD RENTALS INC | 0.026% | 55.508% |
| 718 | CELGENE CORP | 0.026% | 55.534% |
| 719 | SUPERIOR PLUS C | 0.026% | 55.560% |
| 720 | KEYERA CORP | 0.026% | 55.586% |
| 721 | BECTON DICKINSON | 0.026% | 55.612% |
| 722 | BRITISH SKY BRO | 0.026% | 55.638% |
| 723 | CENTERRA GOLD INC COMMON STOCK | 0.026% | 55.664% |
| 724 | ARKEMA | 0.026% | 55.690% |
| 725 | HARRIS CORP | 0.026% | 55.715% |
| 726 | ONEOK INC COMPANY GUAR 02/22 4.25 | 0.026% | 55.741% |
| 727 | APACHE CORP COMMON STOCK USD.625 | 0.026% | 55.767% |
| 728 | XCEL ENERGY INC SR UNSECURED 03/21 2.4 | 0.026% | 55.793% |
| 729 | CA INC COMMON STOCK USD.1 | 0.026% | 55.819% |
| 730 | mitsubishi elec | 0.026% | 55.844% |
| 731 | ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65 | 0.026% | 55.870% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 732 | NOKIA CORP | 0.026% | 55.896% |
| 733 | ACTIVISION BLIZ | 0.026% | 55.921% |
| 734 | COLLIERS INTERNATIONAL GROUP COMMON STOCK | 0.026% | 55.947% |
| 735 | DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375 | 0.026% | 55.973% |
| 736 | EDISON INTERNATIONAL SR UNSECURED 09/22 2.4 | 0.026% | 55.998% |
| 737 | NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5 | 0.025% | 56.024% |
| 738 | ALEXANDRIA REAL ESTATE EQUIT REIT USD.01 | 0.025% | 56.049% |
| 739 | ENERFLEX LTD | 0.025% | 56.075% |
| 740 | GGP INC REIT USD.01 | 0.025% | 56.100% |
| 741 | TOYOTA MOTOR CR | 0.025% | 56.125% |
| 742 | COMCAST CORP COMPANY GUAR 08/25 3.375 | 0.025% | 56.151% |
| 743 | AMETEK INC COMMON STOCK USD.01 | 0.025% | 56.176% |
| 744 | HOUSING DEVEL F | 0.025% | 56.201% |
| 745 | TAHOE RESOURCES INC COMMON STOCK | 0.025% | 56.226% |
| 746 | BANK OF AMERICA | 0.025% | 56.252% |
| 747 | CITIZENS FINANCIAL GROUP COMMON STOCK USD.01 | 0.025% | 56.277% |
| 748 | PRUDENTIAL ADR | 0.025% | 56.302% |
| 749 | ANGLO AMERICAN | 0.025% | 56.327% |
| 750 | PERSIMMON PLC | 0.025% | 56.352% |
| 751 | WESFARMERS LTD | 0.025% | 56.377% |
| 752 | VIACOM INC CLASS B COMMON STOCK USD.001 | 0.025% | 56.402% |
| 753 | CELESTICA INC COMMON STOCK NPV | 0.025% | 56.427% |
| 754 | UNILEVER NV | 0.025% | 56.452% |
| 755 | MICROSOFT CORP | 0.025% | 56.477% |
| 756 | COLGATE PALMOLIVE CO COMMON STOCK USD1.0 | 0.025% | 56.502% |
| 757 | REPUBLIC SERVIC | 0.025% | 56.527% |
| 758 | TELECOM ITALIA | 0.025% | 56.552% |
| 759 | ETRADE FINANCIA | 0.025% | 56.577% |
| 760 | STEEL DYNAMICS INC COMMON STOCK USD.005 | 0.025% | 56.602% |
| 761 | KOMATSU | 0.025% | 56.627% |
| 762 | GOLDCORP INC SR UNSECURED 06/21 3.625 | 0.025% | 56.651% |
| 763 | STMICROELECTRON | 0.025% | 56.676% |
| 764 | UNILEVER NV 0.5 | 0.025% | 56.701% |
| 765 | CHINA MOBILE | 0.025% | 56.726% |
| 766 | TOKIO MARINE HL | 0.025% | 56.751% |
| 767 | STANLEY BLACK + DECKER INC COMMON STOCK USD2.5 | 0.025% | 56.775% |
| 768 | FIRSTSERVICE CORP COMMON STOCK | 0.025% | 56.800% |
| 769 | CONSTELLATION BRANDS INC A COMMON STOCK USD.01 | 0.025% | 56.825% |
| 770 | EXELON GENERATION CO LLC SR UNSECURED 03/22 3.4 | 0.025% | 56.849% |
| 771 | BOLIDEN AB | 0.025% | 56.874% |
| 772 | ANALOG DEVICES INC COMMON STOCK USD.167 | 0.025% | 56.898% |
| 773 | CELGENE CORP SR UNSECURED 08/22 3.55 | 0.025% | 56.923% |
| 774 | MARTINREA INTER | 0.025% | 56.948% |
| 775 | LEGAL & GENERAL | 0.024% | 56.972% |
| 776 | VERMILION ENERGY INC COMMON STOCK | 0.024% | 56.997% |
| 777 | AUTOLIV INC | 0.024% | 57.021% |
| 778 | CNOOC LTD | 0.024% | 57.046% |
| 779 | BOUYGUES | 0.024% | 57.070% |
| 780 | ONTARIO(PROV OF | 0.024% | 57.094% |
| 781 | DANONE S.A. COM | 0.024% | 57.119% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 782 | CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75 | 0.024% | 57.143% |
| 783 | BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25 | 0.024% | 57.168% |
| 784 | WILLIAMS PARTNERS LP SR UNSECURED 11/21 4 | 0.024% | 57.192% |
| 785 | HARTFORD FINANC | 0.024% | 57.216% |
| 786 | STRYKER CORP | 0.024% | 57.241% |
| 787 | TELEFONICA EMIS | 0.024% | 57.265% |
| 788 | WELLS FARGO + COMPANY SR UNSECURED 04/26 3 | 0.024% | 57.289% |
| 789 | HUNTINGTON BANC | 0.024% | 57.314% |
| 790 | EMERA INC. | 0.024% | 57.338% |
| 791 | PRICELINE GROUP | 0.024% | 57.362% |
| 792 | DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85 | 0.024% | 57.386% |
| 793 | NETFLIX INC COMMON STOCK USD.001 | 0.024% | 57.410% |
| 794 | ASAHI GLASS CO | 0.024% | 57.435% |
| 795 | RAGING RIVER EX | 0.024% | 57.459% |
| 796 | JOHN DEERE CAP | 0.024% | 57.483% |
| 797 | NEW FLYER COMMO | 0.024% | 57.507% |
| 798 | ALLERGAN FINANCE LLC COMPANY GUAR 10/22 3.25 | 0.024% | 57.531% |
| 799 | ALTRIA GROUP INC COMPANY GUAR 08/22 2.85 | 0.024% | 57.555% |
| 800 | NORWEGIAN CRUIS | 0.024% | 57.579% |
| 801 | BP PLC SPONS ADR ADR | 0.024% | 57.603% |
| 802 | AMERIPRISE FINANCIAL INC COMMON STOCK USD.01 | 0.024% | 57.627% |
| 803 | ROCKWELL COLLIN | 0.024% | 57.651% |
| 804 | CHINA COMMUNICA | 0.024% | 57.675% |
| 805 | NORTHERN TRUST | 0.024% | 57.699% |
| 806 | CHINA RES BEIJI | 0.024% | 57.723% |
| 807 | TELEFONICA SA | 0.024% | 57.747% |
| 808 | NORTHROP GRUMMAN CORP SR UNSECURED 10/22 2.55 | 0.024% | 57.771% |
| 809 | OESTERREIC KONT | 0.024% | 57.795% |
| 810 | JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2 | 0.024% | 57.819% |
| 811 | ECOLAB INC 2.37 | 0.024% | 57.842% |
| 812 | KOHL S CORPORATION SR UNSECURED 11/21 4 | 0.024% | 57.866% |
| 813 | SPARK INFRASTRU | 0.024% | 57.890% |
| 814 | OSISKO GOLD ROYALTIES LTD COMMON STOCK | 0.024% | 57.914% |
| 815 | VORNADO REALTY TRUST REIT USD.04 | 0.024% | 57.937% |
| 816 | DENMARK GOVERN | 0.024% | 57.961% |
| 817 | MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1 | 0.024% | 57.985% |
| 818 | DANONE SA | 0.024% | 58.008% |
| 819 | AEON CO., LTD | 0.024% | 58.032% |
| 820 | BLUESCOPE STEEL | 0.024% | 58.055% |
| 821 | GKN PLC | 0.024% | 58.079% |
| 822 | ASHTREAD GROUP | 0.024% | 58.103% |
| 823 | EURO FIN STABIL | 0.024% | 58.126% |
| 824 | MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2 | 0.023% | 58.149% |
| 825 | LAM RESEARCH CORP COMMON STOCK USD.001 | 0.023% | 58.173% |
| 826 | FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001 | 0.023% | 58.196% |
| 827 | SMURFIT KAPPA P | 0.023% | 58.220% |
| 828 | FORD CREDIT CANADA CO COMPANY GUAR 06/22 2.766 | 0.023% | 58.243% |
| 829 | DEUTSCHE BANK A | 0.023% | 58.267% |
| 830 | INVESCO LTD COMMON STOCK USD.2 | 0.023% | 58.290% |
| 831 | OWENS CORNING COMMON STOCK USD.001 | 0.023% | 58.313% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 832 | CANON INC | 0.023% | 58.336% |
| 833 | IGM FINANCIAL I | 0.023% | 58.359% |
| 834 | DUKE ENERGY CORP COMMON STOCK USD.001 | 0.023% | 58.383% |
| 835 | CIE FINANCIERE | 0.023% | 58.406% |
| 836 | PAREX RESOURCES | 0.023% | 58.429% |
| 837 | GLAXOSMITHKLINE PLC SPON ADR ADR | 0.023% | 58.452% |
| 838 | GOODYEAR TIRE & | 0.023% | 58.475% |
| 839 | ROGERS COMMUNICATIONS IN COMPANY GUAR 06/22 4 | 0.023% | 58.498% |
| 840 | APPLE INC SR UNSECURED 02/27 3.35 | 0.023% | 58.521% |
| 841 | BMW US CAPITAL | 0.023% | 58.544% |
| 842 | MID AMERICA APARTMENT COMM REIT USD.01 | 0.023% | 58.567% |
| 843 | KONINKLIJKE PHILIPS NVR NY NY REG SHRS | 0.023% | 58.590% |
| 844 | GRAN TIERRA ENE | 0.023% | 58.613% |
| 845 | L3 TECHNOLOGIES INC COMMON STOCK USD.01 | 0.023% | 58.636% |
| 846 | MICROSEMI | 0.023% | 58.658% |
| 847 | MICROSOFT CORP SR UNSECURED 02/22 2.4 | 0.023% | 58.681% |
| 848 | LKQ CORP COMMON STOCK USD.01 | 0.023% | 58.704% |
| 849 | DEN DANSKE BANK | 0.023% | 58.726% |
| 850 | MOSAIC CO SR UNSECURED 11/21 3.75 | 0.023% | 58.749% |
| 851 | MITSUBISHI HVY | 0.023% | 58.772% |
| 852 | JETBLUE AIRWAYS CORP COMMON STOCK USD.01 | 0.023% | 58.794% |
| 853 | KREDITANST FUR | 0.023% | 58.817% |
| 854 | AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55 | 0.023% | 58.840% |
| 855 | KANSAS CITY SOUTHERN COMMON STOCK USD.01 | 0.023% | 58.862% |
| 856 | WESTROCK CO COMMON STOCK | 0.023% | 58.885% |
| 857 | APPLE INC SR UNSECURED 05/22 2.3 | 0.023% | 58.907% |
| 858 | ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7 | 0.022% | 58.930% |
| 859 | MTU AERO ENGINE | 0.022% | 58.952% |
| 860 | OP CORPORATE BA | 0.022% | 58.975% |
| 861 | HP ENTERPRISE CO SR UNSECURED 10/20 3.6 | 0.022% | 58.997% |
| 862 | PROVINCE OF ONT | 0.022% | 59.019% |
| 863 | PRAXAIR STK | 0.022% | 59.042% |
| 864 | RADIANT OPTO EL | 0.022% | 59.064% |
| 865 | COGECO COMMUNIC | 0.022% | 59.086% |
| 866 | IQVIA HOLDINGS INC COMMON STOCK USD.01 | 0.022% | 59.109% |
| 867 | NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3 | 0.022% | 59.131% |
| 868 | APPLE INC SR UNSECURED 09/22 2.1 | 0.022% | 59.153% |
| 869 | GOODMAN GROUP | 0.022% | 59.175% |
| 870 | HCP INC. | 0.022% | 59.198% |
| 871 | LYONDELLBASELL | 0.022% | 59.220% |
| 872 | ALCOA CORP COMMON STOCK USD.01 | 0.022% | 59.242% |
| 873 | WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25 | 0.022% | 59.264% |
| 874 | OLD DOMINION FREIGHT LINE COMMON STOCK USD.1 | 0.022% | 59.286% |
| 875 | TELIASONERA AB | 0.022% | 59.308% |
| 876 | SKANDINAVISKA E | 0.022% | 59.330% |
| 877 | ALLIED PPTY,REI | 0.022% | 59.352% |
| 878 | HSBC HOLDINGS P | 0.022% | 59.374% |
| 879 | BORGWARNER INC COMMON STOCK USD.01 | 0.022% | 59.396% |
| 880 | LIBERTY MUTUAL | 0.022% | 59.418% |
| 881 | COMERICA INC | 0.022% | 59.440% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 882 | ORANGE SA SR UNSECURED 09/21 4.125 | 0.022% | 59.462% |
| 883 | MITSUBISHI UFJ FINL SPON ADR ADR | 0.022% | 59.484% |
| 884 | INGREDION INC COMMON STOCK USD.01 | 0.022% | 59.506% |
| 885 | CELANESE CORP SERIES A COMMON STOCK USD.0001 | 0.022% | 59.528% |
| 886 | UBISOFT ENTERTA | 0.022% | 59.550% |
| 887 | EXTRA SPACE STO | 0.022% | 59.572% |
| 888 | SUNTRUST BANK A | 0.022% | 59.593% |
| 889 | MARSH & MCLENNA | 0.022% | 59.615% |
| 890 | KEYCORP | 0.022% | 59.637% |
| 891 | CONAGRA BRANDS INC COMMON STOCK USD5.0 | 0.022% | 59.659% |
| 892 | STRYKER CORP SR UNSECURED 03/21 2.625 | 0.022% | 59.681% |
| 893 | SWISSCOM AG | 0.022% | 59.702% |
| 894 | MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01 | 0.022% | 59.724% |
| 895 | ZIMMER HLDGS IN | 0.022% | 59.745% |
| 896 | CANADIAN REAL E | 0.022% | 59.767% |
| 897 | Cineplex Inc. | 0.022% | 59.788% |
| 898 | INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01 | 0.022% | 59.810% |
| 899 | MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4 | 0.021% | 59.831% |
| 900 | SVENSKA HANDELS | 0.021% | 59.853% |
| 901 | SECURE ENERGY S | 0.021% | 59.874% |
| 902 | KREDITANSTALT F | 0.021% | 59.896% |
| 903 | ING GROEP NV 0. | 0.021% | 59.917% |
| 904 | FLEXTRONICS INT | 0.021% | 59.938% |
| 905 | MITSUBISHI CORP | 0.021% | 59.960% |
| 906 | GIBSON ENERGY I | 0.021% | 59.981% |
| 907 | ROYAL MAIL PLC- | 0.021% | 60.002% |
| 908 | HALLIBURTON CO | 0.021% | 60.024% |
| 909 | PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01 | 0.021% | 60.045% |
| 910 | FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5 | 0.021% | 60.066% |
| 911 | ASTRAZENECA PLC SR UNSECURED 11/20 2.375 | 0.021% | 60.087% |
| 912 | UNIVERSAL HLTH | 0.021% | 60.108% |
| 913 | TELEPERFORMANCE | 0.021% | 60.130% |
| 914 | NETEASE INC ADR ADR USD.0001 | 0.021% | 60.151% |
| 915 | BANK OF NY MELL | 0.021% | 60.172% |
| 916 | JM SMUCKER CO/THE COMMON STOCK | 0.021% | 60.193% |
| 917 | KONINKLIJKE DSM | 0.021% | 60.214% |
| 918 | LANXESS | 0.021% | 60.235% |
| 919 | HOLOGIC INC COMMON STOCK USD.01 | 0.021% | 60.256% |
| 920 | FUJITSU | 0.021% | 60.277% |
| 921 | RUSSEL METALS I | 0.021% | 60.298% |
| 922 | CHINA PHARMACEU | 0.021% | 60.319% |
| 923 | TOTAL SA SPON ADR ADR | 0.021% | 60.339% |
| 924 | ESSILOR INTERNA | 0.021% | 60.360% |
| 925 | SSR MINING INC COMMON STOCK | 0.021% | 60.381% |
| 926 | QUEBECOR INC 'B | 0.021% | 60.401% |
| 927 | PHILIPS ELECTRO | 0.021% | 60.422% |
| 928 | EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95 | 0.021% | 60.443% |
| 929 | NASDAQ INC COMMON STOCK USD.01 | 0.021% | 60.463% |
| 930 | NIPPON STEEL CO | 0.021% | 60.484% |
| 931 | MGM RESORTS INTL COMPANY GUAR 03/22 7.75 | 0.021% | 60.504% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 932 | NUVISTA ENERGY | 0.020% | 60.525% |
| 933 | MICHAEL KORS HO | 0.020% | 60.545% |
| 934 | ARAMARK COMMON STOCK USD.01 | 0.020% | 60.566% |
| 935 | ELECTR DE FRANC | 0.020% | 60.586% |
| 936 | GECINA SA | 0.020% | 60.606% |
| 937 | MKS INSTRUMENTS INC COMMON STOCK | 0.020% | 60.627% |
| 938 | LEGG MASON INC SR UNSECURED 03/26 4.75 | 0.020% | 60.647% |
| 939 | GENUINE PARTS C | 0.020% | 60.667% |
| 940 | AKAMAI TECHNOLO | 0.020% | 60.688% |
| 941 | FNF GROUP TRACKING STK USD.0001 | 0.020% | 60.708% |
| 942 | LAFARGEHOLCIM L | 0.020% | 60.728% |
| 943 | SANDSTORM GOLD | 0.020% | 60.748% |
| 944 | POST HOLDINGS INC COMMON STOCK USD.01 | 0.020% | 60.769% |
| 945 | SEMAFO INC COMM | 0.020% | 60.789% |
| 946 | RELIANCE STEEL + ALUMINUM COMMON STOCK | 0.020% | 60.809% |
| 947 | NIELSEN HOLDING | 0.020% | 60.829% |
| 948 | CURTISS WRIGHT CORP COMMON STOCK USD1.0 | 0.020% | 60.849% |
| 949 | SEGRO PLC | 0.020% | 60.869% |
| 950 | NORTHLAND POWER | 0.020% | 60.889% |
| 951 | CARMAX INC COMMON STOCK USD.5 | 0.020% | 60.910% |
| 952 | MEG ENERGY CORP | 0.020% | 60.930% |
| 953 | SMART REAL ESTA | 0.020% | 60.950% |
| 954 | HUNTSMAN CORP COMMON STOCK USD.01 | 0.020% | 60.970% |
| 955 | SUMITOMO CHEMIC | 0.020% | 60.990% |
| 956 | ASHLAND LLC COMPANY GUAR 08/22 4.75 | 0.020% | 61.010% |
| 957 | DEUTSCHE POST A | 0.020% | 61.030% |
| 958 | TDC A/S | 0.020% | 61.050% |
| 959 | SUZUKI MOTOR CO | 0.020% | 61.070% |
| 960 | PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375 | 0.020% | 61.090% |
| 961 | TD AMERITRADE HOLDING CO SR UNSECURED 04/22 2.95 | 0.020% | 61.110% |
| 962 | ON SEMICONDUCTOR CORP COMMON STOCK USD.01 | 0.020% | 61.130% |
| 963 | SL GREEN REALTY | 0.020% | 61.150% |
| 964 | VIVENDI SA | 0.020% | 61.170% |
| 965 | FIRST HORIZON N | 0.020% | 61.189% |
| 966 | CA INC SR UNSECURED 03/27 4.7 | 0.020% | 61.209% |
| 967 | BORALEX INC CL | 0.020% | 61.229% |
| 968 | UNITED OVERSEAS | 0.020% | 61.249% |
| 969 | PROGRESSIVE CORP COMMON STOCK USD1.0 | 0.020% | 61.269% |
| 970 | HESS CORPORATIO | 0.020% | 61.289% |
| 971 | ILLINOIS TOOL WORKS COMMON STOCK USD.01 | 0.020% | 61.308% |
| 972 | PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75 | 0.020% | 61.328% |
| 973 | ATOS ORIGIN SA | 0.020% | 61.348% |
| 974 | US BANCORP SR UNSECURED 01/24 3.7 | 0.020% | 61.368% |
| 975 | CHINA MERCHANTS | 0.020% | 61.387% |
| 976 | FISCHER(GEORG)A | 0.020% | 61.407% |
| 977 | LINCOLN NATL CO | 0.020% | 61.427% |
| 978 | TUI AG | 0.020% | 61.447% |
| 979 | AUTOMATIC DATA PROCESSING COMMON STOCK USD.1 | 0.020% | 61.466% |
| 980 | RHEINMETALL AG | 0.020% | 61.486% |
| 981 | AT&T INC 1.45% | 0.020% | 61.506% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 982 | ROLLS ROYCE | 0.020% | 61.525% |
| 983 | TAYLOR WIMPEY | 0.020% | 61.545% |
| 984 | PPG INDUSTRIES INC COMMON STOCK USD1.67 | 0.020% | 61.565% |
| 985 | NATIONWIDE B/S | 0.020% | 61.584% |
| 986 | LOEWS CORP COMMON STOCK USD.01 | 0.020% | 61.604% |
| 987 | CLARIANT AG | 0.020% | 61.623% |
| 988 | TJX COS INC | 0.019% | 61.643% |
| 989 | WH GROUP LTD | 0.019% | 61.662% |
| 990 | NTT DOCOMO INC | 0.019% | 61.682% |
| 991 | ELECTRICITE DE | 0.019% | 61.701% |
| 992 | DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25 | 0.019% | 61.721% |
| 993 | SANLAM LIMITED | 0.019% | 61.740% |
| 994 | COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85 | 0.019% | 61.760% |
| 995 | SPIRIT AEROSYST | 0.019% | 61.779% |
| 996 | DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01 | 0.019% | 61.798% |
| 997 | TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1 | 0.019% | 61.818% |
| 998 | CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35 | 0.019% | 61.837% |
| 999 | BRITISH LAND CO | 0.019% | 61.857% |
| 1000 | FAURECIA | 0.019% | 61.876% |
| 1001 | PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9 | 0.019% | 61.895% |
| 1002 | MAZDA MOTOR COR | 0.019% | 61.914% |
| 1003 | MARKEL CORP COMMON STOCK | 0.019% | 61.934% |
| 1004 | VODAFONE GROUP PLC SP ADR ADR | 0.019% | 61.953% |
| 1005 | WESTERN FOREST | 0.019% | 61.972% |
| 1006 | TDK CORP | 0.019% | 61.991% |
| 1007 | SBERBANK OF RUS | 0.019% | 62.011% |
| 1008 | ECN CAPITAL COR | 0.019% | 62.030% |
| 1009 | RSP PERMIAN INC COMMON STOCK USD.01 | 0.019% | 62.049% |
| 1010 | PHILLIPS 66 COMPANY GUAR 04/22 4.3 | 0.019% | 62.068% |
| 1011 | TWITTER INC COMMON STOCK USD.000005 | 0.019% | 62.087% |
| 1012 | KEY BANK NA SR UNSECURED 06/25 3.3 | 0.019% | 62.107% |
| 1013 | REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55 | 0.019% | 62.126% |
| 1014 | PARAMOUNT RESOU | 0.019% | 62.145% |
| 1015 | JABIL CIRCUIT I | 0.019% | 62.164% |
| 1016 | SHOWA DENKO KK | 0.019% | 62.183% |
| 1017 | AMP LIMITED | 0.019% | 62.202% |
| 1018 | GENTEX CORP COMMON STOCK USD.06 | 0.019% | 62.221% |
| 1019 | AMERICAN FINANCIAL GROUP INC COMMON STOCK | 0.019% | 62.240% |
| 1020 | XEROX CORP COMMON STOCK USD1.0 | 0.019% | 62.259% |
| 1021 | ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3 | 0.019% | 62.278% |
| 1022 | ING GROEP NV | 0.019% | 62.297% |
| 1023 | FRESENIUS MEDIC | 0.019% | 62.316% |
| 1024 | ENCOMPASS HEALTH CORP COMMON STOCK USD.01 | 0.019% | 62.335% |
| 1025 | BANK RAKYAT IND | 0.019% | 62.354% |
| 1026 | KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75 | 0.019% | 62.373% |
| 1027 | LAND SECURITIES | 0.019% | 62.392% |
| 1028 | ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92 | 0.019% | 62.411% |
| 1029 | LOGAN PROPERTY | 0.019% | 62.429% |
| 1030 | CONAGRA BRANDS INC SR UNSECURED 01/23 3.2 | 0.019% | 62.448% |
| 1031 | CHARLES SCHWAB CORP SR UNSECURED 03/25 3 | 0.019% | 62.467% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1032 | DOMINION RES(VI | 0.019% | 62.486% |
| 1033 | AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3 | 0.019% | 62.505% |
| 1034 | AUST & NZ BK GP | 0.019% | 62.524% |
| 1035 | BRITISH AMERICAN TOB SP ADR ADR | 0.019% | 62.542% |
| 1036 | BAE SYSTEMS | 0.019% | 62.561% |
| 1037 | BELLWAY | 0.019% | 62.580% |
| 1038 | GIVAUDAN | 0.019% | 62.599% |
| 1039 | FLIR SYSTEMS INC COMMON STOCK USD.01 | 0.019% | 62.617% |
| 1040 | ADECCO SA | 0.019% | 62.636% |
| 1041 | EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9 | 0.019% | 62.655% |
| 1042 | CARREFOUR SA | 0.019% | 62.673% |
| 1043 | COTY INC CL A COMMON STOCK USD.01 | 0.019% | 62.692% |
| 1044 | ANTERO RESOURCES CORP COMMON STOCK USD.01 | 0.019% | 62.711% |
| 1045 | AT+T INC SR UNSECURED 05/25 3.4 | 0.019% | 62.730% |
| 1046 | TECK RESOURCES LIMITED COMPANY GUAR 01/22 4.75 | 0.019% | 62.748% |
| 1047 | MCCORMICK & CO | 0.019% | 62.767% |
| 1048 | FORTESCUE METAL | 0.019% | 62.786% |
| 1049 | GRUPO MEXICO SA | 0.019% | 62.804% |
| 1050 | LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5 | 0.019% | 62.823% |
| 1051 | ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875 | 0.019% | 62.842% |
| 1052 | LPL FINANCIAL HOLDINGS INC COMMON STOCK | 0.019% | 62.860% |
| 1053 | SMITHS GROUP | 0.019% | 62.879% |
| 1054 | NOBLE ENERGY INC SR UNSECURED 12/21 4.15 | 0.019% | 62.897% |
| 1055 | LYONDELLBASELL IND NV SR UNSECURED 11/21 6 | 0.019% | 62.916% |
| 1056 | AMERISOURCEBERG | 0.019% | 62.935% |
| 1057 | UNILEVER PLC SPONSORED ADR ADR | 0.019% | 62.953% |
| 1058 | XL GROUP LTD | 0.019% | 62.972% |
| 1059 | WELLS FARGO + COMPANY SR UNSECURED 04/22 2.094 | 0.019% | 62.990% |
| 1060 | ORBITAL ATK INC COMMON STOCK USD.01 | 0.018% | 63.009% |
| 1061 | BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8 | 0.018% | 63.027% |
| 1062 | ENDEAVOUR MININ | 0.018% | 63.046% |
| 1063 | AMERICAN INTL GROUP SR UNSECURED 03/21 3.3 | 0.018% | 63.064% |
| 1064 | HP INC COMMON STOCK USD.01 | 0.018% | 63.083% |
| 1065 | UDR INC REIT USD.01 | 0.018% | 63.101% |
| 1066 | SOUTHERN CO | 0.018% | 63.119% |
| 1067 | EXCHANGE INCOME | 0.018% | 63.138% |
| 1068 | SVB FINANCIAL GROUP COMMON STOCK USD.001 | 0.018% | 63.156% |
| 1069 | TIME WARNER INC | 0.018% | 63.175% |
| 1070 | KLEPIERRE | 0.018% | 63.193% |
| 1071 | MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3 | 0.018% | 63.211% |
| 1072 | ANIXTER INC COMPANY GUAR 10/21 5.125 | 0.018% | 63.230% |
| 1073 | S+P GLOBAL INC COMMON STOCK USD1.0 | 0.018% | 63.248% |
| 1074 | FORTUNA SILVER MINES INC COMMON STOCK | 0.018% | 63.267% |
| 1075 | BALL CORP | 0.018% | 63.285% |
| 1076 | DUKE REALTY CORP REIT USD.01 | 0.018% | 63.303% |
| 1077 | AIRBUS GROUP NV | 0.018% | 63.322% |
| 1078 | CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75 | 0.018% | 63.340% |
| 1079 | KELLOGG CO 0.8% | 0.018% | 63.358% |
| 1080 | TIFFANY & CO | 0.018% | 63.376% |
| 1081 | UTD MICRO ELECT | 0.018% | 63.395% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1082 | BANK OF IRELAND | 0.018% | 63.413% |
| 1083 | INTERNATIONAL PAPER CO COMMON STOCK USD1.0 | 0.018% | 63.431% |
| 1084 | AGRICULTURAL BK | 0.018% | 63.449% |
| 1085 | BANK LEUMI LE-I | 0.018% | 63.468% |
| 1086 | AUTONATION INC | 0.018% | 63.486% |
| 1087 | EIFPAGE SA | 0.018% | 63.504% |
| 1088 | MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75 | 0.018% | 63.522% |
| 1089 | RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01 | 0.018% | 63.540% |
| 1090 | REGIONS FINANCI | 0.018% | 63.558% |
| 1091 | IRON MOUNTAIN INC REIT USD.01 | 0.018% | 63.576% |
| 1092 | GCI LIBERTY INC CLASS A COMMON STOCK | 0.018% | 63.595% |
| 1093 | NOKIA OYJ SR UNSECURED 06/22 3.375 | 0.018% | 63.613% |
| 1094 | WALGREEN CO COMPANY GUAR 09/22 3.1 | 0.018% | 63.631% |
| 1095 | FIRSTSTRAND LIMIT | 0.018% | 63.649% |
| 1096 | PNC BANK NA 2.6 | 0.018% | 63.667% |
| 1097 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6 | 0.018% | 63.685% |
| 1098 | EATON CORP COMPANY GUAR 11/22 2.75 | 0.018% | 63.703% |
| 1099 | JOHNSON MATTHEY | 0.018% | 63.721% |
| 1100 | PVH CORP COMMON STOCK USD1.0 | 0.018% | 63.739% |
| 1101 | TEMASEK FINL I | 0.018% | 63.757% |
| 1102 | BAXTER INTL INC | 0.018% | 63.775% |
| 1103 | CSL LIMITED | 0.018% | 63.793% |
| 1104 | KAR AUCTION SERVICES INC COMMON STOCK USD.01 | 0.018% | 63.811% |
| 1105 | KREDITANST FUER | 0.018% | 63.829% |
| 1106 | IDEMITSU KOSAN | 0.018% | 63.847% |
| 1107 | UMICORE | 0.018% | 63.865% |
| 1108 | FRANKLIN RESOURCES INC COMMON STOCK USD.1 | 0.018% | 63.883% |
| 1109 | SHIRE PLC | 0.018% | 63.900% |
| 1110 | NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 09/22 2.6 | 0.018% | 63.918% |
| 1111 | FIRST CAPITAL R | 0.018% | 63.936% |
| 1112 | BANCO BBPM SPA | 0.018% | 63.954% |
| 1113 | INTERNATIONAL G | 0.018% | 63.972% |
| 1114 | ASTRAZENECA PLC SR UNSECURED 11/25 3.375 | 0.018% | 63.990% |
| 1115 | SHOPIFY INC CLASS A COMMON STOCK | 0.018% | 64.008% |
| 1116 | AFFILIATED MNGR | 0.018% | 64.026% |
| 1117 | UCB | 0.018% | 64.043% |
| 1118 | GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85 | 0.018% | 64.061% |
| 1119 | WM MORRISON SUP | 0.018% | 64.079% |
| 1120 | MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45 | 0.018% | 64.097% |
| 1121 | BOC HONG KONG H | 0.018% | 64.115% |
| 1122 | COMMONWEALTH BA | 0.018% | 64.133% |
| 1123 | ROSS STORES INC | 0.018% | 64.150% |
| 1124 | SUNTRUST BANK SR UNSECURED 08/22 2.45 | 0.018% | 64.168% |
| 1125 | BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2 | 0.018% | 64.186% |
| 1126 | SK ENERGY CO LT | 0.018% | 64.204% |
| 1127 | WEX INC COMMON STOCK USD.01 | 0.018% | 64.221% |
| 1128 | ADIENT PLC | 0.018% | 64.239% |
| 1129 | POSCO | 0.018% | 64.257% |
| 1130 | COCA COLA CO/THE SR UNSECURED 05/22 2.2 | 0.018% | 64.275% |
| 1131 | HYUNDAI MOTOR C | 0.018% | 64.292% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1132 | ATCO LTD CL I N | 0.018% | 64.310% |
| 1133 | ING BANK | 0.018% | 64.328% |
| 1134 | BAXTER INTL INC | 0.018% | 64.345% |
| 1135 | VIFOR PHARMA AG | 0.018% | 64.363% |
| 1136 | JONES LANG LASA | 0.018% | 64.380% |
| 1137 | PEYTO EXPLORATI | 0.018% | 64.398% |
| 1138 | PENTAIR PLC | 0.018% | 64.415% |
| 1139 | LG DISPLAY CO | 0.018% | 64.433% |
| 1140 | GEN DYNAMICS CO | 0.018% | 64.451% |
| 1141 | MARTIN MARIETTA | 0.018% | 64.468% |
| 1142 | REXEL PROMESSES | 0.018% | 64.486% |
| 1143 | TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02 | 0.018% | 64.503% |
| 1144 | FRESENIUS SE & | 0.018% | 64.521% |
| 1145 | WILLIS TOWERS W | 0.018% | 64.538% |
| 1146 | SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0 | 0.018% | 64.556% |
| 1147 | TRINITY INDS | 0.017% | 64.573% |
| 1148 | KELT EXPLORATIO | 0.017% | 64.591% |
| 1149 | SUMITOMO ELEC I | 0.017% | 64.608% |
| 1150 | SHAWCOR LTD | 0.017% | 64.625% |
| 1151 | SUMITOMO RLTY&D | 0.017% | 64.643% |
| 1152 | QUANTA SERVICES | 0.017% | 64.660% |
| 1153 | DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25 | 0.017% | 64.678% |
| 1154 | LABRADOR IRON O | 0.017% | 64.695% |
| 1155 | OMNICOM GROUP I | 0.017% | 64.712% |
| 1156 | KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001 | 0.017% | 64.730% |
| 1157 | UTD THERAPEUTIC | 0.017% | 64.747% |
| 1158 | FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001 | 0.017% | 64.764% |
| 1159 | RYDER SYSTEM IN | 0.017% | 64.782% |
| 1160 | FERRARI NV | 0.017% | 64.799% |
| 1161 | SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01 | 0.017% | 64.816% |
| 1162 | INFINEON TECHNO | 0.017% | 64.833% |
| 1163 | ALASKA AIR GROUP INC COMMON STOCK USD.01 | 0.017% | 64.851% |
| 1164 | NATIONAL OILWEL | 0.017% | 64.868% |
| 1165 | K&S AG | 0.017% | 64.885% |
| 1166 | ENERCARE INC | 0.017% | 64.902% |
| 1167 | SUN COMMUNITIES INC REIT USD.01 | 0.017% | 64.919% |
| 1168 | TORC OIL & GAS | 0.017% | 64.937% |
| 1169 | COCA-COLA EUROP | 0.017% | 64.954% |
| 1170 | ELEMENT FINANCI | 0.017% | 64.971% |
| 1171 | CHARTWELL RETIR | 0.017% | 64.988% |
| 1172 | CREDIT AGRICOLE | 0.017% | 65.005% |
| 1173 | REGENCY CENTERS CORP REIT USD.01 | 0.017% | 65.022% |
| 1174 | AMADEUS IT HLDG | 0.017% | 65.040% |
| 1175 | KINGSPAN GROUP | 0.017% | 65.057% |
| 1176 | SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5 | 0.017% | 65.074% |
| 1177 | LIBERTY MUTUAL | 0.017% | 65.091% |
| 1178 | XYLEM INC COMMON STOCK | 0.017% | 65.108% |
| 1179 | BANK OF THE OZARKS COMMON STOCK USD.01 | 0.017% | 65.125% |
| 1180 | LIBERTY BROADBAND C COMMON STOCK USD.01 | 0.017% | 65.142% |
| 1181 | AECON GROUP INC | 0.017% | 65.159% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1182 | SONY CORP SPONSORED ADR ADR | 0.017% | 65.176% |
| 1183 | KROGER CO SR UNSECURED 04/22 3.4 | 0.017% | 65.193% |
| 1184 | PRECISION DRILLING CORP COMMON STOCK | 0.017% | 65.210% |
| 1185 | SK C&C CO LTD | 0.017% | 65.227% |
| 1186 | ARROW ELECTRONI | 0.017% | 65.244% |
| 1187 | DENSO CORP | 0.017% | 65.261% |
| 1188 | ADIDAS AG | 0.017% | 65.278% |
| 1189 | COMMERCE BANCSH | 0.017% | 65.295% |
| 1190 | BEST BUY CO INC | 0.017% | 65.312% |
| 1191 | JFE HOLDINGS IN | 0.017% | 65.329% |
| 1192 | UNITED STATES STEEL CORP COMMON STOCK USD1.0 | 0.017% | 65.345% |
| 1193 | BCO BRADESCO,AD | 0.017% | 65.362% |
| 1194 | DST SYST INC DE | 0.017% | 65.379% |
| 1195 | GENERAL MILLS INC SR UNSECURED 12/21 3.15 | 0.017% | 65.396% |
| 1196 | STRYKER CORP SR UNSECURED 05/24 3.375 | 0.017% | 65.413% |
| 1197 | WP CAREY INC REIT USD.001 | 0.017% | 65.430% |
| 1198 | PERRIGO CO PLC | 0.017% | 65.446% |
| 1199 | THERMO FISHER S | 0.017% | 65.463% |
| 1200 | BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25 | 0.017% | 65.480% |
| 1201 | SINOPHARM GROUP | 0.017% | 65.497% |
| 1202 | HILL ROM HOLDINGS INC COMMON STOCK | 0.017% | 65.513% |
| 1203 | AGCO CORP | 0.017% | 65.530% |
| 1204 | UNIONE DI BAN. | 0.017% | 65.547% |
| 1205 | TAKEDA PHARMACE | 0.017% | 65.563% |
| 1206 | ASML HOLDING NV | 0.017% | 65.580% |
| 1207 | REINSURANCE GRO | 0.017% | 65.597% |
| 1208 | ELISA OYJ-A | 0.017% | 65.613% |
| 1209 | MEDNAX INC | 0.017% | 65.630% |
| 1210 | HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/22 2.55 | 0.017% | 65.647% |
| 1211 | GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375 | 0.017% | 65.663% |
| 1212 | YASKAWA ELEC CO | 0.017% | 65.680% |
| 1213 | NORDSTROM INC SR UNSECURED 05/20 4.75 | 0.017% | 65.696% |
| 1214 | INPEX CORPORATI | 0.017% | 65.713% |
| 1215 | MYLAN NV 3.125% | 0.017% | 65.729% |
| 1216 | NEC CORP | 0.016% | 65.746% |
| 1217 | YAMAHA MOTOR CO | 0.016% | 65.762% |
| 1218 | ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0 | 0.016% | 65.779% |
| 1219 | TIME WARNER CABLE LLC SR SECURED 02/20 5 | 0.016% | 65.795% |
| 1220 | THOR INDUSTRIES INC COMMON STOCK USD.1 | 0.016% | 65.812% |
| 1221 | US FOODS HOLDING CORP COMMON STOCK USD.01 | 0.016% | 65.828% |
| 1222 | NOBLE ENERGY IN | 0.016% | 65.844% |
| 1223 | PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5 | 0.016% | 65.861% |
| 1224 | LG CHEM LTD | 0.016% | 65.877% |
| 1225 | NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75 | 0.016% | 65.894% |
| 1226 | OSHKOSH CORP COMMON STOCK USD.01 | 0.016% | 65.910% |
| 1227 | STOCKLAND TRUST | 0.016% | 65.926% |
| 1228 | INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1 | 0.016% | 65.943% |
| 1229 | WPX ENERGY INC COMMON STOCK | 0.016% | 65.959% |
| 1230 | JPMORGAN CHASE | 0.016% | 65.975% |
| 1231 | COOPERATIEVE RA | 0.016% | 65.992% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1232 | TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625 | 0.016% | 66.008% |
| 1233 | UNILEVER NV | 0.016% | 66.024% |
| 1234 | CAMPBELL SOUP CO SR UNSECURED 03/25 3.3 | 0.016% | 66.041% |
| 1235 | ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.016% | 66.057% |
| 1236 | GILEAD SCIENCES INC SR UNSECURED 04/24 3.7 | 0.016% | 66.073% |
| 1237 | KILROY REALTY C | 0.016% | 66.089% |
| 1238 | METLIFE INC SR UNSECURED 04/24 3.6 | 0.016% | 66.105% |
| 1239 | NEWFIELD EXPLORATION CO COMMON STOCK USD.01 | 0.016% | 66.122% |
| 1240 | URBAN OUTFITTERS INC COMMON STOCK USD.0001 | 0.016% | 66.138% |
| 1241 | SUN HUNG KAI PR | 0.016% | 66.154% |
| 1242 | ASML HOLDING NV | 0.016% | 66.170% |
| 1243 | BERKELEY GROUP | 0.016% | 66.186% |
| 1244 | NATIONAL AUSTRALIA | 0.016% | 66.202% |
| 1245 | THERMO FISHER S | 0.016% | 66.219% |
| 1246 | ZOETIS INC COMMON STOCK USD.01 | 0.016% | 66.235% |
| 1247 | COMMERZBANK AG | 0.016% | 66.251% |
| 1248 | TRI POINTE GROUP INC COMPANY GUAR 07/21 4.875 | 0.016% | 66.267% |
| 1249 | CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01 | 0.016% | 66.283% |
| 1250 | MINEBEA CO | 0.016% | 66.299% |
| 1251 | KONINKLIJKE KPN | 0.016% | 66.315% |
| 1252 | HEXCEL CORP COMMON STOCK USD.01 | 0.016% | 66.331% |
| 1253 | VOLKSWAGEN LEAS | 0.016% | 66.348% |
| 1254 | OJI PAPER CO | 0.016% | 66.364% |
| 1255 | UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75 | 0.016% | 66.380% |
| 1256 | AIR LEASE CORP | 0.016% | 66.396% |
| 1257 | GREAT CANADIAN | 0.016% | 66.412% |
| 1258 | SENSATA TECHNOL | 0.016% | 66.428% |
| 1259 | TECHNIPFMC PLC | 0.016% | 66.444% |
| 1260 | FRANCO NEVADA CORP COMMON STOCK | 0.016% | 66.460% |
| 1261 | NN GROUP NV | 0.016% | 66.476% |
| 1262 | NIPPON BUILDING | 0.016% | 66.492% |
| 1263 | CARLISLE COS IN | 0.016% | 66.508% |
| 1264 | INTL BANK FOR R | 0.016% | 66.524% |
| 1265 | LOCALIZA RENT A | 0.016% | 66.540% |
| 1266 | USG CORP | 0.016% | 66.556% |
| 1267 | VIDEOTRON LTD COMPANY GUAR 07/22 5 | 0.016% | 66.572% |
| 1268 | VALEO SA | 0.016% | 66.588% |
| 1269 | CAPITAL POWER C | 0.016% | 66.604% |
| 1270 | VOLKSWAGEN AG | 0.016% | 66.620% |
| 1271 | WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001 | 0.016% | 66.636% |
| 1272 | VULCAN MATERIAL | 0.016% | 66.651% |
| 1273 | PROVINCE OF ALBERTA SR UNSECURED 06/31 3.5 | 0.016% | 66.667% |
| 1274 | NEVSUN RESOURCES LTD COMMON STOCK | 0.016% | 66.683% |
| 1275 | Banco Sabadell | 0.016% | 66.699% |
| 1276 | HYDRO ONE LTD | 0.016% | 66.715% |
| 1277 | PULTEGROUP INC. | 0.016% | 66.731% |
| 1278 | ELECTRONIC ARTS | 0.016% | 66.747% |
| 1279 | STERLING BANCORP/DE COMMON STOCK USD.01 | 0.016% | 66.763% |
| 1280 | SWEDBANK AB | 0.016% | 66.779% |
| 1281 | BIDVEST GROUP L | 0.016% | 66.794% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1282 | AISIN SEIKI CO | 0.016% | 66.810% |
| 1283 | JSW STEEL LTD | 0.016% | 66.826% |
| 1284 | DENTSPLY SIRONA INC COMMON STOCK USD.01 | 0.016% | 66.842% |
| 1285 | AECOM COMMON STOCK USD.01 | 0.016% | 66.858% |
| 1286 | NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75 | 0.016% | 66.873% |
| 1287 | SPARTAN ENERGY | 0.016% | 66.889% |
| 1288 | TRICAN WELL SER | 0.016% | 66.905% |
| 1289 | GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01 | 0.016% | 66.921% |
| 1290 | GARMIN LTD. | 0.016% | 66.936% |
| 1291 | SANOFI 0.5% 21M | 0.016% | 66.952% |
| 1292 | SVENSKA HANDELS | 0.016% | 66.968% |
| 1293 | NOMURA HOLD INC | 0.016% | 66.983% |
| 1294 | PADDY POWER PLC | 0.016% | 66.999% |
| 1295 | MANPOWER INC | 0.016% | 67.015% |
| 1296 | SNAP-ON INC | 0.016% | 67.030% |
| 1297 | MARKS & SPENCER | 0.016% | 67.046% |
| 1298 | WESTPAC BANKING | 0.016% | 67.062% |
| 1299 | WR BERKLEY CORP COMMON STOCK USD.2 | 0.016% | 67.077% |
| 1300 | EDGEWELL PERSONAL CARE COMPANY GUAR 05/22 4.7 | 0.016% | 67.093% |
| 1301 | FIRST SOLAR INC | 0.016% | 67.108% |
| 1302 | NATIONAL RETAIL PROPERTIES REIT USD.01 | 0.016% | 67.124% |
| 1303 | PACKAGING CORP OF AMERICA COMMON STOCK USD.01 | 0.016% | 67.140% |
| 1304 | HALMA | 0.016% | 67.155% |
| 1305 | INTUIT INC COMMON STOCK USD.01 | 0.016% | 67.171% |
| 1306 | ARCONIC INC SR UNSECURED 02/22 5.87 | 0.016% | 67.186% |
| 1307 | FORTUM OYJ | 0.016% | 67.202% |
| 1308 | SINO BIOPHAMACE | 0.016% | 67.217% |
| 1309 | UTD TECHNOLOGIE | 0.016% | 67.233% |
| 1310 | BRUNSWICK CORP | 0.016% | 67.249% |
| 1311 | ACTIVISION BLIZZARD SR UNSECURED 06/22 2.6 | 0.016% | 67.264% |
| 1312 | SOUTH32 LTD | 0.016% | 67.280% |
| 1313 | BROTHERIndustr | 0.015% | 67.295% |
| 1314 | HOWARD HUGHES CORP/THE COMMON STOCK | 0.015% | 67.310% |
| 1315 | GLOBAL PAYMENTS INC COMMON STOCK | 0.015% | 67.326% |
| 1316 | ENEL FINANCE IN | 0.015% | 67.341% |
| 1317 | EXELON CORP COMMON STOCK | 0.015% | 67.357% |
| 1318 | PORSCHE AUTOMOB | 0.015% | 67.372% |
| 1319 | BHP BILLITON FI | 0.015% | 67.388% |
| 1320 | HYATT HOTELS CO | 0.015% | 67.403% |
| 1321 | PARKER HANNIFIN CORP COMMON STOCK USD.5 | 0.015% | 67.418% |
| 1322 | AGILE PROPERTY | 0.015% | 67.434% |
| 1323 | HAMMERSON | 0.015% | 67.449% |
| 1324 | FEDERAL REALTY INVS TRUST REIT USD.01 | 0.015% | 67.464% |
| 1325 | MASTEC INC | 0.015% | 67.480% |
| 1326 | PBF ENERGY INC CLASS A COMMON STOCK USD.001 | 0.015% | 67.495% |
| 1327 | AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85 | 0.015% | 67.510% |
| 1328 | WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3 | 0.015% | 67.526% |
| 1329 | LAS VEGAS SANDS | 0.015% | 67.541% |
| 1330 | GAMING AND LEISURE PROPERTIE REIT | 0.015% | 67.556% |
| 1331 | MINITUBISHI ESTA | 0.015% | 67.572% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1332 | SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45 | 0.015% | 67.587% |
| 1333 | SOUTHERN CO SR UNSECURED 06/20 2.75 | 0.015% | 67.602% |
| 1334 | UNUM GROUP | 0.015% | 67.617% |
| 1335 | EXPEDIA GROUP INC COMMON STOCK USD.001 | 0.015% | 67.633% |
| 1336 | CHINA UNICOM LT | 0.015% | 67.648% |
| 1337 | FIRST REPUBLIC BANK/CA COMMON STOCK USD.01 | 0.015% | 67.663% |
| 1338 | DELEK US HOLDINGS INC COMMON STOCK USD.01 | 0.015% | 67.678% |
| 1339 | EVEREST RE GROU | 0.015% | 67.694% |
| 1340 | DOUGLAS EMMETT INC REIT USD.01 | 0.015% | 67.709% |
| 1341 | CHINA PETROLEUM | 0.015% | 67.724% |
| 1342 | L'OREAL | 0.015% | 67.739% |
| 1343 | POLYONE CORP SR UNSECURED 03/23 5.25 | 0.015% | 67.754% |
| 1344 | AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01 | 0.015% | 67.770% |
| 1345 | MACERICH CO | 0.015% | 67.785% |
| 1346 | SALESFORCE.COM | 0.015% | 67.800% |
| 1347 | CREDIT ACCEPTAN | 0.015% | 67.815% |
| 1348 | BOSTON SCIENTIFIC CORP COMMON STOCK USD.01 | 0.015% | 67.830% |
| 1349 | DELL TECHNOLOGIES INC CL V TRACKING STK | 0.015% | 67.846% |
| 1350 | LIBERTY PROPERTY TRUST REIT USD.001 | 0.015% | 67.861% |
| 1351 | GALP ENERGIA | 0.015% | 67.876% |
| 1352 | CREE INC COMMON STOCK USD.00125 | 0.015% | 67.891% |
| 1353 | SESA STERLITE | 0.015% | 67.906% |
| 1354 | MITSUBISHI UFJ | 0.015% | 67.921% |
| 1355 | TERADYNE INC | 0.015% | 67.937% |
| 1356 | OLD REPUBLIC INTL CORP COMMON STOCK USD1.0 | 0.015% | 67.952% |
| 1357 | HDFC BANK LTD | 0.015% | 67.967% |
| 1358 | APTARGROUP INC COMMON STOCK USD.01 | 0.015% | 67.982% |
| 1359 | AAC TECHNOLOGIE | 0.015% | 67.997% |
| 1360 | SONOCO PRODUCTS | 0.015% | 68.012% |
| 1361 | EQUIFAX INC | 0.015% | 68.027% |
| 1362 | JUNIPER NETWORK | 0.015% | 68.042% |
| 1363 | KION GROUP AG | 0.015% | 68.057% |
| 1364 | CATCHER TECHNOL | 0.015% | 68.072% |
| 1365 | GAS NATURAL SDG | 0.015% | 68.087% |
| 1366 | CHINA RESOURCES | 0.015% | 68.102% |
| 1367 | COLGATE-PALMOLI | 0.015% | 68.117% |
| 1368 | CANACCORD FINAN | 0.015% | 68.133% |
| 1369 | HEIDELBERGCEMEN | 0.015% | 68.148% |
| 1370 | FUBON FINANCIAL | 0.015% | 68.163% |
| 1371 | AALBERTS INDUST | 0.015% | 68.178% |
| 1372 | SYNNEX CORP COMMON STOCK USD.001 | 0.015% | 68.193% |
| 1373 | WESTLAKE CHEMICAL CORP COMMON STOCK USD.01 | 0.015% | 68.207% |
| 1374 | DEXUS PROPERTY | 0.015% | 68.222% |
| 1375 | SHINHAN FINANCI | 0.015% | 68.237% |
| 1376 | SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01 | 0.015% | 68.252% |
| 1377 | VALIDUS HOLDING | 0.015% | 68.267% |
| 1378 | GALAXY ENTERTAI | 0.015% | 68.282% |
| 1379 | WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125 | 0.015% | 68.297% |
| 1380 | WOLSELEY PLC | 0.015% | 68.312% |
| 1381 | INTERTEK TESTIN | 0.015% | 68.327% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1382 | DUFY AG-REG | 0.015% | 68.342% |
| 1383 | MITEL NETWORKS | 0.015% | 68.356% |
| 1384 | MURATA MFG CO | 0.015% | 68.371% |
| 1385 | FUJIFILM HLDGS | 0.015% | 68.386% |
| 1386 | COOPER COS INC | 0.015% | 68.401% |
| 1387 | KIRIN HOLDINGS | 0.015% | 68.416% |
| 1388 | NASDAQ INC SR UNSECURED 06/24 4.25 | 0.015% | 68.430% |
| 1389 | GENERAL MILLS I | 0.015% | 68.445% |
| 1390 | MEDIOBANCA SPA | 0.015% | 68.460% |
| 1391 | CAMDEN PROPERTY | 0.015% | 68.475% |
| 1392 | COCA-COLA CO | 0.015% | 68.489% |
| 1393 | UNIPER SE | 0.015% | 68.504% |
| 1394 | FMG RESOURCES A | 0.015% | 68.519% |
| 1395 | MARATHON OIL CO | 0.015% | 68.534% |
| 1396 | TCF FINL CORP | 0.015% | 68.548% |
| 1397 | AMERICAN HOMES 4 RENT A REIT USD.01 | 0.015% | 68.563% |
| 1398 | SWISS LIFE HLDG | 0.015% | 68.578% |
| 1399 | LONGFOR PROPERT | 0.015% | 68.592% |
| 1400 | ERICSSON LM SR UNSECURED 05/22 4.125 | 0.015% | 68.607% |
| 1401 | CATALENT INC COMMON STOCK USD.01 | 0.015% | 68.622% |
| 1402 | TORAY INDS INC | 0.015% | 68.636% |
| 1403 | ATS AUTOMATION | 0.015% | 68.651% |
| 1404 | HARRIS CORPORATION SR UNSECURED 04/20 2.7 | 0.015% | 68.666% |
| 1405 | VOLKSWAGEN LEAS | 0.015% | 68.680% |
| 1406 | ARRIS INTERNATI | 0.015% | 68.695% |
| 1407 | AMEREN CORP SR UNSECURED 11/20 2.7 | 0.015% | 68.709% |
| 1408 | AMERICAN AIRLINES GROUP INC COMMON STOCK | 0.015% | 68.724% |
| 1409 | AON PLC | 0.015% | 68.739% |
| 1410 | ARCONIC INC COMMON STOCK | 0.015% | 68.753% |
| 1411 | MOLINA HEALTHCARE INC COMMON STOCK USD.001 | 0.015% | 68.768% |
| 1412 | CIMAREX ENERGY CO COMMON STOCK USD.01 | 0.015% | 68.782% |
| 1413 | RANDSTAD HOLDIN | 0.015% | 68.797% |
| 1414 | VIPSHOP HOLDINGS LTD ADR ADR USD.0001 | 0.015% | 68.812% |
| 1415 | KIMBERLY-CLARK | 0.015% | 68.826% |
| 1416 | BK NED GEMEENTE | 0.015% | 68.841% |
| 1417 | OLIN CORP | 0.014% | 68.855% |
| 1418 | CINTAS CORP | 0.014% | 68.870% |
| 1419 | WW GRAINGER INC | 0.014% | 68.884% |
| 1420 | JAZZ PHARMACEUT | 0.014% | 68.898% |
| 1421 | GRAND CANYON EDUCATION INC COMMON STOCK USD.01 | 0.014% | 68.913% |
| 1422 | ROYAL DUTCH SH- | 0.014% | 68.927% |
| 1423 | COCA COLA HBC A | 0.014% | 68.942% |
| 1424 | TOSOH CORP | 0.014% | 68.956% |
| 1425 | WILLIAMS-SONOMA | 0.014% | 68.971% |
| 1426 | OMV AG | 0.014% | 68.985% |
| 1427 | DIAMONDBACK ENERGY INC COMMON STOCK USD.01 | 0.014% | 69.000% |
| 1428 | LOUISIANA PACIFIC CORP COMMON STOCK USD1.0 | 0.014% | 69.014% |
| 1429 | CERNER CORP | 0.014% | 69.029% |
| 1430 | FLOWSERVE CORP COMMON STOCK USD1.25 | 0.014% | 69.043% |
| 1431 | HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5 | 0.014% | 69.057% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1432 | GN STORE NORD | 0.014% | 69.072% |
| 1433 | PRIMERICA INC COMMON STOCK | 0.014% | 69.086% |
| 1434 | AEGON N.V. | 0.014% | 69.100% |
| 1435 | EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176 | 0.014% | 69.115% |
| 1436 | CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0 | 0.014% | 69.129% |
| 1437 | GROWTHPOINT PRO | 0.014% | 69.144% |
| 1438 | IMPERIAL TOBACC | 0.014% | 69.158% |
| 1439 | MORGAN STANLEY SR UNSECURED 04/24 3.875 | 0.014% | 69.172% |
| 1440 | MIRVAC GROUP RE | 0.014% | 69.187% |
| 1441 | BCO BRADESCO.PR | 0.014% | 69.201% |
| 1442 | ROPER TECHNOLOGIES INC COMMON STOCK USD.01 | 0.014% | 69.215% |
| 1443 | ONEOK INC | 0.014% | 69.230% |
| 1444 | DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95 | 0.014% | 69.244% |
| 1445 | AMER ELEC POWER | 0.014% | 69.258% |
| 1446 | ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01 | 0.014% | 69.272% |
| 1447 | LAZARD LTD CL A COMMON STOCK USD.01 | 0.014% | 69.287% |
| 1448 | RECKITT BENCKIS | 0.014% | 69.301% |
| 1449 | CASCADES INC | 0.014% | 69.315% |
| 1450 | CENOVUS ENERGY INC SR UNSECURED 08/22 3 | 0.014% | 69.329% |
| 1451 | SKAND ENSKILDA | 0.014% | 69.344% |
| 1452 | EQUITY LIFESTYLE PROPERTIES REIT USD.01 | 0.014% | 69.358% |
| 1453 | VESTAS WIND SYS | 0.014% | 69.372% |
| 1454 | AJINOMOTO CO IN | 0.014% | 69.386% |
| 1455 | SLM CORP COMMON STOCK USD.2 | 0.014% | 69.400% |
| 1456 | ADVANCE AUTO PARTS INC COMMON STOCK USD.0001 | 0.014% | 69.415% |
| 1457 | PURE INDUSTRIAL | 0.014% | 69.429% |
| 1458 | KOMMUNEKREDIT | 0.014% | 69.443% |
| 1459 | ROYAL BANK OF CANADA DEPOSIT NOTE 03/21 2.03 | 0.014% | 69.457% |
| 1460 | SPIRAX-SARCO EN | 0.014% | 69.471% |
| 1461 | NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6 | 0.014% | 69.485% |
| 1462 | L BRANDS INC COMPANY GUAR 02/22 5.625 | 0.014% | 69.499% |
| 1463 | EMCOR GROUP INC COMMON STOCK USD.01 | 0.014% | 69.514% |
| 1464 | MURPHY OIL CORP | 0.014% | 69.528% |
| 1465 | SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375 | 0.014% | 69.542% |
| 1466 | HOME CAP GRP IN | 0.014% | 69.556% |
| 1467 | KEYSIGHT TECHNOLOGIES IN COMMON STOCK | 0.014% | 69.570% |
| 1468 | CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01 | 0.014% | 69.584% |
| 1469 | BPCE | 0.014% | 69.598% |
| 1470 | ABN AMRO GROUP | 0.014% | 69.612% |
| 1471 | TOYOTA TSUSHO C | 0.014% | 69.626% |
| 1472 | SUMITOMO MITSUI | 0.014% | 69.640% |
| 1473 | NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1 | 0.014% | 69.654% |
| 1474 | HEALTHCARE TRUST OF AME CL A REIT USD.01 | 0.014% | 69.668% |
| 1475 | HARLEY DAVIDSON | 0.014% | 69.682% |
| 1476 | CDN UTILS LTD N | 0.014% | 69.696% |
| 1477 | SKF AB - B SHAR | 0.014% | 69.710% |
| 1478 | PTT EXP&PROD-FG | 0.014% | 69.724% |
| 1479 | NEWELL BRANDS INC COMMON STOCK USD1.0 | 0.014% | 69.738% |
| 1480 | BARCLAYS PLC 1. | 0.014% | 69.752% |
| 1481 | REALOGY HOLDINGS CORP COMMON STOCK USD.01 | 0.014% | 69.766% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1482 | COMINAR REAL ES | 0.014% | 69.780% |
| 1483 | LOGMEIN INC COMMON STOCK USD.01 | 0.014% | 69.794% |
| 1484 | RENAISSANCE RE | 0.014% | 69.808% |
| 1485 | DIRECT LINE INS | 0.014% | 69.822% |
| 1486 | RAIFFEISEN BANK | 0.014% | 69.836% |
| 1487 | SUMITOMO MITSUI | 0.014% | 69.850% |
| 1488 | AMDOCS LTD COMMON STOCK GBP.0001 | 0.014% | 69.864% |
| 1489 | CUBESMART REIT USD.01 | 0.014% | 69.878% |
| 1490 | BUNGE LTD COMMON STOCK USD.01 | 0.014% | 69.892% |
| 1491 | WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15 | 0.014% | 69.905% |
| 1492 | FORTIVE CORP COMMON STOCK USD.01 | 0.014% | 69.919% |
| 1493 | KELLOGG CO 4% 1 | 0.014% | 69.933% |
| 1494 | JAPAN REAL ESTA | 0.014% | 69.947% |
| 1495 | SHIMAO PROPERTY | 0.014% | 69.961% |
| 1496 | MARUBENI CORP | 0.014% | 69.975% |
| 1497 | FUJI HEAVY INDS | 0.014% | 69.989% |
| 1498 | DAIWA HOUSE IND | 0.014% | 70.002% |
| 1499 | EAST WEST BANCORP INC COMMON STOCK USD.001 | 0.014% | 70.016% |
| 1500 | MICROCHIP TECHN | 0.014% | 70.030% |
| 1501 | INNERGEX RENEWA | 0.014% | 70.044% |
| 1502 | PRAIRIESKY ROYA | 0.014% | 70.057% |
| 1503 | GE CAPITAL EURO | 0.014% | 70.071% |
| 1504 | TREVALI MINING | 0.014% | 70.085% |
| 1505 | ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5 | 0.014% | 70.099% |
| 1506 | DOREL INDS INC | 0.014% | 70.112% |
| 1507 | REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01 | 0.014% | 70.126% |
| 1508 | BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01 | 0.014% | 70.140% |
| 1509 | MERLIN PROPERTI | 0.014% | 70.153% |
| 1510 | BAYTEX ENERGY CORP COMMON STOCK | 0.014% | 70.167% |
| 1511 | SKECHERS USA INC CL A COMMON STOCK USD.001 | 0.014% | 70.181% |
| 1512 | PULTEGROUP INC COMPANY GUAR 03/21 4.25 | 0.014% | 70.195% |
| 1513 | DEUTSCHE BOERSE | 0.014% | 70.208% |
| 1514 | LEIDOS HOLDINGS INC COMMON STOCK USD.0001 | 0.014% | 70.222% |
| 1515 | PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01 | 0.014% | 70.236% |
| 1516 | CA INC 3.6% 01A | 0.014% | 70.249% |
| 1517 | WELLCARE HEALTH PLANS INC COMMON STOCK USD.01 | 0.014% | 70.263% |
| 1518 | SAINSBURY (J) P | 0.014% | 70.277% |
| 1519 | BALOISE- HOLDIN | 0.014% | 70.290% |
| 1520 | FOOT LOCKER INC COMMON STOCK USD.01 | 0.014% | 70.304% |
| 1521 | FLUOR CORP COMMON STOCK USD.01 | 0.014% | 70.317% |
| 1522 | TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57 | 0.014% | 70.331% |
| 1523 | GRAPHIC PACKAGING INTERN COMPANY GUAR 04/21 4.75 | 0.014% | 70.345% |
| 1524 | CINEMARK HOLDINGS INC COMMON STOCK USD.001 | 0.014% | 70.358% |
| 1525 | GRANITE REAL ES | 0.014% | 70.372% |
| 1526 | ERICSSON LM-B S | 0.014% | 70.385% |
| 1527 | ZIONS BANCORP | 0.014% | 70.399% |
| 1528 | DELPHI AUTOMOTI | 0.014% | 70.413% |
| 1529 | TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8 | 0.014% | 70.426% |
| 1530 | PACWEST BANCORP COMMON STOCK | 0.014% | 70.440% |
| 1531 | COLUMBIA SPORTSWEAR CO COMMON STOCK | 0.014% | 70.453% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1532 | JANUS CAPITAL G | 0.014% | 70.467% |
| 1533 | MORGAN STANLEY SR UNSECURED 08/21 3.125 | 0.014% | 70.480% |
| 1534 | LEGGETT + PLATT INC COMMON STOCK USD.01 | 0.014% | 70.494% |
| 1535 | IAC/INTERACTIVECORP COMMON STOCK USD.001 | 0.014% | 70.507% |
| 1536 | KAPSTONE PAPER | 0.013% | 70.521% |
| 1537 | A.P. MOLLER-MAE | 0.013% | 70.534% |
| 1538 | ORIGIN ENERGY L | 0.013% | 70.548% |
| 1539 | JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35 | 0.013% | 70.561% |
| 1540 | HP ENTERPRISE CO SR UNSECURED 10/25 4.9 | 0.013% | 70.575% |
| 1541 | ENAGAS | 0.013% | 70.588% |
| 1542 | MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5 | 0.013% | 70.601% |
| 1543 | DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9 | 0.013% | 70.615% |
| 1544 | VENTURE CORP | 0.013% | 70.628% |
| 1545 | PEABODY ENERGY CORP COMMON STOCK | 0.013% | 70.642% |
| 1546 | ASSURANT INC COMMON STOCK USD.01 | 0.013% | 70.655% |
| 1547 | SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65 | 0.013% | 70.668% |
| 1548 | PHOENIX GROUP H | 0.013% | 70.682% |
| 1549 | DREAM GLOBAL RE | 0.013% | 70.695% |
| 1550 | mitsui chemical | 0.013% | 70.708% |
| 1551 | STELLA JONES IN | 0.013% | 70.722% |
| 1552 | HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01 | 0.013% | 70.735% |
| 1553 | GALAPAGOS NV | 0.013% | 70.748% |
| 1554 | PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001 | 0.013% | 70.762% |
| 1555 | AGILENT TECHNOL | 0.013% | 70.775% |
| 1556 | WHITING PETROLEUM CORP COMMON STOCK USD.001 | 0.013% | 70.788% |
| 1557 | BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125 | 0.013% | 70.802% |
| 1558 | MEGGITT | 0.013% | 70.815% |
| 1559 | GPT GROUP | 0.013% | 70.828% |
| 1560 | MARVELL TECH GR | 0.013% | 70.841% |
| 1561 | AMPHENOL CORP | 0.013% | 70.855% |
| 1562 | WINTRUST FINANCIAL CORP COMMON STOCK | 0.013% | 70.868% |
| 1563 | CTrip.COM INTERNATIONAL ADR ADR USD.01 | 0.013% | 70.881% |
| 1564 | WILLIAMS COS INC SR UNSECURED 09/21 7.875 | 0.013% | 70.894% |
| 1565 | FREEHOLD ROYALT | 0.013% | 70.908% |
| 1566 | JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5 | 0.013% | 70.921% |
| 1567 | GENESEE + WYOMING INC CL A COMMON STOCK USD.01 | 0.013% | 70.934% |
| 1568 | ITOCHU CORP | 0.013% | 70.947% |
| 1569 | BROWN + BROWN INC SR UNSECURED 09/24 4.2 | 0.013% | 70.961% |
| 1570 | KIMCO REALTY | 0.013% | 70.974% |
| 1571 | LAB CORP OF AME | 0.013% | 70.987% |
| 1572 | BEMIS COMPANY COMMON STOCK USD.1 | 0.013% | 71.000% |
| 1573 | HELVETIA HOLDIN | 0.013% | 71.013% |
| 1574 | CHRISTIAN HANSE | 0.013% | 71.027% |
| 1575 | SWATCH GROUP | 0.013% | 71.040% |
| 1576 | MOsaic CO SR UNSECURED 11/23 4.25 | 0.013% | 71.053% |
| 1577 | SHERWIN WILLIAMS CO SR UNSECURED 06/22 2.75 | 0.013% | 71.066% |
| 1578 | INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2 | 0.013% | 71.079% |
| 1579 | SEKISUI CHEMICA | 0.013% | 71.093% |
| 1580 | VEREIT INC REIT USD.01 | 0.013% | 71.106% |
| 1581 | REDEFINE PROPER | 0.013% | 71.119% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1582 | GRUBHUB INC COMMON STOCK USD.0001 | 0.013% | 71.132% |
| 1583 | ON ASSIGNMENT INC COMMON STOCK USD.01 | 0.013% | 71.145% |
| 1584 | IBM CORP SR UNSECURED 02/24 3.625 | 0.013% | 71.158% |
| 1585 | SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5 | 0.013% | 71.172% |
| 1586 | SANTANDER UK PLC SR UNSECURED 03/24 4 | 0.013% | 71.185% |
| 1587 | SVENSKA CELLULO | 0.013% | 71.198% |
| 1588 | BHP BILLITON PL | 0.013% | 71.211% |
| 1589 | GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4 | 0.013% | 71.224% |
| 1590 | SINGAPORE AIRLI | 0.013% | 71.237% |
| 1591 | CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875 | 0.013% | 71.250% |
| 1592 | HYUNDAI MOBIS | 0.013% | 71.263% |
| 1593 | HD SUPPLY HOLDINGS INC COMMON STOCK USD.01 | 0.013% | 71.277% |
| 1594 | ENSIGN ENERGY S | 0.013% | 71.290% |
| 1595 | NOKIAN RENKAAT | 0.013% | 71.303% |
| 1596 | NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01 | 0.013% | 71.316% |
| 1597 | ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85 | 0.013% | 71.329% |
| 1598 | DEXIA CREDIT LO | 0.013% | 71.342% |
| 1599 | FIRST CITIZENS BCSS CL A COMMON STOCK USD1.0 | 0.013% | 71.355% |
| 1600 | MORNEAU SHEPELL | 0.013% | 71.368% |
| 1601 | ISUZU MOTORS | 0.013% | 71.381% |
| 1602 | MASTERCARD INC SR UNSECURED 04/24 3.375 | 0.013% | 71.394% |
| 1603 | ASTELLAS PHARMA | 0.013% | 71.407% |
| 1604 | LOEWS CORP SR UNSECURED 04/26 3.75 | 0.013% | 71.420% |
| 1605 | ASSURANT INC | 0.013% | 71.433% |
| 1606 | VF CORP SR UNSECURED 09/21 3.5 | 0.013% | 71.446% |
| 1607 | BROWN + BROWN INC COMMON STOCK USD.1 | 0.013% | 71.460% |
| 1608 | MARKEL CORPORATION SR UNSECURED 06/21 5.35 | 0.013% | 71.473% |
| 1609 | BARLOWORLD LTD | 0.013% | 71.486% |
| 1610 | GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25 | 0.013% | 71.499% |
| 1611 | AMGEN INC SR UNSECURED 05/24 3.625 | 0.013% | 71.512% |
| 1612 | FLUGHAFEN ZUERI | 0.013% | 71.525% |
| 1613 | CYPRESS SEMICON | 0.013% | 71.538% |
| 1614 | TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01 | 0.013% | 71.551% |
| 1615 | UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125 | 0.013% | 71.564% |
| 1616 | EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0 | 0.013% | 71.577% |
| 1617 | SOMPO JAPAN NIP | 0.013% | 71.590% |
| 1618 | BAT INTL FINANC | 0.013% | 71.603% |
| 1619 | STATE STREET CORP SR UNSECURED 08/25 3.55 | 0.013% | 71.616% |
| 1620 | MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9 | 0.013% | 71.629% |
| 1621 | CENTENNIAL RESO | 0.013% | 71.642% |
| 1622 | DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95 | 0.013% | 71.655% |
| 1623 | ENTEGRIS INC COMMON STOCK USD.01 | 0.013% | 71.668% |
| 1624 | SWEDISH EXP CRE | 0.013% | 71.681% |
| 1625 | ROYAL GOLD INC | 0.013% | 71.694% |
| 1626 | MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85 | 0.013% | 71.707% |
| 1627 | DAI-ICHI LIFE | 0.013% | 71.719% |
| 1628 | ITC HOLDINGS CORP SR UNSECURED 06/24 3.65 | 0.013% | 71.732% |
| 1629 | GAP INC/THE SR UNSECURED 04/21 5.95 | 0.013% | 71.745% |
| 1630 | MEDTRONIC INC 3 | 0.013% | 71.758% |
| 1631 | HUDSON PACIFIC PROPERTIES IN REIT USD.01 | 0.013% | 71.771% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1632 | CTBC FINANCIAL | 0.013% | 71.784% |
| 1633 | CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7 | 0.013% | 71.797% |
| 1634 | AVNET INC | 0.013% | 71.810% |
| 1635 | AVNET INC SR UNSECURED 04/26 4.625 | 0.013% | 71.823% |
| 1636 | SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784 | 0.013% | 71.836% |
| 1637 | PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5 | 0.013% | 71.849% |
| 1638 | ACKERMANS & VAN | 0.013% | 71.862% |
| 1639 | MANITOBA PROVIN | 0.013% | 71.874% |
| 1640 | MCKESSON CORP SR UNSECURED 03/24 3.796 | 0.013% | 71.887% |
| 1641 | HUHTAMAKI OY | 0.013% | 71.900% |
| 1642 | JYSKE BANK A/S | 0.013% | 71.913% |
| 1643 | BANK OF AMERICA CORP SR UNSECURED 01/23 3.3 | 0.013% | 71.926% |
| 1644 | CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625 | 0.013% | 71.939% |
| 1645 | CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3 | 0.013% | 71.952% |
| 1646 | SUNTRUST BANK SR UNSECURED 05/23 2.75 | 0.013% | 71.965% |
| 1647 | KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95 | 0.013% | 71.978% |
| 1648 | INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65 | 0.013% | 71.991% |
| 1649 | HOME DEPOT INC SR UNSECURED 09/25 3.35 | 0.013% | 72.003% |
| 1650 | HSBC USA INC SR UNSECURED 06/24 3.5 | 0.013% | 72.016% |
| 1651 | TAPESTRY INC SR UNSECURED 04/25 4.25 | 0.013% | 72.029% |
| 1652 | NORBORD INC COMMON STOCK | 0.013% | 72.042% |
| 1653 | GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35 | 0.013% | 72.055% |
| 1654 | PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3 | 0.013% | 72.068% |
| 1655 | COCA COLA CO/THE SR UNSECURED 09/21 3.3 | 0.013% | 72.081% |
| 1656 | QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5 | 0.013% | 72.093% |
| 1657 | INVITATION HOMES INC REIT USD.01 | 0.013% | 72.106% |
| 1658 | CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75 | 0.013% | 72.119% |
| 1659 | UNUM GROUP | 0.013% | 72.132% |
| 1660 | VF CORP | 0.013% | 72.145% |
| 1661 | HELMERICH & PAY | 0.013% | 72.158% |
| 1662 | KINROSS GOLD CORP COMPANY GUAR 09/21 5.125 | 0.013% | 72.170% |
| 1663 | GILEAD SCIENCES INC SR UNSECURED 12/21 4.4 | 0.013% | 72.183% |
| 1664 | QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7 | 0.013% | 72.196% |
| 1665 | DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25 | 0.013% | 72.209% |
| 1666 | CHARLES RIVER LABORATORIES COMMON STOCK USD.01 | 0.013% | 72.222% |
| 1667 | DYCOM INDUSTRIE | 0.013% | 72.235% |
| 1668 | STATE STREET CORP SR UNSECURED 12/24 3.3 | 0.013% | 72.247% |
| 1669 | NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375 | 0.013% | 72.260% |
| 1670 | MOL HUNGARIAN O | 0.013% | 72.273% |
| 1671 | BALL CORP COMPANY GUAR 03/22 5 | 0.013% | 72.286% |
| 1672 | CELGENE CORP SR UNSECURED 05/24 3.625 | 0.013% | 72.298% |
| 1673 | BANK TOKYO-MIT | 0.013% | 72.311% |
| 1674 | DCT INDUSTRIAL TRUST INC REIT USD.01 | 0.013% | 72.324% |
| 1675 | ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3 | 0.013% | 72.337% |
| 1676 | TORCHMARK CORP COMMON STOCK USD1.0 | 0.013% | 72.349% |
| 1677 | CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5 | 0.013% | 72.362% |
| 1678 | T MOBILE USA INC COMPANY GUAR 04/22 4 | 0.013% | 72.375% |
| 1679 | BANKUNITED INC COMMON STOCK USD.01 | 0.013% | 72.388% |
| 1680 | AMERICAN INTL GROUP SR UNSECURED 07/25 3.75 | 0.013% | 72.400% |
| 1681 | ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15 | 0.013% | 72.413% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1682 | BEAM SUNTORY INC COMPANY GUAR 06/23 3.25 | 0.013% | 72.426% |
| 1683 | HANCOCK HOLDING | 0.013% | 72.439% |
| 1684 | CBS CORP CLASS B NON VOTING COMMON STOCK USD.001 | 0.013% | 72.451% |
| 1685 | ARCELORMITTAL SR UNSECURED 06/20 5.125 | 0.013% | 72.464% |
| 1686 | NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5 | 0.013% | 72.477% |
| 1687 | AETNA INC SR UNSECURED 11/24 3.5 | 0.013% | 72.490% |
| 1688 | INCITEC PIVOT | 0.013% | 72.502% |
| 1689 | ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8 | 0.013% | 72.515% |
| 1690 | BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375 | 0.013% | 72.528% |
| 1691 | AMKOR TECHNOLOG | 0.013% | 72.540% |
| 1692 | MONDI PLC | 0.013% | 72.553% |
| 1693 | ILG INC COMMON STOCK USD.01 | 0.013% | 72.566% |
| 1694 | BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3 | 0.013% | 72.579% |
| 1695 | ANTHEM INC | 0.013% | 72.591% |
| 1696 | VISA INC SR UNSECURED 12/25 3.15 | 0.013% | 72.604% |
| 1697 | EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043 | 0.013% | 72.617% |
| 1698 | BHARTI AIRTEL L | 0.013% | 72.629% |
| 1699 | AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5 | 0.013% | 72.642% |
| 1700 | KIRBY CORP | 0.013% | 72.655% |
| 1701 | HOME BANCSHARES INC COMMON STOCK USD.01 | 0.013% | 72.667% |
| 1702 | HCA HEALTHCARE INC COMMON STOCK USD.01 | 0.013% | 72.680% |
| 1703 | TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75 | 0.013% | 72.693% |
| 1704 | UNION PACIFIC CORP SR UNSECURED 04/23 2.75 | 0.013% | 72.705% |
| 1705 | ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5 | 0.013% | 72.718% |
| 1706 | KNIGHT THERAPEU | 0.013% | 72.731% |
| 1707 | PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25 | 0.013% | 72.743% |
| 1708 | DANA HOLDING CO | 0.013% | 72.756% |
| 1709 | E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8 | 0.013% | 72.768% |
| 1710 | QUALCOMM INC SR UNSECURED 05/25 3.45 | 0.013% | 72.781% |
| 1711 | BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3 | 0.013% | 72.794% |
| 1712 | NORDSTROM INC | 0.013% | 72.806% |
| 1713 | DARDEN RESTAURA | 0.013% | 72.819% |
| 1714 | TIME WARNER INC COMPANY GUAR 07/25 3.6 | 0.013% | 72.832% |
| 1715 | AETNA INC 4.125 | 0.013% | 72.844% |
| 1716 | CME GROUP INC SR UNSECURED 03/25 3 | 0.013% | 72.857% |
| 1717 | COMMSCOPE HOLDING CO INC COMMON STOCK USD.01 | 0.013% | 72.869% |
| 1718 | BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75 | 0.013% | 72.882% |
| 1719 | AMGEN INC SR UNSECURED 11/21 3.875 | 0.013% | 72.894% |
| 1720 | MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25 | 0.013% | 72.907% |
| 1721 | APARTMENT INVT + MGMT CO A REIT USD.01 | 0.013% | 72.920% |
| 1722 | OBAYASHI CORP | 0.013% | 72.932% |
| 1723 | CITIGROUP INC SR UNSECURED 04/25 3.3 | 0.013% | 72.945% |
| 1724 | COPART INC | 0.013% | 72.957% |
| 1725 | GENPACT LIMITED | 0.013% | 72.970% |
| 1726 | MURPHY USA INC COMMON STOCK | 0.013% | 72.982% |
| 1727 | BANK OF NY MELLON CORP SR UNSECURED 02/25 3 | 0.013% | 72.995% |
| 1728 | THE FOSCHINI GR | 0.013% | 73.008% |
| 1729 | PFIZER INC SR UNSECURED 12/26 3 | 0.013% | 73.020% |
| 1730 | STATOIL ASA COMPANY GUAR 01/23 2.45 | 0.013% | 73.033% |
| 1731 | LAGARDERE S.C.A | 0.013% | 73.045% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1732 | BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45 | 0.013% | 73.058% |
| 1733 | GEORGIA POWER CO SR UNSECURED 03/27 3.25 | 0.013% | 73.070% |
| 1734 | ACADIA HEALTHCARE CO INC COMMON STOCK USD.01 | 0.013% | 73.083% |
| 1735 | EXELON CORP SR UNSECURED 04/26 3.4 | 0.013% | 73.095% |
| 1736 | DREAM OFFICE RE | 0.012% | 73.108% |
| 1737 | EBAY INC SR UNSECURED 03/22 3.8 | 0.012% | 73.120% |
| 1738 | WR BERKLEY CORP | 0.012% | 73.133% |
| 1739 | DEUTSCHE BK AG | 0.012% | 73.145% |
| 1740 | FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664 | 0.012% | 73.158% |
| 1741 | FEDERATED INVES | 0.012% | 73.170% |
| 1742 | SYMANTEC CORP SR UNSECURED 09/20 4.2 | 0.012% | 73.183% |
| 1743 | FAMILYMART CO | 0.012% | 73.195% |
| 1744 | ESSENT GROUP LT | 0.012% | 73.207% |
| 1745 | SPECTRIS PLC | 0.012% | 73.220% |
| 1746 | HILLENBRAND INC COMMON STOCK | 0.012% | 73.232% |
| 1747 | VIACOM INC SR UNSECURED 12/21 3.875 | 0.012% | 73.245% |
| 1748 | CBOE GLOBAL MARKETS INC COMMON STOCK | 0.012% | 73.257% |
| 1749 | BARCLAYS PLC SR UNSECURED 03/25 3.65 | 0.012% | 73.270% |
| 1750 | MOSAIC CO | 0.012% | 73.282% |
| 1751 | TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8 | 0.012% | 73.295% |
| 1752 | CACI INTERNATIONAL INC CL A COMMON STOCK USD.1 | 0.012% | 73.307% |
| 1753 | SBI HOLDINGS IN | 0.012% | 73.320% |
| 1754 | ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01 | 0.012% | 73.332% |
| 1755 | INTUITIVE SURGICAL INC COMMON STOCK USD.001 | 0.012% | 73.344% |
| 1756 | TELEFLEX INC COMMON STOCK USD1.0 | 0.012% | 73.357% |
| 1757 | VICINITY CENTER | 0.012% | 73.369% |
| 1758 | MS&AD INSURANCE | 0.012% | 73.382% |
| 1759 | RADIAN GROUP INC SR UNSECURED 03/21 7 | 0.012% | 73.394% |
| 1760 | DISCOVERY HLDGS | 0.012% | 73.406% |
| 1761 | BURBERRY GROUP | 0.012% | 73.419% |
| 1762 | QEP RESOURCES INC SR UNSECURED 10/22 5.375 | 0.012% | 73.431% |
| 1763 | LOJAS RENNER SA | 0.012% | 73.443% |
| 1764 | BP CAPITAL MARKETS PLC COMPANY GUAR 01/27 3.017 | 0.012% | 73.456% |
| 1765 | BOEING CO SR UNSECURED 03/25 2.5 | 0.012% | 73.468% |
| 1766 | AUTODESK INC SR UNSECURED 06/20 3.125 | 0.012% | 73.480% |
| 1767 | NETAPP INC SR UNSECURED 06/21 3.375 | 0.012% | 73.493% |
| 1768 | ALABAMA POWER CO SR UNSECURED 04/25 2.8 | 0.012% | 73.505% |
| 1769 | KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5 | 0.012% | 73.517% |
| 1770 | POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3 | 0.012% | 73.530% |
| 1771 | INCHCAPE PLC | 0.012% | 73.542% |
| 1772 | NAVIENT CORP COMMON STOCK USD.01 | 0.012% | 73.554% |
| 1773 | ROPER TECHNOLOG | 0.012% | 73.566% |
| 1774 | NSK | 0.012% | 73.579% |
| 1775 | WATSCO INC COMMON STOCK USD.5 | 0.012% | 73.591% |
| 1776 | CBS CORP COMPANY GUAR 03/22 3.375 | 0.012% | 73.603% |
| 1777 | LEGG MASON INC SR UNSECURED 07/19 2.7 | 0.012% | 73.615% |
| 1778 | FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3 | 0.012% | 73.628% |
| 1779 | WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45 | 0.012% | 73.640% |
| 1780 | JAPAN TOBACCO I | 0.012% | 73.652% |
| 1781 | VERIZON COMMUN | 0.012% | 73.664% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1782 | CASEYS GEN STOR | 0.012% | 73.677% |
| 1783 | NIPPON TEL&TEL | 0.012% | 73.689% |
| 1784 | SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75 | 0.012% | 73.701% |
| 1785 | ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45 | 0.012% | 73.713% |
| 1786 | UNUM GROUP SR UNSECURED 05/21 3 | 0.012% | 73.725% |
| 1787 | AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875 | 0.012% | 73.738% |
| 1788 | CIT GROUP INC SR UNSECURED 05/20 5.375 | 0.012% | 73.750% |
| 1789 | PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9 | 0.012% | 73.762% |
| 1790 | GEMALTO NV | 0.012% | 73.774% |
| 1791 | BAE SYSTEMS HLD | 0.012% | 73.786% |
| 1792 | DERWENT LONDON | 0.012% | 73.799% |
| 1793 | GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75 | 0.012% | 73.811% |
| 1794 | ASSURED GUARANT | 0.012% | 73.823% |
| 1795 | WHITBREAD PLC | 0.012% | 73.835% |
| 1796 | CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45 | 0.012% | 73.847% |
| 1797 | SANTANDER HLDG | 0.012% | 73.859% |
| 1798 | ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85 | 0.012% | 73.872% |
| 1799 | SHERWIN WILLIAM | 0.012% | 73.884% |
| 1800 | ING BANK NV SR UNSECURED 144A 03/21 2.75 | 0.012% | 73.896% |
| 1801 | SOUTH STATE CORP COMMON STOCK USD2.5 | 0.012% | 73.908% |
| 1802 | AXIS CAPITAL HO | 0.012% | 73.920% |
| 1803 | BRIXMOR PROPERTY GROUP INC REIT USD.01 | 0.012% | 73.932% |
| 1804 | SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625 | 0.012% | 73.945% |
| 1805 | CITIGROUP INC SR UNSECURED 03/21 2.7 | 0.012% | 73.957% |
| 1806 | ALARIS ROYALTY | 0.012% | 73.969% |
| 1807 | US BANCORP SR UNSECURED 01/22 2.625 | 0.012% | 73.981% |
| 1808 | QUALCOMM INC SR UNSECURED 05/22 3 | 0.012% | 73.993% |
| 1809 | BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45 | 0.012% | 74.005% |
| 1810 | Arch Capital Gr | 0.012% | 74.017% |
| 1811 | NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55 | 0.012% | 74.029% |
| 1812 | FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219 | 0.012% | 74.041% |
| 1813 | DEUTSCHE BANK AG SR UNSECURED 08/20 2.95 | 0.012% | 74.054% |
| 1814 | PARK HOTELS + RESORTS INC REIT USD.01 | 0.012% | 74.066% |
| 1815 | PANDORA A/S | 0.012% | 74.078% |
| 1816 | WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55 | 0.012% | 74.090% |
| 1817 | FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01 | 0.012% | 74.102% |
| 1818 | INTL CONS AIRLI | 0.012% | 74.114% |
| 1819 | TECHNIPFMC PLC SR UNSECURED 144A 10/22 3.45 | 0.012% | 74.126% |
| 1820 | TRACTOR SUPPLY | 0.012% | 74.138% |
| 1821 | PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01 | 0.012% | 74.150% |
| 1822 | AVIGILON CORP C | 0.012% | 74.162% |
| 1823 | SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875 | 0.012% | 74.174% |
| 1824 | MAXIM INTEGRATE | 0.012% | 74.186% |
| 1825 | HANG SENG BANK | 0.012% | 74.198% |
| 1826 | OC OERLIKON COR | 0.012% | 74.211% |
| 1827 | COPA HOLDINGS S | 0.012% | 74.223% |
| 1828 | PT UNITED TRACT | 0.012% | 74.235% |
| 1829 | CYRUSONE INC REIT USD.01 | 0.012% | 74.247% |
| 1830 | KAO CORP | 0.012% | 74.259% |
| 1831 | GENERAL MOTORS | 0.012% | 74.271% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1832 | TARGET CORP SR UNSECURED 04/26 2.5 | 0.012% | 74.283% |
| 1833 | HONG KONG EXCHA | 0.012% | 74.295% |
| 1834 | APPLIED MATERIALS INC SR UNSECURED 04/27 3.3 | 0.012% | 74.307% |
| 1835 | CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55 | 0.012% | 74.319% |
| 1836 | MIDDLEBY CORP COMMON STOCK USD.01 | 0.012% | 74.331% |
| 1837 | EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5 | 0.012% | 74.343% |
| 1838 | KLX INC COMMON STOCK USD.01 | 0.012% | 74.355% |
| 1839 | EPR PROPERTIES REIT USD.01 | 0.012% | 74.367% |
| 1840 | MOODY S CORP COMMON STOCK USD.01 | 0.012% | 74.379% |
| 1841 | JEAN COUTU GRP | 0.012% | 74.391% |
| 1842 | EXTENDED STAY AMERICA INC UNIT USD.01 | 0.012% | 74.403% |
| 1843 | MARRIOTT VACATIONS WORLD COMMON STOCK USD.01 | 0.012% | 74.415% |
| 1844 | CONSTELLATION B | 0.012% | 74.427% |
| 1845 | AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3 | 0.012% | 74.439% |
| 1846 | GENTING BHD | 0.012% | 74.450% |
| 1847 | NVIDIA CORP | 0.012% | 74.462% |
| 1848 | ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5 | 0.012% | 74.474% |
| 1849 | ITT INC COMMON STOCK USD1.0 | 0.012% | 74.486% |
| 1850 | CNA FINANCIAL CORP SR UNSECURED 08/21 5.75 | 0.012% | 74.498% |
| 1851 | PLAINS ALL AMER | 0.012% | 74.510% |
| 1852 | INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125 | 0.012% | 74.522% |
| 1853 | FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25 | 0.012% | 74.534% |
| 1854 | BP CAPITAL MARK | 0.012% | 74.546% |
| 1855 | CONSOLIDATED EDISON INC SR UNSECURED 05/21 2 | 0.012% | 74.558% |
| 1856 | POSCO | 0.012% | 74.569% |
| 1857 | TRUWORTHS INTER | 0.012% | 74.581% |
| 1858 | SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058 | 0.012% | 74.593% |
| 1859 | EMC CORP(MASS) | 0.012% | 74.605% |
| 1860 | INTERDIGITAL IN | 0.012% | 74.617% |
| 1861 | CHINA UNICOM | 0.012% | 74.629% |
| 1862 | CHOICE HOTELS INTL INC COMPANY GUAR 07/22 5.75 | 0.012% | 74.641% |
| 1863 | TOKYO ELECTRON | 0.012% | 74.653% |
| 1864 | ANGLOGOLD ASHANTI SPON ADR ADR | 0.012% | 74.664% |
| 1865 | NU SKIN ENTERPR | 0.012% | 74.676% |
| 1866 | NORTH WEST CO I | 0.012% | 74.688% |
| 1867 | PROSPERITY BANCSHARES INC COMMON STOCK USD1.0 | 0.012% | 74.700% |
| 1868 | TULLOW OIL PLC | 0.012% | 74.712% |
| 1869 | REXNORD CORP COMMON STOCK USD.01 | 0.012% | 74.723% |
| 1870 | H.B. FULLER CO. COMMON STOCK USD1.0 | 0.012% | 74.735% |
| 1871 | CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7 | 0.012% | 74.747% |
| 1872 | WOOD GROUP (JOH | 0.012% | 74.759% |
| 1873 | STORE CAPITAL CORP REIT USD.01 | 0.012% | 74.771% |
| 1874 | FURUKAWA ELECTR | 0.012% | 74.782% |
| 1875 | TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875 | 0.012% | 74.794% |
| 1876 | LARSEN & TOUBRO | 0.012% | 74.806% |
| 1877 | VOYA FINANCIAL INC COMMON STOCK USD.01 | 0.012% | 74.818% |
| 1878 | MEDICAL PROPERTIES TRUST INC REIT USD.001 | 0.012% | 74.829% |
| 1879 | IMPERIAL HOLDIN | 0.012% | 74.841% |
| 1880 | WELLS FARGO & C | 0.012% | 74.853% |
| 1881 | ALLEGHANY CORP COMMON STOCK USD1.0 | 0.012% | 74.865% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1882 | TEIJIN | 0.012% | 74.877% |
| 1883 | SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7 | 0.012% | 74.888% |
| 1884 | FIRSTCASH INC COMMON STOCK USD.01 | 0.012% | 74.900% |
| 1885 | BNP PARIBAS | 0.012% | 74.912% |
| 1886 | FOREST CITY REALTY TRUST A REIT USD.01 | 0.012% | 74.924% |
| 1887 | CBS CORP COMPANY GUAR 01/27 2.9 | 0.012% | 74.935% |
| 1888 | TOKYU FUDOSAN H | 0.012% | 74.947% |
| 1889 | ADVANCED SEMICO | 0.012% | 74.959% |
| 1890 | YUM BRANDS INC COMMON STOCK | 0.012% | 74.970% |
| 1891 | HCL TECHNOLOGIE | 0.012% | 74.982% |
| 1892 | SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0 | 0.012% | 74.994% |
| 1893 | CRANE CO | 0.012% | 75.006% |
| 1894 | BEAZLEY PLC | 0.012% | 75.017% |
| 1895 | INTL BUSINESS M | 0.012% | 75.029% |
| 1896 | DELUXE CORP | 0.012% | 75.041% |
| 1897 | WILLIAM DEMANT | 0.012% | 75.052% |
| 1898 | WILLIAM HILL PL | 0.012% | 75.064% |
| 1899 | ASHLAND GLOBAL HOLDINGS INC COMMON STOCK | 0.012% | 75.076% |
| 1900 | YES BANK LTD | 0.012% | 75.087% |
| 1901 | DAIWA SECURITIE | 0.012% | 75.099% |
| 1902 | SYSCO CORP COMMON STOCK USD1.0 | 0.012% | 75.111% |
| 1903 | IPG PHOTONICS C | 0.012% | 75.122% |
| 1904 | TELE2 AB-B SHS | 0.012% | 75.134% |
| 1905 | ANHUI CONCH CEM | 0.012% | 75.145% |
| 1906 | WESTSHORE TERMI | 0.012% | 75.157% |
| 1907 | ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75 | 0.012% | 75.169% |
| 1908 | AMERCO COMMON STOCK USD.25 | 0.012% | 75.180% |
| 1909 | CBS CORP COMPANY GUAR 01/25 3.5 | 0.012% | 75.192% |
| 1910 | CHIMEI INNOLUX | 0.012% | 75.203% |
| 1911 | XILINX INC | 0.012% | 75.215% |
| 1912 | EAST JAPAN RAIL | 0.012% | 75.226% |
| 1913 | ST JAMES PLACE | 0.012% | 75.238% |
| 1914 | CAIXABANK | 0.012% | 75.250% |
| 1915 | LENOVO GROUP LT | 0.012% | 75.261% |
| 1916 | BARCLAYS ADR-EA | 0.012% | 75.273% |
| 1917 | SANDVIK AB | 0.012% | 75.284% |
| 1918 | GS HOLDINGS COR | 0.012% | 75.296% |
| 1919 | SANDERSON FARMS INC COMMON STOCK USD1.0 | 0.012% | 75.307% |
| 1920 | FISERV INC COMMON STOCK USD.01 | 0.012% | 75.319% |
| 1921 | ISHIKAWAJIMA HA | 0.012% | 75.330% |
| 1922 | KERRY GROUP PLC | 0.012% | 75.342% |
| 1923 | TATA MOTORS LTD | 0.012% | 75.353% |
| 1924 | EXPEDITORS INTL WASH INC COMMON STOCK USD.01 | 0.012% | 75.365% |
| 1925 | CARDINAL HEALTH INC SR UNSECURED 12/20 4.625 | 0.012% | 75.376% |
| 1926 | ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 04/20 5.625 | 0.012% | 75.388% |
| 1927 | SEMICONDUCTOR M | 0.012% | 75.400% |
| 1928 | MADISON SQUARE GARDEN CO A COMMON STOCK USD.01 | 0.011% | 75.411% |
| 1929 | WEBSTER FINANCIAL CORP COMMON STOCK USD.01 | 0.011% | 75.422% |
| 1930 | HOSPITALITY PROPERTIES TRUST REIT USD.01 | 0.011% | 75.434% |
| 1931 | BOK FINANCIAL CORPORATION COMMON STOCK USD.00006 | 0.011% | 75.445% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1932 | UNITED URBAN IN | 0.011% | 75.457% |
| 1933 | HUBBELL INC COMMON STOCK USD.01 | 0.011% | 75.468% |
| 1934 | UNI-SELECT INC | 0.011% | 75.480% |
| 1935 | DOMINION ENERGY INC SR UNSECURED 03/21 4.45 | 0.011% | 75.491% |
| 1936 | US BANK NA/CINC | 0.011% | 75.503% |
| 1937 | GROUP 4 SECURIC | 0.011% | 75.514% |
| 1938 | KB FINANCIAL GR | 0.011% | 75.525% |
| 1939 | IVANHOE MINES L | 0.011% | 75.537% |
| 1940 | ERSTE GROUP BAN | 0.011% | 75.548% |
| 1941 | ARTIS REAL ESTA | 0.011% | 75.560% |
| 1942 | CHINA SHENHUA E | 0.011% | 75.571% |
| 1943 | ST NRTH RHINE-W | 0.011% | 75.582% |
| 1944 | MAPFRE SA | 0.011% | 75.594% |
| 1945 | CORNING INC SR UNSECURED 08/20 4.25 | 0.011% | 75.605% |
| 1946 | BEACON ROOFING SUPPLY INC COMMON STOCK USD.01 | 0.011% | 75.616% |
| 1947 | SLEEP COUNTRY C | 0.011% | 75.628% |
| 1948 | FNB CORP COMMON STOCK USD.01 | 0.011% | 75.639% |
| 1949 | HANA FINANCIAL | 0.011% | 75.650% |
| 1950 | HKT TRUST | 0.011% | 75.662% |
| 1951 | LIVANOVA PLC | 0.011% | 75.673% |
| 1952 | HIGHWOODS PROPE | 0.011% | 75.684% |
| 1953 | TATA CONSULTANC | 0.011% | 75.696% |
| 1954 | CHEVRON CORP SR UNSECURED 05/21 2.1 | 0.011% | 75.707% |
| 1955 | CHINA GOLD INTL | 0.011% | 75.718% |
| 1956 | CARPENTER TECHN | 0.011% | 75.730% |
| 1957 | IG GROUP HLDGS | 0.011% | 75.741% |
| 1958 | PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0 | 0.011% | 75.752% |
| 1959 | SHOPRITE HLDGS | 0.011% | 75.763% |
| 1960 | HEWLETT PACKARD | 0.011% | 75.775% |
| 1961 | CORELOGIC INC COMMON STOCK USD1.0 | 0.011% | 75.786% |
| 1962 | FILA KOREA LTD | 0.011% | 75.797% |
| 1963 | CNH INDUSTRIAL | 0.011% | 75.808% |
| 1964 | TD AMERITRADE HOLDING CORP COMMON STOCK USD.01 | 0.011% | 75.820% |
| 1965 | ALBEMARLE CORP | 0.011% | 75.831% |
| 1966 | APPLIED INDUSTRIAL TECH INC COMMON STOCK | 0.011% | 75.842% |
| 1967 | TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01 | 0.011% | 75.853% |
| 1968 | JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 3.625 | 0.011% | 75.864% |
| 1969 | DS SMITH PLC | 0.011% | 75.876% |
| 1970 | SAFRAN SA | 0.011% | 75.887% |
| 1971 | DONALDSON CO IN | 0.011% | 75.898% |
| 1972 | BANK HAPOLIM B | 0.011% | 75.909% |
| 1973 | SUMITOMO HEAVY | 0.011% | 75.920% |
| 1974 | UMPQUA HOLDINGS CORP COMMON STOCK | 0.011% | 75.931% |
| 1975 | TRANSOCEAN LTD | 0.011% | 75.943% |
| 1976 | PRUDENTIAL CORP | 0.011% | 75.954% |
| 1977 | KORN/FERRY INTERNATIONAL COMMON STOCK USD.01 | 0.011% | 75.965% |
| 1978 | ANSYS INC COMMON STOCK USD.01 | 0.011% | 75.976% |
| 1979 | ORICA LIMITED | 0.011% | 75.987% |
| 1980 | ITAU UNIBANCO H SPON PRF ADR ADR | 0.011% | 75.998% |
| 1981 | VONOVIA SE | 0.011% | 76.009% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1982 | RPM INTERNATIONAL INC COMMON STOCK USD.01 | 0.011% | 76.021% |
| 1983 | WOODWARD INC COMMON STOCK USD.00292 | 0.011% | 76.032% |
| 1984 | MATTEL INC SR UNSECURED 08/21 2.35 | 0.011% | 76.043% |
| 1985 | ALIGN TECHNOLOGY INC COMMON STOCK USD.0001 | 0.011% | 76.054% |
| 1986 | PATTERSON UTI ENERGY INC COMMON STOCK USD.01 | 0.011% | 76.065% |
| 1987 | FRAPORT AG | 0.011% | 76.076% |
| 1988 | EVERSOURCE ENERGY COMMON STOCK USD5.0 | 0.011% | 76.087% |
| 1989 | CALLON PETROLEUM CO COMMON STOCK USD.01 | 0.011% | 76.098% |
| 1990 | AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01 | 0.011% | 76.109% |
| 1991 | FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01 | 0.011% | 76.120% |
| 1992 | ORMAT TECHNOLOGIES INC COMMON STOCK USD.001 | 0.011% | 76.131% |
| 1993 | KINGBOARD CHEMI | 0.011% | 76.142% |
| 1994 | LIFE STORAGE INC REIT USD.01 | 0.011% | 76.154% |
| 1995 | IBM CORP | 0.011% | 76.165% |
| 1996 | BBA AVIATION | 0.011% | 76.176% |
| 1997 | CNH INDUSTRIAL | 0.011% | 76.187% |
| 1998 | CVS HEALTH CORP SR UNSECURED 07/20 2.8 | 0.011% | 76.198% |
| 1999 | KESKO | 0.011% | 76.209% |
| 2000 | IBERIABANK CORP | 0.011% | 76.220% |
| 2001 | DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75 | 0.011% | 76.231% |
| 2002 | ORIX JREIT INC | 0.011% | 76.241% |
| 2003 | CLEAN HARBOR IN | 0.011% | 76.252% |
| 2004 | SKYWEST INC COMMON STOCK | 0.011% | 76.263% |
| 2005 | HENRY SCHEIN CO | 0.011% | 76.274% |
| 2006 | BGC PARTNERS INC CL A COMMON STOCK USD.01 | 0.011% | 76.285% |
| 2007 | LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3 | 0.011% | 76.296% |
| 2008 | BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125 | 0.011% | 76.307% |
| 2009 | SAPPI | 0.011% | 76.318% |
| 2010 | POPULAR INC COMMON STOCK USD.01 | 0.011% | 76.329% |
| 2011 | DISCOVERY INC C COMMON STOCK USD.01 | 0.011% | 76.340% |
| 2012 | EQUITABLE GROUP | 0.011% | 76.351% |
| 2013 | LAMAR ADVERTISING CO A REIT USD.001 | 0.011% | 76.361% |
| 2014 | TARGA RESOURCES CORP COMMON STOCK USD.001 | 0.011% | 76.372% |
| 2015 | EAGLE MATERIALS | 0.011% | 76.383% |
| 2016 | SAP AG | 0.011% | 76.394% |
| 2017 | CALFRAC WELL SE | 0.011% | 76.405% |
| 2018 | CNX RESOURCES CORP COMMON STOCK USD.01 | 0.011% | 76.416% |
| 2019 | FIBRA UNO ADMIN | 0.011% | 76.427% |
| 2020 | BIO TECHNE CORP COMMON STOCK USD.01 | 0.011% | 76.437% |
| 2021 | FASTENAL | 0.011% | 76.448% |
| 2022 | AMER SPORTS OYJ | 0.011% | 76.459% |
| 2023 | ASSA ABLOY AB | 0.011% | 76.470% |
| 2024 | RIO TINTO PLC | 0.011% | 76.481% |
| 2025 | INDIABULLS HOUS | 0.011% | 76.492% |
| 2026 | CONDUENT INC COMMON STOCK USD.01 | 0.011% | 76.502% |
| 2027 | UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125 | 0.011% | 76.513% |
| 2028 | VISTRA ENERGY CORP COMMON STOCK | 0.011% | 76.524% |
| 2029 | ALSTOM | 0.011% | 76.535% |
| 2030 | CARLSBERG | 0.011% | 76.546% |
| 2031 | SEMPRA ENERGY COMMON STOCK | 0.011% | 76.556% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2032 | CIRRUS LOGIC IN | 0.011% | 76.567% |
| 2033 | BCO BRADESCO SA | 0.011% | 76.578% |
| 2034 | HAEMONETICS COR | 0.011% | 76.589% |
| 2035 | OMEGA HEALTHCARE INVESTORS REIT USD.1 | 0.011% | 76.599% |
| 2036 | ESTEE LAUDER CO | 0.011% | 76.610% |
| 2037 | KINAXIS INC | 0.011% | 76.621% |
| 2038 | CH ROBINSON WOR | 0.011% | 76.632% |
| 2039 | BARNES GROUP INC COMMON STOCK USD.01 | 0.011% | 76.642% |
| 2040 | JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0 | 0.011% | 76.653% |
| 2041 | SUNNY OPTICAL T | 0.011% | 76.664% |
| 2042 | CARTER S INC COMMON STOCK USD.01 | 0.011% | 76.674% |
| 2043 | ALTUS GROUP LTD | 0.011% | 76.685% |
| 2044 | EMPRESA BRASILE | 0.011% | 76.696% |
| 2045 | INNOGY SE | 0.011% | 76.707% |
| 2046 | ALACER GOLD COR | 0.011% | 76.717% |
| 2047 | TERADATA CORP COMMON STOCK USD.01 | 0.011% | 76.728% |
| 2048 | COLFAX CORP | 0.011% | 76.739% |
| 2049 | KURARAY CO | 0.011% | 76.749% |
| 2050 | WINPAK LTD | 0.011% | 76.760% |
| 2051 | FMC CORP | 0.011% | 76.771% |
| 2052 | SUZANO PAPEL E | 0.011% | 76.781% |
| 2053 | PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646 | 0.011% | 76.792% |
| 2054 | ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5 | 0.011% | 76.803% |
| 2055 | HONDA MOTOR CO LTD SPONS ADR ADR | 0.011% | 76.813% |
| 2056 | CHINA COMMUNICA | 0.011% | 76.824% |
| 2057 | NOVOZYMES A/S | 0.011% | 76.835% |
| 2058 | OSRAM LICHT AG | 0.011% | 76.845% |
| 2059 | CENTRICA PLC | 0.011% | 76.856% |
| 2060 | NIPPON PROLOGIS | 0.011% | 76.867% |
| 2061 | KEMPER CORP COMMON STOCK USD.1 | 0.011% | 76.877% |
| 2062 | AMERICAN CAMPUS COMMUNITIES REIT USD.01 | 0.011% | 76.888% |
| 2063 | RALPH LAUREN CORP COMMON STOCK USD.01 | 0.011% | 76.898% |
| 2064 | HAWAIIAN HOLDINGS INC COMMON STOCK USD.01 | 0.011% | 76.909% |
| 2065 | JAPAN RETAIL FU | 0.011% | 76.920% |
| 2066 | PINNACLE FOODS INC COMMON STOCK USD.01 | 0.011% | 76.930% |
| 2067 | SEB SA | 0.011% | 76.941% |
| 2068 | BARRY CALLEBAUT | 0.011% | 76.951% |
| 2069 | CITRIX SYSTEMS | 0.011% | 76.962% |
| 2070 | POLARISIndustr | 0.011% | 76.972% |
| 2071 | ENGHOUSE SYSTEM | 0.011% | 76.983% |
| 2072 | HANKYU CORP | 0.011% | 76.994% |
| 2073 | ADVANTAGE OIL + GAS LTD COMMON STOCK | 0.011% | 77.004% |
| 2074 | CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01 | 0.011% | 77.015% |
| 2075 | NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01 | 0.011% | 77.025% |
| 2076 | BRP INC/CA- SUB | 0.011% | 77.036% |
| 2077 | KERING | 0.011% | 77.046% |
| 2078 | AMERISOURCEBERGEN CORP COMMON STOCK USD.01 | 0.011% | 77.057% |
| 2079 | CAP GEMINI | 0.011% | 77.067% |
| 2080 | MORGAN STANLEY | 0.011% | 77.078% |
| 2081 | WERNER ENTERPRISES INC COMMON STOCK USD.01 | 0.011% | 77.088% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2082 | TATE & LYLE | 0.011% | 77.099% |
| 2083 | SEAGATE TECHNOL | 0.011% | 77.109% |
| 2084 | LITTELFUSE INC COMMON STOCK USD.01 | 0.011% | 77.120% |
| 2085 | SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01 | 0.011% | 77.130% |
| 2086 | LEGG MASON INC COMMON STOCK USD.1 | 0.010% | 77.141% |
| 2087 | NOMURA REAL EST | 0.010% | 77.151% |
| 2088 | SPIRIT AIRLINES INC COMMON STOCK USD.0001 | 0.010% | 77.162% |
| 2089 | RICHELIEU HARDW | 0.010% | 77.172% |
| 2090 | VOESTALPINE AG | 0.010% | 77.183% |
| 2091 | ASSOCD BANC-COR | 0.010% | 77.193% |
| 2092 | IDEX CORP | 0.010% | 77.204% |
| 2093 | WESCO INTERNATI | 0.010% | 77.214% |
| 2094 | SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01 | 0.010% | 77.225% |
| 2095 | MOMO INC SPON ADR ADR USD.0001 | 0.010% | 77.235% |
| 2096 | AMERICA MOVIL S | 0.010% | 77.246% |
| 2097 | NUVASIVE INC COMMON STOCK USD.001 | 0.010% | 77.256% |
| 2098 | DEUTSCHE WOHNEN | 0.010% | 77.266% |
| 2099 | AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0 | 0.010% | 77.277% |
| 2100 | CHINA GAS HOLDI | 0.010% | 77.287% |
| 2101 | YY INC ADR ADR USD.00001 | 0.010% | 77.298% |
| 2102 | LIXIL GROUP COR | 0.010% | 77.308% |
| 2103 | CORUS ENTERTAIN | 0.010% | 77.319% |
| 2104 | POLSKI KON NAF | 0.010% | 77.329% |
| 2105 | NRG ENERGY | 0.010% | 77.339% |
| 2106 | BCA POP EMILIA | 0.010% | 77.350% |
| 2107 | ASAHI BREWERIES | 0.010% | 77.360% |
| 2108 | SERVICE CORP IN | 0.010% | 77.371% |
| 2109 | CIFI HOLDINGS G | 0.010% | 77.381% |
| 2110 | CHINA STEEL | 0.010% | 77.391% |
| 2111 | SUMITOMO CORP | 0.010% | 77.402% |
| 2112 | SONOVA HOLDING | 0.010% | 77.412% |
| 2113 | COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0 | 0.010% | 77.423% |
| 2114 | BCO DO BRASIL S | 0.010% | 77.433% |
| 2115 | UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6 | 0.010% | 77.443% |
| 2116 | SPRINT CORP COMMON STOCK USD.01 | 0.010% | 77.454% |
| 2117 | CONSOLIDATED EDISON INC COMMON STOCK USD.1 | 0.010% | 77.464% |
| 2118 | TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01 | 0.010% | 77.475% |
| 2119 | SHELL INTERNATI | 0.010% | 77.485% |
| 2120 | OLD NATIONAL BANCORP COMMON STOCK | 0.010% | 77.495% |
| 2121 | UBE INDUSTRIES | 0.010% | 77.506% |
| 2122 | BUCHER IND-REGD | 0.010% | 77.516% |
| 2123 | PDC ENERGY INC COMMON STOCK USD.01 | 0.010% | 77.526% |
| 2124 | TAIHEIYO CEMENT | 0.010% | 77.536% |
| 2125 | NASPERS LIMITED | 0.010% | 77.547% |
| 2126 | SUNRISE COMMUNC | 0.010% | 77.557% |
| 2127 | TOTAL ENERGY SE | 0.010% | 77.567% |
| 2128 | BLUEBIRD BIO IN | 0.010% | 77.578% |
| 2129 | BENDIGO AND ADE | 0.010% | 77.588% |
| 2130 | LEGRAND SA | 0.010% | 77.598% |
| 2131 | WORTHINGTON IND | 0.010% | 77.609% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2132 | HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01 | 0.010% | 77.619% |
| 2133 | HUDSON'S BAY CO | 0.010% | 77.629% |
| 2134 | MAGELLAN HEALTH INC COMMON STOCK USD.01 | 0.010% | 77.640% |
| 2135 | BRENNTAG AG | 0.010% | 77.650% |
| 2136 | ALLEGIANT TRAVE | 0.010% | 77.660% |
| 2137 | CENTRAL JAPAN R | 0.010% | 77.670% |
| 2138 | HEINEKEN NV | 0.010% | 77.681% |
| 2139 | EDF | 0.010% | 77.691% |
| 2140 | GAM HOLDING LTD | 0.010% | 77.701% |
| 2141 | BELDEN INC COMMON STOCK USD.01 | 0.010% | 77.711% |
| 2142 | JULIUS BAER GRO | 0.010% | 77.722% |
| 2143 | J2 GLOBAL INC COMMON STOCK USD.01 | 0.010% | 77.732% |
| 2144 | BAT INTL FIN PL | 0.010% | 77.742% |
| 2145 | MATADOR RESOURCES CO COMMON STOCK USD.01 | 0.010% | 77.752% |
| 2146 | ICICI BANK LTD | 0.010% | 77.763% |
| 2147 | BIG LOTS INC COMMON STOCK USD.01 | 0.010% | 77.773% |
| 2148 | CORESITE REALTY CORP REIT USD.01 | 0.010% | 77.783% |
| 2149 | GUYANA GOLDFIEL | 0.010% | 77.793% |
| 2150 | INVESTORS BANCORP INC COMMON STOCK USD.01 | 0.010% | 77.803% |
| 2151 | ARCH COAL INC A COMMON STOCK USD.01 | 0.010% | 77.814% |
| 2152 | CHILDRENS PLACE | 0.010% | 77.824% |
| 2153 | CIMB GROUP HOLD | 0.010% | 77.834% |
| 2154 | COBHAM PLC | 0.010% | 77.844% |
| 2155 | MSC INDUSTRIAL | 0.010% | 77.854% |
| 2156 | LCI INDUSTRIES COMMON STOCK USD.01 | 0.010% | 77.864% |
| 2157 | FIRST MAJESTIC SILVER CORP COMMON STOCK | 0.010% | 77.875% |
| 2158 | CRODA INTERNATI | 0.010% | 77.885% |
| 2159 | SHUTTERFLY INC | 0.010% | 77.895% |
| 2160 | UNI-PRESIDENT E | 0.010% | 77.905% |
| 2161 | LOTTE CHEMICAL | 0.010% | 77.915% |
| 2162 | TAIWAN CEMENT | 0.010% | 77.925% |
| 2163 | SASOL | 0.010% | 77.935% |
| 2164 | BAYER MOTOREN W | 0.010% | 77.945% |
| 2165 | ONEMAIN HOLDINGS INC COMMON STOCK USD.01 | 0.010% | 77.956% |
| 2166 | REGAL BELOIT CORP COMMON STOCK USD.01 | 0.010% | 77.966% |
| 2167 | STEVEN MADDEN LTD COMMON STOCK USD.0001 | 0.010% | 77.976% |
| 2168 | TOLL BROTHERS INC COMMON STOCK USD.01 | 0.010% | 77.986% |
| 2169 | MITSUBISHI GAS | 0.010% | 77.996% |
| 2170 | TOPBUILD CORP COMMON STOCK | 0.010% | 78.006% |
| 2171 | DOWNER EDI LTD | 0.010% | 78.016% |
| 2172 | TIMKEN CO | 0.010% | 78.026% |
| 2173 | EDENRED | 0.010% | 78.036% |
| 2174 | MAXIMUS INC COMMON STOCK | 0.010% | 78.046% |
| 2175 | LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01 | 0.010% | 78.056% |
| 2176 | NATIONAL GRID PLC SP ADR ADR | 0.010% | 78.066% |
| 2177 | AARON S INC COMMON STOCK USD.5 | 0.010% | 78.076% |
| 2178 | TRI POINTE GROUP INC COMMON STOCK USD.01 | 0.010% | 78.086% |
| 2179 | XEROX CORP 2.75 | 0.010% | 78.096% |
| 2180 | CULLEN/FROST BANKERS INC COMMON STOCK USD.01 | 0.010% | 78.106% |
| 2181 | OBSIDIAN ENERGY LTD COMMON STOCK | 0.010% | 78.116% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2182 | ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125 | 0.010% | 78.126% |
| 2183 | FLOWERS FOODS INC COMMON STOCK USD.01 | 0.010% | 78.136% |
| 2184 | KONICA MINOLTA | 0.010% | 78.146% |
| 2185 | BAT INTL FINANC | 0.010% | 78.156% |
| 2186 | LITHIA MOTORS INC CL A COMMON STOCK | 0.010% | 78.166% |
| 2187 | PARTNERS GROUP | 0.010% | 78.176% |
| 2188 | TOYOTA MOTOR CR | 0.010% | 78.186% |
| 2189 | WOOLWORTHS HLDG | 0.010% | 78.196% |
| 2190 | NEDCOR LTD ZAR1 | 0.010% | 78.206% |
| 2191 | SES GLOBAL | 0.010% | 78.216% |
| 2192 | OMNICOM GROUP I | 0.010% | 78.226% |
| 2193 | PERKINELMER INC COMMON STOCK USD1.0 | 0.010% | 78.236% |
| 2194 | WESTERN POWER W | 0.010% | 78.246% |
| 2195 | TENNECO AUTOMOT | 0.010% | 78.256% |
| 2196 | CIENA CORP COMMON STOCK USD.01 | 0.010% | 78.266% |
| 2197 | JBG SMITH PROPERTIES REIT USD.01 | 0.010% | 78.275% |
| 2198 | ENSTAR GROUP LT | 0.010% | 78.285% |
| 2199 | LUKOIL PJSC - A | 0.010% | 78.295% |
| 2200 | SYNEOS HEALTH INC COMMON STOCK USD.01 | 0.010% | 78.305% |
| 2201 | BLACK KNIGHT INC COMMON STOCK | 0.010% | 78.315% |
| 2202 | SCOR | 0.010% | 78.325% |
| 2203 | NESTLE FINANCE | 0.010% | 78.335% |
| 2204 | HAYS | 0.010% | 78.345% |
| 2205 | SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001 | 0.010% | 78.355% |
| 2206 | ANIXTER INTL IN | 0.010% | 78.365% |
| 2207 | COMPASS GROUP P | 0.010% | 78.374% |
| 2208 | NIPPON EXPRESS | 0.010% | 78.384% |
| 2209 | ANGLOVAAL INDS | 0.010% | 78.394% |
| 2210 | TEMENOS GROUP A | 0.010% | 78.404% |
| 2211 | BOARDWALK REIT | 0.010% | 78.414% |
| 2212 | PLASTIC OMNIUM | 0.010% | 78.424% |
| 2213 | CMS ENERGY CORP SR UNSECURED 03/24 3.875 | 0.010% | 78.434% |
| 2214 | TEVA PHARMACEUTICAL SP ADR ADR | 0.010% | 78.443% |
| 2215 | CINEWORLD GROUP | 0.010% | 78.453% |
| 2216 | CABOT CORP | 0.010% | 78.463% |
| 2217 | PEGATRON CORP | 0.010% | 78.473% |
| 2218 | BANK OF NOVA SCOTIA DEPOSIT NOTE 12/26 2.62 | 0.010% | 78.483% |
| 2219 | ATLAS COPCO AB- | 0.010% | 78.492% |
| 2220 | NETSCOUT SYSTEMS INC COMMON STOCK USD1.00 | 0.010% | 78.502% |
| 2221 | MITSUI OSK LINE | 0.010% | 78.512% |
| 2222 | CANACOL ENERGY | 0.010% | 78.522% |
| 2223 | MILLICOM INTL C | 0.010% | 78.532% |
| 2224 | CNO FINANCIAL | 0.010% | 78.542% |
| 2225 | EXPERIAN PLC | 0.010% | 78.551% |
| 2226 | KENNAMETAL INC COMMON STOCK USD1.25 | 0.010% | 78.561% |
| 2227 | ASCENDAS REAL E | 0.010% | 78.571% |
| 2228 | INTERMEDIATE CA | 0.010% | 78.581% |
| 2229 | E L FINL CORP L | 0.010% | 78.590% |
| 2230 | ROYAL UNIBREW A | 0.010% | 78.600% |
| 2231 | MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875 | 0.010% | 78.610% |
| 2232 | PUBLIC SERVICE | 0.010% | 78.620% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2232 | VERISK ANALYTICS INC COMMON STOCK USD.001 | 0.010% | 78.619% |
| 2233 | SEKISUI HOUSE | 0.010% | 78.629% |
| 2234 | CLOSE BROS GROU | 0.010% | 78.639% |
| 2235 | MAN STRATEGIC H | 0.010% | 78.649% |
| 2236 | ACS, ACTIVIDADE | 0.010% | 78.658% |
| 2237 | CHINA CONCH VEN | 0.010% | 78.668% |
| 2238 | ANTOFAGASTA HLD | 0.010% | 78.678% |
| 2239 | EQUITY COMMONWEALTH REIT USD.01 | 0.010% | 78.688% |
| 2240 | APPLE HOSPITALITY REIT INC REIT NPV | 0.010% | 78.697% |
| 2241 | TRICON CAPITAL | 0.010% | 78.707% |
| 2242 | WELLS FARGO & C | 0.010% | 78.717% |
| 2243 | TATA STEEL LIM | 0.010% | 78.726% |
| 2244 | BPCE SA SR UNSECURED 02/21 2.65 | 0.010% | 78.736% |
| 2245 | COGECO INC COMMON STOCK | 0.010% | 78.746% |
| 2246 | CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0 | 0.010% | 78.755% |
| 2247 | NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01 | 0.010% | 78.765% |
| 2248 | NEX GROUP PLC | 0.010% | 78.775% |
| 2249 | RYMAN HOSPITALITY PROPERTIES REIT USD.01 | 0.010% | 78.784% |
| 2250 | GEBERIT AG-REG | 0.010% | 78.794% |
| 2251 | HUGO BOSS AG | 0.010% | 78.804% |
| 2252 | ESSITY AKTIEBOL | 0.010% | 78.813% |
| 2253 | NUANCE COMMUNICATIONS INC COMMON STOCK USD.001 | 0.010% | 78.823% |
| 2254 | MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5 | 0.010% | 78.833% |
| 2255 | GTT COMMUNICATIONS INC COMMON STOCK USD.0001 | 0.010% | 78.842% |
| 2256 | MITSUBISHI UJF | 0.010% | 78.852% |
| 2257 | TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01 | 0.010% | 78.862% |
| 2258 | NGK INSULATORS | 0.010% | 78.871% |
| 2259 | DOMTAR CORP USD | 0.010% | 78.881% |
| 2260 | KEPPEL CORP | 0.010% | 78.890% |
| 2261 | HENGAN INTL | 0.010% | 78.900% |
| 2262 | STUDENT TRANSPORTATION INC COMMON STOCK | 0.010% | 78.910% |
| 2263 | BEMIS CO INC | 0.010% | 78.919% |
| 2264 | WOORI BANK | 0.010% | 78.929% |
| 2265 | DESCARTES SYSTEMS GRP/THE COMMON STOCK | 0.010% | 78.938% |
| 2266 | METRO WHOLESALE | 0.010% | 78.948% |
| 2267 | AAREAL BANK AG | 0.010% | 78.958% |
| 2268 | BIRCHCLIFF ENER | 0.010% | 78.967% |
| 2269 | FREENET AG | 0.010% | 78.977% |
| 2270 | DTE ENERGY INC | 0.010% | 78.986% |
| 2271 | VISTEON CORP COMMON STOCK | 0.010% | 78.996% |
| 2272 | IDEXX LABORATORIES INC COMMON STOCK USD.1 | 0.010% | 79.006% |
| 2273 | SAMSUNG ELEC-ME | 0.010% | 79.015% |
| 2274 | UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0 | 0.010% | 79.025% |
| 2275 | DARLING INGREDIENTS INC COMMON STOCK USD.01 | 0.010% | 79.034% |
| 2276 | GRAMERCY PROPERTY TRUST REIT USD.01 | 0.010% | 79.044% |
| 2277 | DECKERS OUTDOOR CORP COMMON STOCK USD.01 | 0.010% | 79.054% |
| 2278 | ASPEN INSURANCE | 0.010% | 79.063% |
| 2279 | TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001 | 0.010% | 79.073% |
| 2280 | BABCOCK INTL GR | 0.010% | 79.082% |
| 2281 | KAWASAKI HEAVY | 0.010% | 79.092% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2282 | ORPEA | 0.010% | 79.101% |
| 2283 | DUKE ENERGY CORP SR UNSECURED 04/24 3.75 | 0.010% | 79.111% |
| 2284 | 3I GROUP PLC | 0.010% | 79.120% |
| 2285 | PROASSURANCE CORP COMMON STOCK USD.01 | 0.010% | 79.130% |
| 2286 | CLOROX CO | 0.010% | 79.139% |
| 2287 | ARISTA NETWORKS INC COMMON STOCK USD.0001 | 0.010% | 79.149% |
| 2288 | DICK S SPORTING GOODS INC COMMON STOCK USD.01 | 0.010% | 79.158% |
| 2289 | LINCOLN ELEC HL | 0.010% | 79.168% |
| 2290 | RPC GROUP | 0.009% | 79.177% |
| 2291 | ALFA SA DE CV | 0.009% | 79.187% |
| 2292 | GLOBUS MEDICAL | 0.009% | 79.196% |
| 2293 | KAZAKHMYS PLC | 0.009% | 79.206% |
| 2294 | GUANGZHOU R&F P | 0.009% | 79.215% |
| 2295 | WYNN RESORTS LTD COMMON STOCK USD.01 | 0.009% | 79.225% |
| 2296 | VALLEY NATIONAL BANCORP COMMON STOCK | 0.009% | 79.234% |
| 2297 | PREMIER GOLD MI | 0.009% | 79.244% |
| 2298 | GOLD FIELDS LTD SPONS ADR ADR | 0.009% | 79.253% |
| 2299 | NEW YORK TIMES | 0.009% | 79.263% |
| 2300 | HYUNDAI ENG & C | 0.009% | 79.272% |
| 2301 | WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0 | 0.009% | 79.282% |
| 2302 | INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0 | 0.009% | 79.291% |
| 2303 | MEREDITH CORP | 0.009% | 79.301% |
| 2304 | CABOT OIL & GAS | 0.009% | 79.310% |
| 2305 | HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3 | 0.009% | 79.319% |
| 2306 | GPE EUROTUNNEL | 0.009% | 79.329% |
| 2307 | SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01 | 0.009% | 79.338% |
| 2308 | COMMERCIAL METALS CO COMMON STOCK USD.01 | 0.009% | 79.348% |
| 2309 | STIFEL FINANCIAL CORP COMMON STOCK USD.15 | 0.009% | 79.357% |
| 2310 | SERVICEMASTER G | 0.009% | 79.367% |
| 2311 | NIPPON YUSEN KK | 0.009% | 79.376% |
| 2312 | SENIOR HOUSING PROP TRUST REIT USD.01 | 0.009% | 79.385% |
| 2313 | WIENERBERGER AG | 0.009% | 79.395% |
| 2314 | RELX NV | 0.009% | 79.404% |
| 2315 | RESONA HOLDINGS | 0.009% | 79.414% |
| 2316 | NATIONAL GENERA | 0.009% | 79.423% |
| 2317 | MEDIATEK INC | 0.009% | 79.432% |
| 2318 | INGENICO | 0.009% | 79.442% |
| 2319 | UBS GROUP | 0.009% | 79.451% |
| 2320 | RITCHIE BROS. A | 0.009% | 79.460% |
| 2321 | COVESTRO AG | 0.009% | 79.470% |
| 2322 | DAIMLER CANADA FINANCE COMPANY GUAR 12/21 2.23 | 0.009% | 79.479% |
| 2323 | COOPER STANDARD HOLDING COMMON STOCK USD.001 | 0.009% | 79.489% |
| 2324 | GREAT WESTERN BANCORP INC COMMON STOCK USD.01 | 0.009% | 79.498% |
| 2325 | INTERTAPE POLYM | 0.009% | 79.507% |
| 2326 | PERRIGO FIN UNL | 0.009% | 79.517% |
| 2327 | LEUCADIA NATIONAL CORP COMMON STOCK USD1.0 | 0.009% | 79.526% |
| 2328 | CHURCH & DWIGHT | 0.009% | 79.535% |
| 2329 | HUSQVARNA AB - | 0.009% | 79.545% |
| 2330 | WATERS CORP | 0.009% | 79.554% |
| 2331 | ROCKWELL AUTO | 0.009% | 79.563% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2332 | CELLTRION INC K | 0.009% | 79.573% |
| 2333 | WALKER + DUNLOP INC COMMON STOCK | 0.009% | 79.582% |
| 2334 | COLRUYT SA | 0.009% | 79.591% |
| 2335 | BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01 | 0.009% | 79.600% |
| 2336 | OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001 | 0.009% | 79.610% |
| 2337 | UMB FINANCIAL CORP COMMON STOCK USD1.0 | 0.009% | 79.619% |
| 2338 | CIT GROUP INC COMMON STOCK USD.01 | 0.009% | 79.628% |
| 2339 | China Mengniu D | 0.009% | 79.638% |
| 2340 | QORVO INC COMMON STOCK USD.0001 | 0.009% | 79.647% |
| 2341 | PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01 | 0.009% | 79.656% |
| 2342 | MITSUBISHI MATE | 0.009% | 79.665% |
| 2343 | WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01 | 0.009% | 79.675% |
| 2344 | CEZ AS | 0.009% | 79.684% |
| 2345 | TETRA TECH INC COMMON STOCK USD.01 | 0.009% | 79.693% |
| 2346 | IMI PLC | 0.009% | 79.703% |
| 2347 | PASON SYSTEMS I | 0.009% | 79.712% |
| 2348 | BID CORP LTD | 0.009% | 79.721% |
| 2349 | PRA HEALTH SCIE | 0.009% | 79.730% |
| 2350 | CONVERGYS CORP COMMON STOCK | 0.009% | 79.740% |
| 2351 | DILLARD DEPT ST | 0.009% | 79.749% |
| 2352 | NATIXIS | 0.009% | 79.758% |
| 2353 | Atlantia SpA | 0.009% | 79.767% |
| 2354 | KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001 | 0.009% | 79.776% |
| 2355 | KBR INC COMMON STOCK USD.001 | 0.009% | 79.786% |
| 2356 | CABOT MICROELECTRONICS CORP COMMON STOCK USD.001 | 0.009% | 79.795% |
| 2357 | WEC ENERGY GROU | 0.009% | 79.804% |
| 2358 | mitsui FUDOSAN | 0.009% | 79.813% |
| 2359 | PROCTER & GAMBL | 0.009% | 79.822% |
| 2360 | AUTOCANADA INC | 0.009% | 79.832% |
| 2361 | LIFE HEALTHCARE | 0.009% | 79.841% |
| 2362 | HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01 | 0.009% | 79.850% |
| 2363 | BYD CO | 0.009% | 79.859% |
| 2364 | RECRUIT HOLDING | 0.009% | 79.868% |
| 2365 | SUMMIT MATERIALS INC CL A COMMON STOCK USD.01 | 0.009% | 79.877% |
| 2366 | ORIX CORP | 0.009% | 79.886% |
| 2367 | ROBERT HALF INT | 0.009% | 79.896% |
| 2368 | NABORS INDUSTRI | 0.009% | 79.905% |
| 2369 | HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85 | 0.009% | 79.914% |
| 2370 | UNITED BANKSHARES INC COMMON STOCK USD2.5 | 0.009% | 79.923% |
| 2371 | AURUBIS AG | 0.009% | 79.932% |
| 2372 | VISHAY INTERTEC | 0.009% | 79.941% |
| 2373 | COUSINS PROPERTIES INC REIT USD1.0 | 0.009% | 79.950% |
| 2374 | DOLBY LABORATORIES INC CL A COMMON STOCK USD.001 | 0.009% | 79.959% |
| 2375 | CRACKER BARREL | 0.009% | 79.969% |
| 2376 | ELECTROCOMPONEN | 0.009% | 79.978% |
| 2377 | SHINHAN FIN GRO | 0.009% | 79.987% |
| 2378 | TRELLEBORG AB | 0.009% | 79.996% |
| 2379 | VIASAT INC COMMON STOCK USD.0001 | 0.009% | 80.005% |
| 2380 | DORMAN PRODUCTS INC COMMON STOCK USD.01 | 0.009% | 80.014% |
| 2381 | MSCI INC | 0.009% | 80.023% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2382 | NITTO DENKO COR | 0.009% | 80.032% |
| 2383 | ENERSYS COMMON STOCK USD.01 | 0.009% | 80.041% |
| 2384 | CAPITALAND | 0.009% | 80.050% |
| 2385 | HERMAN MILLER I | 0.009% | 80.059% |
| 2386 | SYMANTEC CORP | 0.009% | 80.068% |
| 2387 | MEGA FINANCIAL | 0.009% | 80.077% |
| 2388 | HEALTHCARE REALTY TRUST INC REIT USD.01 | 0.009% | 80.086% |
| 2389 | BANK OF HAWAII CORP COMMON STOCK USD.01 | 0.009% | 80.095% |
| 2390 | STANDARD LIFE P | 0.009% | 80.104% |
| 2391 | VOPAK (KON) | 0.009% | 80.113% |
| 2392 | MOTOROLA SOLUTIONS INC COMMON STOCK USD.01 | 0.009% | 80.122% |
| 2393 | QEP RESOURCES INC COMMON STOCK USD.01 | 0.009% | 80.131% |
| 2394 | BED BATH & BEYO | 0.009% | 80.140% |
| 2395 | COMMONWEALTH BA | 0.009% | 80.149% |
| 2396 | FONCIERE DES RE | 0.009% | 80.158% |
| 2397 | INTL BK RECON & | 0.009% | 80.167% |
| 2398 | ROGERS SUGAR IN | 0.009% | 80.176% |
| 2399 | ACUITY BRANDS INC COMMON STOCK USD.01 | 0.009% | 80.185% |
| 2400 | STATE STREET CORP SR UNSECURED 05/21 1.95 | 0.009% | 80.194% |
| 2401 | TECH DATA CORP COMMON STOCK USD.0015 | 0.009% | 80.203% |
| 2402 | COMMONWEALTH BA | 0.009% | 80.212% |
| 2403 | ROYAL BANK OF SCOT SPON ADR ADR | 0.009% | 80.221% |
| 2404 | NICHIREI CORP | 0.009% | 80.230% |
| 2405 | MERCURY GENERAL | 0.009% | 80.239% |
| 2406 | ASIAN DEVELOPME | 0.009% | 80.247% |
| 2407 | POLYONE CORPORATION COMMON STOCK USD.01 | 0.009% | 80.256% |
| 2408 | ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1 | 0.009% | 80.265% |
| 2409 | HERBALIFE LTD COMMON STOCK USD.002 | 0.009% | 80.274% |
| 2410 | HANWHA CHEMICAL | 0.009% | 80.283% |
| 2411 | HEXAGON AB | 0.009% | 80.292% |
| 2412 | CANFOR PULP PRO | 0.009% | 80.301% |
| 2413 | GENERAC HOLDINGS INC COMMON STOCK USD.01 | 0.009% | 80.310% |
| 2414 | RENTOKIL INITIA | 0.009% | 80.319% |
| 2415 | ASPEN PHARMACAR | 0.009% | 80.328% |
| 2416 | ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01 | 0.009% | 80.337% |
| 2417 | RELX PLC SPON ADR ADR | 0.009% | 80.345% |
| 2418 | WHITE MOUNTAINS | 0.009% | 80.354% |
| 2419 | BANK OF NT BUTT | 0.009% | 80.363% |
| 2420 | FIRST INDL REAL | 0.009% | 80.372% |
| 2421 | SIERRA WIRELESS INC COMMON STOCK | 0.009% | 80.381% |
| 2422 | TAUBMAN CENTERS INC REIT USD.01 | 0.009% | 80.390% |
| 2423 | HAIER ELECTRONI | 0.009% | 80.399% |
| 2424 | BARCLAYS PLC | 0.009% | 80.407% |
| 2425 | SANTOS LIMITED | 0.009% | 80.416% |
| 2426 | CHINA VANKE CO | 0.009% | 80.425% |
| 2427 | TARO PHARMACEUT | 0.009% | 80.434% |
| 2428 | KLA TENCOR CORP COMMON STOCK USD.001 | 0.009% | 80.443% |
| 2429 | AGF MGMT LTD CL | 0.009% | 80.452% |
| 2430 | SEMBICORP INDUST | 0.009% | 80.460% |
| 2431 | SUMITOMO RUBBER | 0.009% | 80.469% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2432 | KIA MOTORS CORP | 0.009% | 80.478% |
| 2433 | AIR FRANCE-KLM | 0.009% | 80.487% |
| 2434 | CATHAY FINANCIA | 0.009% | 80.496% |
| 2435 | RLJ LODGING TRUST REIT | 0.009% | 80.504% |
| 2436 | CATTOLICA ASSIC | 0.009% | 80.513% |
| 2437 | TRINSEO SA | 0.009% | 80.522% |
| 2438 | AMERICAN WATER WORKS CO INC COMMON STOCK USD.01 | 0.009% | 80.531% |
| 2439 | CANOPY GROWTH C | 0.009% | 80.540% |
| 2440 | ABM INDUSTRIES INC COMMON STOCK USD.01 | 0.009% | 80.548% |
| 2441 | DENKI KAGAKU KO | 0.009% | 80.557% |
| 2442 | METSO OYJ | 0.009% | 80.566% |
| 2443 | AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01 | 0.009% | 80.575% |
| 2444 | SYNOPSIS INC | 0.009% | 80.584% |
| 2445 | LEG IMMOBILIEN | 0.009% | 80.592% |
| 2446 | GATX CORP | 0.009% | 80.601% |
| 2447 | HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01 | 0.009% | 80.610% |
| 2448 | EDISON INTERNATIONAL COMMON STOCK | 0.009% | 80.619% |
| 2449 | NIDEC CORPORATI | 0.009% | 80.628% |
| 2450 | XCEL ENERGY INC COMMON STOCK USD2.5 | 0.009% | 80.636% |
| 2451 | BE SEMICONDUCTO | 0.009% | 80.645% |
| 2452 | ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01 | 0.009% | 80.654% |
| 2453 | EURONET WORLDWIDE INC COMMON STOCK USD.02 | 0.009% | 80.663% |
| 2454 | CNPC (HONG KONG | 0.009% | 80.671% |
| 2455 | COLUMBIA BANKING SYSTEM INC COMMON STOCK | 0.009% | 80.680% |
| 2456 | Dongbu Insuranc | 0.009% | 80.689% |
| 2457 | CES ENERGY SOLU | 0.009% | 80.698% |
| 2458 | TEGNA INC COMMON STOCK USD1.0 | 0.009% | 80.706% |
| 2459 | SABRE CORP COMMON STOCK USD.01 | 0.009% | 80.715% |
| 2460 | EVERCORE PARTNE | 0.009% | 80.724% |
| 2461 | SAMSONITE INTL | 0.009% | 80.733% |
| 2462 | RLI CORP COMMON STOCK USD1.0 | 0.009% | 80.741% |
| 2463 | KERRY PROPRTIE | 0.009% | 80.750% |
| 2464 | BROWN-FORMAN CO | 0.009% | 80.759% |
| 2465 | STERIS PLC | 0.009% | 80.767% |
| 2466 | CITIC LTD | 0.009% | 80.776% |
| 2467 | NETSCOUT SYSTEMS INC COMMON STOCK USD.001 | 0.009% | 80.785% |
| 2468 | VARIAN MEDICAL | 0.009% | 80.794% |
| 2469 | B3 SA - BRASIL | 0.009% | 80.802% |
| 2470 | VALMONT INDUSTRIES COMMON STOCK USD1.0 | 0.009% | 80.811% |
| 2471 | J FRONT RETAILI | 0.009% | 80.820% |
| 2472 | TRITON INTERNAT | 0.009% | 80.828% |
| 2473 | MB FINANCIAL INC COMMON STOCK USD.01 | 0.009% | 80.837% |
| 2474 | RICOH CO | 0.009% | 80.846% |
| 2475 | BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01 | 0.009% | 80.854% |
| 2476 | ELDORADO GOLD CORP COMMON STOCK | 0.009% | 80.863% |
| 2477 | NATIONAL EXPRES | 0.009% | 80.872% |
| 2478 | AUTOZONE INC COMMON STOCK USD.01 | 0.009% | 80.880% |
| 2479 | O REILLY AUTOMOTIVE INC COMMON STOCK USD.01 | 0.009% | 80.889% |
| 2480 | WORLDPAY INC CLASS A COMMON STOCK USD.00001 | 0.009% | 80.898% |
| 2481 | HOPE BANCORP INC COMMON STOCK USD.001 | 0.009% | 80.906% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2482 | ICADE | 0.009% | 80.915% |
| 2483 | KB HOME COMMON STOCK USD1.0 | 0.009% | 80.924% |
| 2484 | BANCO COMERCIAL | 0.009% | 80.932% |
| 2485 | FIRST MERCHANTS CORP COMMON STOCK | 0.009% | 80.941% |
| 2486 | CREDICORP | 0.009% | 80.950% |
| 2487 | SPROTT INC COMM | 0.009% | 80.958% |
| 2488 | TEXAS ROADHOUSE INC COMMON STOCK USD.001 | 0.009% | 80.967% |
| 2489 | DAIWAHOUSE RE | 0.009% | 80.976% |
| 2490 | ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2 | 0.009% | 80.984% |
| 2491 | YAMATO HOLDINGS | 0.009% | 80.993% |
| 2492 | NEW WORLD DEVEL | 0.009% | 81.001% |
| 2493 | SAIPEM SPA | 0.009% | 81.010% |
| 2494 | WESTERN GAS PARTNERS SR UNSECURED 07/22 4 | 0.009% | 81.019% |
| 2495 | KOBE STEEL | 0.009% | 81.027% |
| 2496 | TRANSALTA RENEW | 0.009% | 81.036% |
| 2497 | CAMBREX CORP COMMON STOCK USD.1 | 0.009% | 81.044% |
| 2498 | SPIRIT REALTY CAPITAL INC REIT USD.01 | 0.009% | 81.053% |
| 2499 | RSA INSURANCE G | 0.009% | 81.061% |
| 2500 | LG TELECOM LTD | 0.009% | 81.070% |
| 2501 | NETWORK HEALTHC | 0.009% | 81.079% |
| 2502 | II VI INC COMMON STOCK | 0.009% | 81.087% |
| 2503 | WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0 | 0.009% | 81.096% |
| 2504 | DENTSU INC. | 0.009% | 81.104% |
| 2505 | WOOLWORTHS LTD | 0.009% | 81.113% |
| 2506 | JAPAN PRIME REA | 0.009% | 81.121% |
| 2507 | LEONI AG | 0.009% | 81.130% |
| 2508 | THYSSEN KRUPP A | 0.009% | 81.139% |
| 2509 | ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65 | 0.009% | 81.147% |
| 2510 | COMPAL ELECTRON | 0.009% | 81.156% |
| 2511 | SAMSUNG FIRE & | 0.009% | 81.164% |
| 2512 | WANT WANT CHINA | 0.009% | 81.173% |
| 2513 | PG&E CORP | 0.009% | 81.181% |
| 2514 | ROTORK PLC | 0.009% | 81.190% |
| 2515 | DISCOVERY INC A COMMON STOCK USD.01 | 0.009% | 81.198% |
| 2516 | LLOYDS BANK PLC COMPANY GUAR 08/20 2.7 | 0.009% | 81.207% |
| 2517 | SUNSTONE HOTEL | 0.009% | 81.215% |
| 2518 | B&M EUROPEAN VA | 0.009% | 81.224% |
| 2519 | BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001 | 0.009% | 81.232% |
| 2520 | CAPITACOMMERCIA | 0.009% | 81.241% |
| 2521 | Samsung Life In | 0.009% | 81.249% |
| 2522 | JUPITER PLC | 0.009% | 81.258% |
| 2523 | HASEKO CORP | 0.009% | 81.266% |
| 2524 | DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8 | 0.009% | 81.275% |
| 2525 | NOMURA REAL EST | 0.008% | 81.283% |
| 2526 | ESTACIO PARTICI | 0.008% | 81.292% |
| 2527 | BRINK S CO/THE COMMON STOCK USD1.0 | 0.008% | 81.300% |
| 2528 | CHEMED CORP COMMON STOCK USD1.0 | 0.008% | 81.309% |
| 2529 | VERINT SYSTEMS | 0.008% | 81.317% |
| 2530 | ALTIUS MINERALS | 0.008% | 81.326% |
| 2531 | INMOBILIARIA CO | 0.008% | 81.334% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2532 | MINERALS TECHNOLOGIES INC COMMON STOCK USD.1 | 0.008% | 81.343% |
| 2533 | MAJOR DRILLING | 0.008% | 81.351% |
| 2534 | FIRST FINANCIAL | 0.008% | 81.360% |
| 2535 | TRANSDIGM GROUP INC COMMON STOCK USD.01 | 0.008% | 81.368% |
| 2536 | EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001 | 0.008% | 81.377% |
| 2537 | SUNTEC REIT | 0.008% | 81.385% |
| 2538 | UNION BANKSHARES CORP COMMON STOCK USD1.33 | 0.008% | 81.394% |
| 2539 | GRACO INC COMMON STOCK USD1.0 | 0.008% | 81.402% |
| 2540 | CHORUS AVIATION | 0.008% | 81.411% |
| 2541 | MALAYAN BKG BHD | 0.008% | 81.419% |
| 2542 | ENERSIS SA | 0.008% | 81.427% |
| 2543 | OASIS PETROLEUM INC COMMON STOCK USD.01 | 0.008% | 81.436% |
| 2544 | METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01 | 0.008% | 81.444% |
| 2545 | CARPENTER TECH | 0.008% | 81.453% |
| 2546 | SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5 | 0.008% | 81.461% |
| 2547 | RESMED INC | 0.008% | 81.469% |
| 2548 | VIA VAREJO SA | 0.008% | 81.478% |
| 2549 | LASALLE HOTEL PROPERTIES REIT USD.01 | 0.008% | 81.486% |
| 2550 | PRICESMART INC | 0.008% | 81.495% |
| 2551 | ZIMMER HOLDINGS | 0.008% | 81.503% |
| 2552 | QBE INSURANCE | 0.008% | 81.511% |
| 2553 | EATON VANCE CORP COMMON STOCK USD.00390625 | 0.008% | 81.520% |
| 2554 | INDITEX SA | 0.008% | 81.528% |
| 2555 | FORMOSA CHEMICA | 0.008% | 81.537% |
| 2556 | ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001 | 0.008% | 81.545% |
| 2557 | MERITAGE HOMES | 0.008% | 81.553% |
| 2558 | TINGYI(CAYMAN I | 0.008% | 81.562% |
| 2559 | UPL LTD | 0.008% | 81.570% |
| 2560 | BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001 | 0.008% | 81.578% |
| 2561 | CVS HEALTH CORP SR UNSECURED 06/21 2.125 | 0.008% | 81.587% |
| 2562 | MITSUI MINING & | 0.008% | 81.595% |
| 2563 | CLICLS GROUP | 0.008% | 81.603% |
| 2564 | ITRON INC | 0.008% | 81.612% |
| 2565 | ARISTOCRAT LEIS | 0.008% | 81.620% |
| 2566 | LI & FUNG LIMIT | 0.008% | 81.628% |
| 2567 | YOKOHAMA RUBBER | 0.008% | 81.637% |
| 2568 | FULTON FINANCIAL CORP COMMON STOCK USD2.5 | 0.008% | 81.645% |
| 2569 | SINO-OCEAN LAND | 0.008% | 81.653% |
| 2570 | WEINGARTEN REALTY INVESTORS REIT USD.03 | 0.008% | 81.661% |
| 2571 | MEXICHEM SAB DE | 0.008% | 81.670% |
| 2572 | J + J SNACK FOODS CORP COMMON STOCK | 0.008% | 81.678% |
| 2573 | DAINIPPON INK&C | 0.008% | 81.686% |
| 2574 | WAJAX CORP | 0.008% | 81.694% |
| 2575 | MOOG INC CLASS A COMMON STOCK USD1.0 | 0.008% | 81.703% |
| 2576 | ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01 | 0.008% | 81.711% |
| 2577 | UNIPOLSAI SPA | 0.008% | 81.719% |
| 2578 | BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001 | 0.008% | 81.727% |
| 2579 | MINTH GROUP LTD | 0.008% | 81.736% |
| 2580 | FANUC | 0.008% | 81.744% |
| 2581 | ZYNGA INC CL A COMMON STOCK USD.00000625 | 0.008% | 81.752% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2582 | ORORA LTD | 0.008% | 81.760% |
| 2583 | SPROUTS FARMERS MARKET INC COMMON STOCK USD.001 | 0.008% | 81.769% |
| 2584 | NORMA GROUP AG | 0.008% | 81.777% |
| 2585 | SILGAN HLDGS | 0.008% | 81.785% |
| 2586 | A2A SPA | 0.008% | 81.793% |
| 2587 | LANDSTAR SYSTEM | 0.008% | 81.802% |
| 2588 | ANTA SPORTS PRO | 0.008% | 81.810% |
| 2589 | SIENNA SENIOR L | 0.008% | 81.818% |
| 2590 | CARS.COM INC COMMON STOCK USD.01 | 0.008% | 81.826% |
| 2591 | AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01 | 0.008% | 81.835% |
| 2592 | SUBSEA 7 SA | 0.008% | 81.843% |
| 2593 | KANEKA CORP | 0.008% | 81.851% |
| 2594 | CHENIERE ENERGY INC COMMON STOCK USD.003 | 0.008% | 81.859% |
| 2595 | CHINA RESOURCES | 0.008% | 81.867% |
| 2596 | CONTINENTAL GOL | 0.008% | 81.875% |
| 2597 | ASM INTL NV | 0.008% | 81.884% |
| 2598 | MORGAN STANLEY | 0.008% | 81.892% |
| 2599 | SRC ENERGY INC COMMON STOCK USD.001 | 0.008% | 81.900% |
| 2600 | CATHAY GENERAL BANCORP COMMON STOCK USD.01 | 0.008% | 81.908% |
| 2601 | CAPITAMALL TRUS | 0.008% | 81.916% |
| 2602 | T&D HOLDINGS IN | 0.008% | 81.925% |
| 2603 | RENASANT CORP COMMON STOCK USD5.0 | 0.008% | 81.933% |
| 2604 | HOWDEN JOINERY | 0.008% | 81.941% |
| 2605 | ADVANCE RESIDEN | 0.008% | 81.949% |
| 2606 | SIGNET JEWELERS | 0.008% | 81.957% |
| 2607 | EPAM SYSTEMS INC COMMON STOCK USD.001 | 0.008% | 81.965% |
| 2608 | AXEL SPRINGER A | 0.008% | 81.973% |
| 2609 | ACCIONA SA | 0.008% | 81.982% |
| 2610 | SINGAPORE TELEC | 0.008% | 81.990% |
| 2611 | FERROVIAL SA | 0.008% | 81.998% |
| 2612 | SPAR GROUP LIMI | 0.008% | 82.006% |
| 2613 | WASHINGTON FEDERAL INC COMMON STOCK USD1.0 | 0.008% | 82.014% |
| 2614 | SHISEIDO CO | 0.008% | 82.022% |
| 2615 | EUTELSAT COMMUN | 0.008% | 82.030% |
| 2616 | ASTRA INTERNATI | 0.008% | 82.039% |
| 2617 | BRITISH SKY BRO | 0.008% | 82.047% |
| 2618 | SWIRE PACIFIC | 0.008% | 82.055% |
| 2619 | DEUTSCHE TELEKO | 0.008% | 82.063% |
| 2620 | GREEN DOT CORP CLASS A COMMON STOCK USD.001 | 0.008% | 82.071% |
| 2621 | LOOMIS AB | 0.008% | 82.079% |
| 2622 | SHENANDOAH TELECOMMUNICATION COMMON STOCK | 0.008% | 82.087% |
| 2623 | GOEASY LTD | 0.008% | 82.095% |
| 2624 | DAIKIN INDUSTRI | 0.008% | 82.103% |
| 2625 | CVB FINANCIAL CORP COMMON STOCK | 0.008% | 82.111% |
| 2626 | FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001 | 0.008% | 82.120% |
| 2627 | CARA OPERATIONS | 0.008% | 82.128% |
| 2628 | MUNICIPALITY FI | 0.008% | 82.136% |
| 2629 | SOPRA | 0.008% | 82.144% |
| 2630 | GERRESHEIMER GR | 0.008% | 82.152% |
| 2631 | PROXIMUS | 0.008% | 82.160% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2632 | TOPDANMARK A/S | 0.008% | 82.168% |
| 2633 | HERC HOLDINGS INC COMMON STOCK USD.01 | 0.008% | 82.176% |
| 2634 | HALYARD HEALTH INC COMMON STOCK USD.01 | 0.008% | 82.184% |
| 2635 | BANK OF AMERICA CORP SR UNSECURED 01/22 5.7 | 0.008% | 82.192% |
| 2636 | IT HOLDINGS COR | 0.008% | 82.200% |
| 2637 | WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1 | 0.008% | 82.208% |
| 2638 | STAR ENTERTAINM | 0.008% | 82.216% |
| 2639 | AGGREKO PLC | 0.008% | 82.224% |
| 2640 | HITACHI CONST M | 0.008% | 82.233% |
| 2641 | RUBIS SCA | 0.008% | 82.241% |
| 2642 | COCA-COLA EUROP | 0.008% | 82.249% |
| 2643 | CONCORDIA FINAN | 0.008% | 82.257% |
| 2644 | BIO RAD LABORATORIES A COMMON STOCK USD.0001 | 0.008% | 82.265% |
| 2645 | TECH MAHINDRA L | 0.008% | 82.273% |
| 2646 | UNITED NATURAL FOODS INC COMMON STOCK USD.01 | 0.008% | 82.281% |
| 2647 | T GARANTI BANKA | 0.008% | 82.289% |
| 2648 | SYDBANK | 0.008% | 82.297% |
| 2649 | MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3 | 0.008% | 82.305% |
| 2650 | BODYCOTE PLC | 0.008% | 82.313% |
| 2651 | SUNCORP GROUP | 0.008% | 82.321% |
| 2652 | TEREX CORP | 0.008% | 82.329% |
| 2653 | APACHE CORP SR UNSECURED 04/22 3.25 | 0.008% | 82.337% |
| 2654 | HANG LUNG DEVEL | 0.008% | 82.345% |
| 2655 | VIACOM INC SR UNSECURED 04/24 3.875 | 0.008% | 82.353% |
| 2656 | NORDEA BANK AB | 0.008% | 82.361% |
| 2657 | DONGFENG MOTOR | 0.008% | 82.369% |
| 2658 | SCOTTS MIRACLE GRO CO COMMON STOCK USD.01 | 0.008% | 82.377% |
| 2659 | PTT GLOBAL CHEM | 0.008% | 82.385% |
| 2660 | FIRSTENERGY CORP COMMON STOCK USD.1 | 0.008% | 82.393% |
| 2661 | CENTAMIN PLC | 0.008% | 82.401% |
| 2662 | BANCORPSOUTH BANK COMMON STOCK | 0.008% | 82.408% |
| 2663 | WENDY S CO/THE COMMON STOCK USD.1 | 0.008% | 82.416% |
| 2664 | CMS ENERGY CORP | 0.008% | 82.424% |
| 2665 | SBM OFFSHORE NV | 0.008% | 82.432% |
| 2666 | ARGONAUT GOLD I | 0.008% | 82.440% |
| 2667 | BAIDU INC SPON ADR ADR USD.00005 | 0.008% | 82.448% |
| 2668 | ROCKWOOL INTL | 0.008% | 82.456% |
| 2669 | YUM CHINA HOLDINGS INC COMMON STOCK USD.01 | 0.008% | 82.464% |
| 2670 | AXA-UAP | 0.008% | 82.472% |
| 2671 | NEWS CORP CLASS A COMMON STOCK USD.01 | 0.008% | 82.480% |
| 2672 | GUESS? INC COMMON STOCK USD.01 | 0.008% | 82.488% |
| 2673 | SIGNATURE BANK COMMON STOCK USD.01 | 0.008% | 82.496% |
| 2674 | INVESTEC PLC | 0.008% | 82.504% |
| 2675 | CARRIZO OIL + GAS INC COMMON STOCK USD.01 | 0.008% | 82.512% |
| 2676 | ATHENAHEALTH IN | 0.008% | 82.519% |
| 2677 | ATHABASCA OIL C | 0.008% | 82.527% |
| 2678 | NVR INC COMMON STOCK USD.01 | 0.008% | 82.535% |
| 2679 | AU OPTRONICS CO | 0.008% | 82.543% |
| 2680 | SEABOARD CORP COMMON STOCK USD1.0 | 0.008% | 82.551% |
| 2681 | XINYI GLASS HOL | 0.008% | 82.559% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2682 | INTEGER HOLDINGS CORP COMMON STOCK USD.001 | 0.008% | 82.567% |
| 2683 | MARUTI SUZUKI | 0.008% | 82.575% |
| 2684 | INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01 | 0.008% | 82.582% |
| 2685 | AMBEV SA | 0.008% | 82.590% |
| 2686 | PRETIUM RESOURC | 0.008% | 82.598% |
| 2687 | LONDON STOCK EX | 0.008% | 82.606% |
| 2688 | MONDI LTD | 0.008% | 82.614% |
| 2689 | BOSTON BEER COMPANY INC A COMMON STOCK USD.01 | 0.008% | 82.622% |
| 2690 | CHAILEASE HOLDI | 0.008% | 82.629% |
| 2691 | JTEKT CORP. | 0.008% | 82.637% |
| 2692 | CABLE ONE INC COMMON STOCK USD.01 | 0.008% | 82.645% |
| 2693 | DASSAULT SYSTEM | 0.008% | 82.653% |
| 2694 | WHIRLPOOL CORP | 0.008% | 82.661% |
| 2695 | E.SUN FINANCIAL | 0.008% | 82.669% |
| 2696 | ICU MEDICAL INC COMMON STOCK USD.1 | 0.008% | 82.676% |
| 2697 | METCASH LTD | 0.008% | 82.684% |
| 2698 | FIRST FINL BANKSHARES INC COMMON STOCK USD.01 | 0.008% | 82.692% |
| 2699 | WACKER CHEMIE A | 0.008% | 82.700% |
| 2700 | KOREA INVESTMEN | 0.008% | 82.708% |
| 2701 | PLAYTECH | 0.008% | 82.715% |
| 2702 | SOTHEBY S COMMON STOCK USD.01 | 0.008% | 82.723% |
| 2703 | FTI CONSULTING INC COMMON STOCK USD.01 | 0.008% | 82.731% |
| 2704 | SVENSKA HANDELS | 0.008% | 82.739% |
| 2705 | UNIQA INSURANCE | 0.008% | 82.747% |
| 2706 | LA QUINTA HOLDINGS INC COMMON STOCK USD.01 | 0.008% | 82.754% |
| 2707 | GRAHAM HOLDINGS | 0.008% | 82.762% |
| 2708 | WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25 | 0.008% | 82.770% |
| 2709 | TERNA RETE ELET | 0.008% | 82.778% |
| 2710 | US SILICA HOLDINGS INC COMMON STOCK USD.01 | 0.008% | 82.786% |
| 2711 | CK ASSET HOLDIN | 0.008% | 82.793% |
| 2712 | INSURANCE AUSTR | 0.008% | 82.801% |
| 2713 | DUKE ENERGY COR | 0.008% | 82.809% |
| 2714 | JANUS HENDERSON | 0.008% | 82.816% |
| 2715 | CRED SUIS GP FU | 0.008% | 82.824% |
| 2716 | ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2 | 0.008% | 82.832% |
| 2717 | SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45 | 0.008% | 82.840% |
| 2718 | SINCLAIR BROADC | 0.008% | 82.847% |
| 2719 | HORACE MANN EDUCATORS COMMON STOCK USD.001 | 0.008% | 82.855% |
| 2720 | MEDICAL FACILIT | 0.008% | 82.863% |
| 2721 | F5 NETWORKS INC COMMON STOCK | 0.008% | 82.871% |
| 2722 | SABRA HEALTH CARE REIT INC REIT USD.01 | 0.008% | 82.878% |
| 2723 | LOWE S COS INC SR UNSECURED 09/25 3.375 | 0.008% | 82.886% |
| 2724 | CANTEL MEDICAL CORP COMMON STOCK USD.1 | 0.008% | 82.894% |
| 2725 | DUNDEE PRECIOUS | 0.008% | 82.901% |
| 2726 | AVIS BUDGET GROUP INC COMMON STOCK USD.01 | 0.008% | 82.909% |
| 2727 | SHAFTESBURY | 0.008% | 82.917% |
| 2728 | TOREX GOLD RESO | 0.008% | 82.924% |
| 2729 | SEMTECH CORP | 0.008% | 82.932% |
| 2730 | PUBLIC BNK-LOCA | 0.008% | 82.940% |
| 2731 | CHINA MERCHANT | 0.008% | 82.947% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2732 | JBS SA | 0.008% | 82.955% |
| 2733 | HYUNDAI MARINE& | 0.008% | 82.963% |
| 2734 | THERMO FISHER S | 0.008% | 82.970% |
| 2735 | INDOFOODS SUKSE | 0.008% | 82.978% |
| 2736 | SANKYU INC | 0.008% | 82.986% |
| 2737 | GRUPO AEROPORTU | 0.008% | 82.993% |
| 2738 | BRUKER CORP COMMON STOCK USD.01 | 0.008% | 83.001% |
| 2739 | TRUSTMARK CORP COMMON STOCK | 0.008% | 83.009% |
| 2740 | BANCO SANTANDER SA SPON ADR | 0.008% | 83.016% |
| 2741 | EQT CORPORATION | 0.008% | 83.024% |
| 2742 | OWENS-ILLINOIS | 0.008% | 83.031% |
| 2743 | MASONITE INTERNATIONAL CORP COMMON STOCK | 0.008% | 83.039% |
| 2744 | A P MOLLER - MA | 0.008% | 83.047% |
| 2745 | SINGAPORE PRESS | 0.008% | 83.054% |
| 2746 | WARTSILA OYJ AB | 0.008% | 83.062% |
| 2747 | JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01 | 0.008% | 83.070% |
| 2748 | FLAGSTAR BANCORP INC COMMON STOCK USD.01 | 0.008% | 83.077% |
| 2749 | CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01 | 0.008% | 83.085% |
| 2750 | TELENOR AS | 0.008% | 83.092% |
| 2751 | PT BANK CENTRAL | 0.008% | 83.100% |
| 2752 | OAD GAZPROM-SPO | 0.008% | 83.108% |
| 2753 | APERAM SA | 0.008% | 83.115% |
| 2754 | WABTEC CORP COMMON STOCK USD.01 | 0.008% | 83.123% |
| 2755 | BT GROUP PLC | 0.008% | 83.130% |
| 2756 | FINMECCANICA SP | 0.008% | 83.138% |
| 2757 | FERRO CORP | 0.008% | 83.146% |
| 2758 | KILLAM APART RE | 0.008% | 83.153% |
| 2759 | SOJITZ CORP COM | 0.008% | 83.161% |
| 2760 | SYMRISE AG | 0.008% | 83.168% |
| 2761 | LIFEPOINT HOSPI | 0.008% | 83.176% |
| 2762 | GLACIER BANCORP INC COMMON STOCK USD.01 | 0.008% | 83.183% |
| 2763 | TRIBUNE MEDIA C | 0.008% | 83.191% |
| 2764 | HASBRO INC | 0.008% | 83.199% |
| 2765 | SURGE ENERGY IN | 0.008% | 83.206% |
| 2766 | PHYSICIANS REALTY TRUST REIT USD.01 | 0.008% | 83.214% |
| 2767 | HELLA KGAA HUEC | 0.008% | 83.221% |
| 2768 | MORNINGSTAR INC COMMON STOCK | 0.008% | 83.229% |
| 2769 | SALZGITTER AG | 0.008% | 83.236% |
| 2770 | SANMINA CORP COMMON STOCK USD.01 | 0.008% | 83.244% |
| 2771 | HEROUX DEVTEK | 0.008% | 83.251% |
| 2772 | TGS NOPEC GEOPH | 0.008% | 83.259% |
| 2773 | WPP PLC | 0.008% | 83.266% |
| 2774 | ENERGY CORP | 0.008% | 83.274% |
| 2775 | HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01 | 0.008% | 83.281% |
| 2776 | GREIF INC CL A COMMON STOCK | 0.008% | 83.289% |
| 2777 | NTN CORPORATION | 0.008% | 83.296% |
| 2778 | COMPASS MINERALS INTERNATION COMMON STOCK USD.01 | 0.007% | 83.304% |
| 2779 | ALLREAL HOLDING | 0.007% | 83.311% |
| 2780 | CLEANAWAY WASTE | 0.007% | 83.319% |
| 2781 | LITE-ON TECHNOL | 0.007% | 83.326% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2782 | BEIJING ENT WAT | 0.007% | 83.334% |
| 2783 | BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01 | 0.007% | 83.341% |
| 2784 | ACTIVIA PROPERT | 0.007% | 83.349% |
| 2785 | LEIDOS HOLDINGS | 0.007% | 83.356% |
| 2786 | VICTREX PLC | 0.007% | 83.364% |
| 2787 | MDU RES GROUP I | 0.007% | 83.371% |
| 2788 | ENN ENERGY HOLD | 0.007% | 83.379% |
| 2789 | ILLUMINA INC | 0.007% | 83.386% |
| 2790 | HANKOOK TIRE CO | 0.007% | 83.394% |
| 2791 | ENVISION HEALTHCARE CORP COMMON STOCK | 0.007% | 83.401% |
| 2792 | PARAMOUNT GROUP INC REIT USD.01 | 0.007% | 83.408% |
| 2793 | CENTURY TOKYO | 0.007% | 83.416% |
| 2794 | KULICKE&SOFFA I | 0.007% | 83.423% |
| 2795 | ASUSTEK COMPUTE | 0.007% | 83.431% |
| 2796 | ENERGEN CORP COMMON STOCK USD.01 | 0.007% | 83.438% |
| 2797 | TAISEI CORP | 0.007% | 83.446% |
| 2798 | HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4 | 0.007% | 83.453% |
| 2799 | ALPS ELECTRIC C | 0.007% | 83.460% |
| 2800 | HORIZON PHARMA | 0.007% | 83.468% |
| 2801 | TOWNE BANK COMMON STOCK USD1.667 | 0.007% | 83.475% |
| 2802 | HYOSUNG CORP | 0.007% | 83.483% |
| 2803 | OZ MINERALS LTD | 0.007% | 83.490% |
| 2804 | ASICS CORP | 0.007% | 83.497% |
| 2805 | AQUA AMERICA INC COMMON STOCK USD.5 | 0.007% | 83.505% |
| 2806 | NGK SPARK PLUG | 0.007% | 83.512% |
| 2807 | GLP J-REIT | 0.007% | 83.520% |
| 2808 | G III APPAREL GROUP LTD COMMON STOCK USD.01 | 0.007% | 83.527% |
| 2809 | EBARA CORP | 0.007% | 83.534% |
| 2810 | UBIQUITI NETWORKS INC COMMON STOCK USD.001 | 0.007% | 83.542% |
| 2811 | SWISS PRIME SIT | 0.007% | 83.549% |
| 2812 | DUN + BRADSTREET CORP COMMON STOCK USD.01 | 0.007% | 83.556% |
| 2813 | UNIPOL GRUPPO F | 0.007% | 83.564% |
| 2814 | NORSK HYDRO AS | 0.007% | 83.571% |
| 2815 | JAPAN HOTEL REI | 0.007% | 83.579% |
| 2816 | ABERCROMBIE & F | 0.007% | 83.586% |
| 2817 | TIGER BRANDS | 0.007% | 83.593% |
| 2818 | MGIC INVESTMENT CORP COMMON STOCK USD1.0 | 0.007% | 83.601% |
| 2819 | NATL HEALTH INVESTORS INC REIT USD.01 | 0.007% | 83.608% |
| 2820 | TURK HAVA YOLLA | 0.007% | 83.615% |
| 2821 | LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2 | 0.007% | 83.623% |
| 2822 | KEYCORP | 0.007% | 83.630% |
| 2823 | KEYENCE CORP | 0.007% | 83.637% |
| 2824 | PAYCHEX INC | 0.007% | 83.645% |
| 2825 | RED HAT INC COMMON STOCK USD.0001 | 0.007% | 83.652% |
| 2826 | BURLINGTON STORES INC COMMON STOCK USD.0001 | 0.007% | 83.659% |
| 2827 | HUMANA INC SR UNSECURED 10/19 2.625 | 0.007% | 83.667% |
| 2828 | VALMET CORP | 0.007% | 83.674% |
| 2829 | SINOPAC HLDG | 0.007% | 83.681% |
| 2830 | BANNER CORPORATION COMMON STOCK USD.01 | 0.007% | 83.689% |
| 2831 | JUNGHEINRICH - | 0.007% | 83.696% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2832 | PPL CORPORATION | 0.007% | 83.703% |
| 2833 | SEI INVESTMENT | 0.007% | 83.711% |
| 2834 | INFOSYS LTD SP ADR ADR | 0.007% | 83.718% |
| 2835 | SIX FLAGS ENTERTAINMENT CORP COMMON STOCK | 0.007% | 83.725% |
| 2836 | ECHOSTAR CORP A COMMON STOCK USD.001 | 0.007% | 83.733% |
| 2837 | WHEELOCK & COMP | 0.007% | 83.740% |
| 2838 | BRANDYWINE REAL | 0.007% | 83.747% |
| 2839 | ABERTIS INFRAES | 0.007% | 83.755% |
| 2840 | GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01 | 0.007% | 83.762% |
| 2841 | MCDERMOTT INTL | 0.007% | 83.769% |
| 2842 | MONRO INC COMMON STOCK USD.01 | 0.007% | 83.777% |
| 2843 | CENTERPOINT ENE | 0.007% | 83.784% |
| 2844 | LENNAR CORP COMPANY GUAR 01/22 4.125 | 0.007% | 83.791% |
| 2845 | DAICEL CHEM IND | 0.007% | 83.798% |
| 2846 | NINE DRAGONS PA | 0.007% | 83.806% |
| 2847 | CASINO GUICH-PE | 0.007% | 83.813% |
| 2848 | NESTLE FINANCE | 0.007% | 83.820% |
| 2849 | BNK FINANCIAL G | 0.007% | 83.827% |
| 2850 | MYRIAD GENETICS | 0.007% | 83.835% |
| 2851 | BADGER DAYLIGHT | 0.007% | 83.842% |
| 2852 | ELECTROLUX AB-S | 0.007% | 83.849% |
| 2853 | LULULEMON | 0.007% | 83.857% |
| 2854 | ENBRIDGE ENERGY | 0.007% | 83.864% |
| 2855 | PEARSON STK | 0.007% | 83.871% |
| 2856 | ADARO ENERGY TB | 0.007% | 83.878% |
| 2857 | EASTGROUP PROPERTIES INC REIT | 0.007% | 83.886% |
| 2858 | LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01 | 0.007% | 83.893% |
| 2859 | GREAT WALL AUTO | 0.007% | 83.900% |
| 2860 | EDUCATION REALTY TRUST INC REIT USD.01 | 0.007% | 83.907% |
| 2861 | CARDINAL ENERGY | 0.007% | 83.915% |
| 2862 | SMITH AND NEPHE | 0.007% | 83.922% |
| 2863 | NIPRO CORP | 0.007% | 83.929% |
| 2864 | CALERES INC COMMON STOCK USD.01 | 0.007% | 83.936% |
| 2865 | DAVE & BUSTER'S | 0.007% | 83.943% |
| 2866 | QUANTA COMPUTER | 0.007% | 83.951% |
| 2867 | HINDALCO INDS | 0.007% | 83.958% |
| 2868 | HERA | 0.007% | 83.965% |
| 2869 | SUNOPTA INC COMMON STOCK | 0.007% | 83.972% |
| 2870 | USANA HEALTH SCIENCES INC COMMON STOCK USD.001 | 0.007% | 83.980% |
| 2871 | VONAGE HLDGS CO | 0.007% | 83.987% |
| 2872 | UNITE GROUP PLC | 0.007% | 83.994% |
| 2873 | PROGRESS SOFTWARE CORP COMMON STOCK USD.01 | 0.007% | 84.001% |
| 2874 | AMEREN CORP | 0.007% | 84.008% |
| 2875 | CHINA RESOURCES | 0.007% | 84.016% |
| 2876 | EVOLUTION MININ | 0.007% | 84.023% |
| 2877 | FUTURE LAND DEV | 0.007% | 84.030% |
| 2878 | DR PEPPER SNAPP | 0.007% | 84.037% |
| 2879 | SHENZHOU INT GR | 0.007% | 84.044% |
| 2880 | BERRY GLOBAL GROUP INC COMMON STOCK USD.01 | 0.007% | 84.051% |
| 2881 | FIVE BELOW COMMON STOCK USD.01 | 0.007% | 84.059% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2882 | NIKE INC SR UNSECURED 11/26 2.375 | 0.007% | 84.066% |
| 2883 | YAGEO CORP | 0.007% | 84.073% |
| 2884 | KRATON CORP COMMON STOCK USD.01 | 0.007% | 84.080% |
| 2885 | AFLAC INC SR UNSECURED 06/23 3.625 | 0.007% | 84.087% |
| 2886 | OMRON CORP | 0.007% | 84.094% |
| 2887 | ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001 | 0.007% | 84.101% |
| 2888 | HERMES INTL | 0.007% | 84.109% |
| 2889 | BK OF KYOTO | 0.007% | 84.116% |
| 2890 | ARGO GROUP INTE | 0.007% | 84.123% |
| 2891 | BANK OF QUEENSL | 0.007% | 84.130% |
| 2892 | EVONIK INDUSTRI | 0.007% | 84.137% |
| 2893 | JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01 | 0.007% | 84.144% |
| 2894 | MINERAL RESOURC | 0.007% | 84.151% |
| 2895 | AG GROWTH INTER | 0.007% | 84.158% |
| 2896 | HOMESERVE PLC | 0.007% | 84.166% |
| 2897 | CORPORATE OFFICE PROPERTIES REIT USD.01 | 0.007% | 84.173% |
| 2898 | Straumann AG | 0.007% | 84.180% |
| 2899 | ASPEN TECHNOLOGY INC COMMON STOCK USD.1 | 0.007% | 84.187% |
| 2900 | SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95 | 0.007% | 84.194% |
| 2901 | NHK SPRING CO | 0.007% | 84.201% |
| 2902 | CHINA MEDICAL S | 0.007% | 84.208% |
| 2903 | SPX FLOW INC COMMON STOCK USD.01 | 0.007% | 84.215% |
| 2904 | ROGERS CORP COMMON STOCK USD1.0 | 0.007% | 84.222% |
| 2905 | PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01 | 0.007% | 84.229% |
| 2906 | BAKER HUGHES A GE CO COMMON STOCK USD.0001 | 0.007% | 84.237% |
| 2907 | NAGACORP LTD | 0.007% | 84.244% |
| 2908 | NAVER CORP | 0.007% | 84.251% |
| 2909 | OTP BANK PLC | 0.007% | 84.258% |
| 2910 | FRESH DEL MONTE | 0.007% | 84.265% |
| 2911 | TKH GROUP NV DU | 0.007% | 84.272% |
| 2912 | MOBILE MINI INC COMMON STOCK USD.01 | 0.007% | 84.279% |
| 2913 | US Wire Order | 0.007% | 84.286% |
| 2914 | BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01 | 0.007% | 84.293% |
| 2915 | ASTRAZENECA | 0.007% | 84.300% |
| 2916 | BOFI HOLDING INC COMMON STOCK USD.01 | 0.007% | 84.307% |
| 2917 | SMITH + NEPHEW PLC SPON ADR ADR | 0.007% | 84.314% |
| 2918 | TELEFONICA EMIS | 0.007% | 84.321% |
| 2919 | HAIN CELESTIAL GROUP INC COMMON STOCK USD.01 | 0.007% | 84.328% |
| 2920 | DRIL QUIP INC | 0.007% | 84.335% |
| 2921 | YOKOGAWA ELECTR | 0.007% | 84.342% |
| 2922 | FUJI ELECTRIC C | 0.007% | 84.349% |
| 2923 | NEXT PLC | 0.007% | 84.356% |
| 2924 | DCC PLC | 0.007% | 84.363% |
| 2925 | BOSKALIS WESTMN | 0.007% | 84.370% |
| 2926 | Alten | 0.007% | 84.377% |
| 2927 | ZIJIN MINING GR | 0.007% | 84.384% |
| 2928 | GRANITE CONST | 0.007% | 84.391% |
| 2929 | COFINIMMO | 0.007% | 84.398% |
| 2930 | MR PRICE GROUP | 0.007% | 84.405% |
| 2931 | STATOIL ASA SPON ADR ADR | 0.007% | 84.412% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2932 | RAIA DROGASIL S | 0.007% | 84.419% |
| 2933 | ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01 | 0.007% | 84.426% |
| 2934 | CAPSTONE MINING | 0.007% | 84.433% |
| 2935 | AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01 | 0.007% | 84.440% |
| 2936 | LEOPALACE 21 | 0.007% | 84.447% |
| 2937 | ENSCO PLC CLASS | 0.007% | 84.454% |
| 2938 | EASYJET | 0.007% | 84.461% |
| 2939 | MARUI CO | 0.007% | 84.468% |
| 2940 | CEMBRA MONEY BA | 0.007% | 84.475% |
| 2941 | DUNKIN BRANDS GROUP INC COMMON STOCK USD.001 | 0.007% | 84.482% |
| 2942 | SPARK NEW ZEA | 0.007% | 84.489% |
| 2943 | CJ CHEILJEDANG | 0.007% | 84.496% |
| 2944 | TRITAX BIG BOX | 0.007% | 84.503% |
| 2945 | HILLTOP HOLDINGS INC COMMON STOCK USD.01 | 0.007% | 84.510% |
| 2946 | FIRST FINANCIAL BANCORP COMMON STOCK | 0.007% | 84.517% |
| 2947 | BALCHEM CORP COMMON STOCK USD.0667 | 0.007% | 84.524% |
| 2948 | GREAT PORTLAND | 0.007% | 84.531% |
| 2949 | CENTERSTATE BANK CORP COMMON STOCK USD.01 | 0.007% | 84.538% |
| 2950 | FINECOBANK BANC | 0.007% | 84.545% |
| 2951 | HELEN OF TROY C | 0.007% | 84.551% |
| 2952 | PUBLICIS GROUPE | 0.007% | 84.558% |
| 2953 | ZHONGSHENG GROU | 0.007% | 84.565% |
| 2954 | RED ELECTRICA C | 0.007% | 84.572% |
| 2955 | AAR CORP | 0.007% | 84.579% |
| 2956 | AIR WATER INC. | 0.007% | 84.586% |
| 2957 | LG CABLE &MCHY | 0.007% | 84.593% |
| 2958 | NEXANS | 0.007% | 84.600% |
| 2959 | COSMO ENERGY HO | 0.007% | 84.607% |
| 2960 | MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001 | 0.007% | 84.614% |
| 2961 | VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01 | 0.007% | 84.621% |
| 2962 | HYUNDAI ROBOTIC | 0.007% | 84.628% |
| 2963 | DAINIPPON SCREE | 0.007% | 84.634% |
| 2964 | GREAT PLAINS ENERGY INC COMMON STOCK | 0.007% | 84.641% |
| 2965 | MEDIASET | 0.007% | 84.648% |
| 2966 | MASCO CORP | 0.007% | 84.655% |
| 2967 | DYNEGY INC COMMON STOCK USD.01 | 0.007% | 84.662% |
| 2968 | COVANTA HOLDING CORP COMMON STOCK USD.1 | 0.007% | 84.669% |
| 2969 | KELLOGG CO | 0.007% | 84.676% |
| 2970 | ACI WORLDWIDE INC COMMON STOCK USD.005 | 0.007% | 84.683% |
| 2971 | NOVO NORDISK A/S SPONS ADR ADR | 0.007% | 84.690% |
| 2972 | WEICHAI POWER-H | 0.007% | 84.696% |
| 2973 | HRG GROUP INC COMMON STOCK USD.01 | 0.007% | 84.703% |
| 2974 | BLOCK(H&R)INC | 0.007% | 84.710% |
| 2975 | NORDSON CORP COMMON STOCK | 0.007% | 84.717% |
| 2976 | TRINIDAD DRILLI | 0.007% | 84.724% |
| 2977 | PRYSMIAN SPA CO | 0.007% | 84.731% |
| 2978 | HFF INC CLASS A COMMON STOCK USD.01 | 0.007% | 84.738% |
| 2979 | FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1 | 0.007% | 84.744% |
| 2980 | SUL AMERICA SA | 0.007% | 84.751% |
| 2981 | LENNAR CORP 8.3 | 0.007% | 84.758% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2982 | PLEXUS CORP COMMON STOCK USD.01 | 0.007% | 84.765% |
| 2983 | AMERIS BANCORP COMMON STOCK USD1.0 | 0.007% | 84.772% |
| 2984 | QISDA CORP | 0.007% | 84.779% |
| 2985 | WISTRON CORP | 0.007% | 84.786% |
| 2986 | SANWA SHUTTER C | 0.007% | 84.792% |
| 2987 | SECOM CO | 0.007% | 84.799% |
| 2988 | WAL-MART DE MEX | 0.007% | 84.806% |
| 2989 | SM ENERGY CO COMMON STOCK USD.01 | 0.007% | 84.813% |
| 2990 | SHIMIZU CORP | 0.007% | 84.820% |
| 2991 | INTL FLAVORS&FR | 0.007% | 84.826% |
| 2992 | SARTORIUS AG-VO | 0.007% | 84.833% |
| 2993 | SHIMAMURA CO | 0.007% | 84.840% |
| 2994 | CAMPBELL SOUP C | 0.007% | 84.847% |
| 2995 | UNIVERSAL FOREST PRODUCTS COMMON STOCK | 0.007% | 84.854% |
| 2996 | ULTA BEAUTY INC COMMON STOCK USD.01 | 0.007% | 84.861% |
| 2997 | VALVOLINE INC COMMON STOCK USD.01 | 0.007% | 84.867% |
| 2998 | BANK OF COMMUNI | 0.007% | 84.874% |
| 2999 | WHIRLPOOL CORP SR UNSECURED 06/21 4.85 | 0.007% | 84.881% |
| 3000 | NAMCO BANDAI HO | 0.007% | 84.888% |
| 3001 | WESTERN GAS PAR | 0.007% | 84.894% |
| 3002 | TRIMBLE INC COMMON STOCK | 0.007% | 84.901% |
| 3003 | YUE YUEN INDUST | 0.007% | 84.908% |
| 3004 | BAJAJ FINSERV L | 0.007% | 84.915% |
| 3005 | PLANTRONICS INC COMMON STOCK USD.01 | 0.007% | 84.922% |
| 3006 | CAPITEC BANK HL | 0.007% | 84.928% |
| 3007 | ZEON CO | 0.007% | 84.935% |
| 3008 | MACRONIX INTERN | 0.007% | 84.942% |
| 3009 | OCEANEERING INT | 0.007% | 84.949% |
| 3010 | STAMPS.COM INC COMMON STOCK USD.001 | 0.007% | 84.955% |
| 3011 | FUKUOKA FINANCI | 0.007% | 84.962% |
| 3012 | IMERYS SA | 0.007% | 84.969% |
| 3013 | TAKASHIMAYA CO | 0.007% | 84.976% |
| 3014 | NORTHVIEW APART | 0.007% | 84.982% |
| 3015 | OGE ENERGY CORP COMMON STOCK USD.01 | 0.007% | 84.989% |
| 3016 | HYUNDAI STEEL C | 0.007% | 84.996% |
| 3017 | SAIA INC COMMON STOCK USD.001 | 0.007% | 85.003% |
| 3018 | LG HOUSEHOLD HE | 0.007% | 85.009% |
| 3019 | MERITAGE HOMES CORP COMMON STOCK USD.01 | 0.007% | 85.016% |
| 3020 | GRUPA LOTOS S.A | 0.007% | 85.023% |
| 3021 | BEACH PETROLEUM | 0.007% | 85.030% |
| 3022 | BAT INTL FINANC | 0.007% | 85.036% |
| 3023 | FBL FINANCIAL G | 0.007% | 85.043% |
| 3024 | SEVERN TRENT | 0.007% | 85.050% |
| 3025 | BUNZL PLC | 0.007% | 85.056% |
| 3026 | ARMSTRONG WORLD | 0.007% | 85.063% |
| 3027 | PRA GROUP INC COMMON STOCK USD.01 | 0.007% | 85.070% |
| 3028 | CHINA EVERBRIGH | 0.007% | 85.077% |
| 3029 | BILLERUD AB | 0.007% | 85.083% |
| 3030 | CSR LIMITED | 0.007% | 85.090% |
| 3031 | STEPAN CO COMMON STOCK USD1.0 | 0.007% | 85.097% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3032 | INTU PROPERTIES | 0.007% | 85.103% |
| 3033 | AMERIPRISE FINA | 0.007% | 85.110% |
| 3034 | PAYCOM SOFTWARE INC COMMON STOCK USD.01 | 0.007% | 85.117% |
| 3035 | SEMGROUP CORP CLASS A COMMON STOCK | 0.007% | 85.123% |
| 3036 | ZILLOW GROUP INC C COMMON STOCK | 0.007% | 85.130% |
| 3037 | SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1 | 0.007% | 85.137% |
| 3038 | THALES SA | 0.007% | 85.143% |
| 3039 | AMERICAN WOODMARK CORP COMMON STOCK | 0.007% | 85.150% |
| 3040 | SHIN KONG FINL | 0.007% | 85.157% |
| 3041 | LOGITECH INTERN | 0.007% | 85.163% |
| 3042 | NIPPON PAPER IN | 0.007% | 85.170% |
| 3043 | FRANSHION PROPE | 0.007% | 85.177% |
| 3044 | HNI CORP | 0.007% | 85.183% |
| 3045 | EAGLE BANCORP INC COMMON STOCK USD.01 | 0.007% | 85.190% |
| 3046 | COOPER TIRE&RUB | 0.007% | 85.197% |
| 3047 | CATERPILLAR INC SR UNSECURED 05/21 3.9 | 0.007% | 85.203% |
| 3048 | SERVISFIRST BANCSHARES INC COMMON STOCK USD.001 | 0.007% | 85.210% |
| 3049 | KOSMOS ENERGY L | 0.007% | 85.217% |
| 3050 | ISETAN MITSUKOS | 0.007% | 85.223% |
| 3051 | BHARAT FORGE LT | 0.007% | 85.230% |
| 3052 | VALIANT HOLDING | 0.007% | 85.236% |
| 3053 | HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3 | 0.007% | 85.243% |
| 3054 | KONE OYJ | 0.007% | 85.250% |
| 3055 | GPO TELEVISA | 0.007% | 85.256% |
| 3056 | CHART INDUSTRIE | 0.007% | 85.263% |
| 3057 | SEIKO EPSON COR | 0.007% | 85.269% |
| 3058 | LUCARA DIANMOND | 0.007% | 85.276% |
| 3059 | SAAB AB | 0.007% | 85.283% |
| 3060 | INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75 | 0.007% | 85.289% |
| 3061 | ILLINOIS TOOL W | 0.007% | 85.296% |
| 3062 | KURITA WATER IN | 0.007% | 85.302% |
| 3063 | CSRA INC COMMON STOCK USD.001 | 0.007% | 85.309% |
| 3064 | KASIKORNBANK PL | 0.007% | 85.316% |
| 3065 | VAIL RESORTS | 0.007% | 85.322% |
| 3066 | TOKUYAMA CORP | 0.007% | 85.329% |
| 3067 | KGHM POLSKA MIE | 0.007% | 85.335% |
| 3068 | ULVAC INC. | 0.007% | 85.342% |
| 3069 | SAP SE SPONSORED ADR ADR | 0.007% | 85.349% |
| 3070 | SUN ART RETAIL | 0.007% | 85.355% |
| 3071 | UNIVAR INC COMMON STOCK USD.01 | 0.007% | 85.362% |
| 3072 | CHIBA BANK | 0.007% | 85.368% |
| 3073 | HINO MOTORS | 0.007% | 85.375% |
| 3074 | THK CO | 0.007% | 85.381% |
| 3075 | MMI HOLDINGS LT | 0.007% | 85.388% |
| 3076 | AUTOZONE INC SR UNSECURED 04/22 3.7 | 0.007% | 85.395% |
| 3077 | DELPHI TECHNOLO | 0.007% | 85.401% |
| 3078 | HOYA CORP | 0.007% | 85.408% |
| 3079 | REGENERON PHARMACEUTICALS COMMON STOCK USD.001 | 0.007% | 85.414% |
| 3080 | SHINSEGAE DEPT | 0.007% | 85.421% |
| 3081 | GPO FIN BANORTE | 0.007% | 85.427% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3082 | AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7 | 0.007% | 85.434% |
| 3083 | CNA FINANCIAL CORP SR UNSECURED 05/24 3.95 | 0.007% | 85.440% |
| 3084 | H. LUNDBECK A/S | 0.007% | 85.447% |
| 3085 | ARYZTA AG | 0.007% | 85.453% |
| 3086 | PEARSON | 0.007% | 85.460% |
| 3087 | CSG SYSTEMS INTL INC COMMON STOCK USD.01 | 0.007% | 85.466% |
| 3088 | NORTHWEST BANCSHARES INC COMMON STOCK USD.01 | 0.007% | 85.473% |
| 3089 | MORI SEIKI CO | 0.007% | 85.480% |
| 3090 | AMBU A/S | 0.007% | 85.486% |
| 3091 | PIEDMONT OFFICE | 0.007% | 85.493% |
| 3092 | COLUMBIA PROPERTY TRUST INC REIT USD.01 | 0.007% | 85.499% |
| 3093 | CAL MAINE FOODS INC COMMON STOCK USD.01 | 0.007% | 85.506% |
| 3094 | METSA BOARD | 0.007% | 85.512% |
| 3095 | L BRANDS INC COMMON STOCK USD.5 | 0.007% | 85.519% |
| 3096 | MERCK KGAA | 0.007% | 85.525% |
| 3097 | WPP PLC SPONSORED ADR ADR | 0.006% | 85.532% |
| 3098 | HUMANA INC SR UNSECURED 10/24 3.85 | 0.006% | 85.538% |
| 3099 | KINGFISHER PLC | 0.006% | 85.545% |
| 3100 | LAREDO PETROLEUM INC COMMON STOCK USD.01 | 0.006% | 85.551% |
| 3101 | DKSH HOLDING LT | 0.006% | 85.558% |
| 3102 | CATERPILLAR INC SR UNSECURED 05/24 3.4 | 0.006% | 85.564% |
| 3103 | TECHTRONIC INDU | 0.006% | 85.571% |
| 3104 | IDEA CELLULAR L | 0.006% | 85.577% |
| 3105 | MDC HOLDINGS INC COMMON STOCK USD.01 | 0.006% | 85.584% |
| 3106 | IDACORP INC COMMON STOCK | 0.006% | 85.590% |
| 3107 | CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01 | 0.006% | 85.597% |
| 3108 | SGS SA-REG COMM | 0.006% | 85.603% |
| 3109 | OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125 | 0.006% | 85.609% |
| 3110 | KENEDIX REALTY | 0.006% | 85.616% |
| 3111 | RETAIL PROPERTIES OF AME A REIT USD.001 | 0.006% | 85.622% |
| 3112 | OPEN HOUSE CO L | 0.006% | 85.629% |
| 3113 | JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625 | 0.006% | 85.635% |
| 3114 | CHEMOURS CO/THE COMMON STOCK | 0.006% | 85.642% |
| 3115 | ENTERPRISE PROD | 0.006% | 85.648% |
| 3116 | ALLSTATE CORP SR UNSECURED 06/23 3.15 | 0.006% | 85.655% |
| 3117 | ACXIOM CORP COMMON STOCK USD.1 | 0.006% | 85.661% |
| 3118 | TERANGA GOLD CO | 0.006% | 85.668% |
| 3119 | SEMPRA ENERGY SR UNSECURED 06/24 3.55 | 0.006% | 85.674% |
| 3120 | VOLKSWAGEN LEAS | 0.006% | 85.680% |
| 3121 | ALTRIA GROUP INC COMPANY GUAR 05/21 4.75 | 0.006% | 85.687% |
| 3122 | BWX TECHNOLOGIES INC COMMON STOCK USD.01 | 0.006% | 85.693% |
| 3123 | KOMMUNALBANKEN | 0.006% | 85.700% |
| 3124 | DOWA HOLDING CO | 0.006% | 85.706% |
| 3125 | LEND LEASE CORP | 0.006% | 85.713% |
| 3126 | HANWHA CORP | 0.006% | 85.719% |
| 3127 | SAPORO BREWERI | 0.006% | 85.725% |
| 3128 | YAMAZAKI BAKING | 0.006% | 85.732% |
| 3129 | CVS HEALTH CORP SR UNSECURED 07/25 3.875 | 0.006% | 85.738% |
| 3130 | DOMINION ENERGY INC SR UNSECURED 12/24 3.625 | 0.006% | 85.745% |
| 3131 | NELNET INC CL A COMMON STOCK USD.01 | 0.006% | 85.751% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3132 | GLANBIA PLC | 0.006% | 85.757% |
| 3133 | CUBIC CORP COMMON STOCK | 0.006% | 85.764% |
| 3134 | VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5 | 0.006% | 85.770% |
| 3135 | WESBANCO INC COMMON STOCK USD2.0833 | 0.006% | 85.777% |
| 3136 | KINGBOARD LAMIN | 0.006% | 85.783% |
| 3137 | CHINA HUARONG A | 0.006% | 85.789% |
| 3138 | SHENZHEN INTERN | 0.006% | 85.796% |
| 3139 | SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9 | 0.006% | 85.802% |
| 3140 | OP CORPORATE BA | 0.006% | 85.809% |
| 3141 | EBAY INC 3.45% | 0.006% | 85.815% |
| 3142 | GS YUASA CORP | 0.006% | 85.821% |
| 3143 | SUMITOMO FOREST | 0.006% | 85.828% |
| 3144 | HYPROP INVESTME | 0.006% | 85.834% |
| 3145 | CHONGQING RURAL | 0.006% | 85.841% |
| 3146 | SEEK LTD. | 0.006% | 85.847% |
| 3147 | OUTOKUMPU OY | 0.006% | 85.853% |
| 3148 | AURORA CANNABIS | 0.006% | 85.860% |
| 3149 | NETAPP INC SR UNSECURED 12/22 3.25 | 0.006% | 85.866% |
| 3150 | RBC BEARINGS INC COMMON STOCK USD.01 | 0.006% | 85.872% |
| 3151 | HYATT HOTELS CORP CL A COMMON STOCK USD.01 | 0.006% | 85.879% |
| 3152 | TRONOX LTD-CL A | 0.006% | 85.885% |
| 3153 | EXELON GENERATI | 0.006% | 85.891% |
| 3154 | EBIX INC COMMON STOCK USD.1 | 0.006% | 85.898% |
| 3155 | INDEPENDENCE GR | 0.006% | 85.904% |
| 3156 | HEARTLAND EXPRESS INC COMMON STOCK USD.01 | 0.006% | 85.910% |
| 3157 | NAVIGATORS GROUP INC COMMON STOCK USD.1 | 0.006% | 85.917% |
| 3158 | CAIRN ENERGY PL | 0.006% | 85.923% |
| 3159 | TRIPADVISOR INC COMMON STOCK USD.001 | 0.006% | 85.929% |
| 3160 | BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01 | 0.006% | 85.936% |
| 3161 | K'S HOLDINGS | 0.006% | 85.942% |
| 3162 | SMITH (A.O.) CORP COMMON STOCK USD1.0 | 0.006% | 85.949% |
| 3163 | SAMSUNG SECS CO | 0.006% | 85.955% |
| 3164 | WIPRO | 0.006% | 85.961% |
| 3165 | ANDEAVOR LOGIS LP/CORP COMPANY GUAR 10/19 5.5 | 0.006% | 85.968% |
| 3166 | COCHLEAR LTD | 0.006% | 85.974% |
| 3167 | TRANSUNION COMMON STOCK USD.01 | 0.006% | 85.980% |
| 3168 | INTEGRATED DEVI | 0.006% | 85.987% |
| 3169 | MONSTER BEVERAGE CORP COMMON STOCK | 0.006% | 85.993% |
| 3170 | GREENE KING | 0.006% | 85.999% |
| 3171 | CDW CORP/DE COMMON STOCK USD.01 | 0.006% | 86.005% |
| 3172 | PERNOD-RICARD | 0.006% | 86.012% |
| 3173 | GREENBRIER COMPANIES INC COMMON STOCK | 0.006% | 86.018% |
| 3174 | PENGROWTH ENERGY CORP COMMON STOCK | 0.006% | 86.024% |
| 3175 | WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9 | 0.006% | 86.031% |
| 3176 | ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8 | 0.006% | 86.037% |
| 3177 | VEOLIA ENVIRONM | 0.006% | 86.043% |
| 3178 | NOLATO AB | 0.006% | 86.050% |
| 3179 | KEWPIE CORP | 0.006% | 86.056% |
| 3180 | ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55 | 0.006% | 86.062% |
| 3181 | NORDSTROM INC | 0.006% | 86.068% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3182 | KLONDEX MINES L | 0.006% | 86.075% |
| 3183 | UNIFIRST CORP/MA COMMON STOCK USD.1 | 0.006% | 86.081% |
| 3184 | EURONEXT NV | 0.006% | 86.087% |
| 3185 | UNITI GROUP INC REIT USD.0001 | 0.006% | 86.094% |
| 3186 | TRAVIS PERKINS | 0.006% | 86.100% |
| 3187 | KYUDENKO CORP | 0.006% | 86.106% |
| 3188 | FINISAR CORPORATION COMMON STOCK USD.001 | 0.006% | 86.112% |
| 3189 | B+G FOODS INC COMMON STOCK USD.01 | 0.006% | 86.119% |
| 3190 | GULFPORT ENERGY CORP COMMON STOCK USD.01 | 0.006% | 86.125% |
| 3191 | TJX COS INC SR UNSECURED 05/23 2.5 | 0.006% | 86.131% |
| 3192 | ORIENTAL LAND C | 0.006% | 86.137% |
| 3193 | RPC INC COMMON STOCK USD.1 | 0.006% | 86.144% |
| 3194 | CEMEX SA | 0.006% | 86.150% |
| 3195 | MERIT MEDICAL SYSTEMS INC COMMON STOCK | 0.006% | 86.156% |
| 3196 | ALEXANDER + BALDWIN INC REIT | 0.006% | 86.162% |
| 3197 | PROTO LABS INC COMMON STOCK USD.001 | 0.006% | 86.169% |
| 3198 | MTY FOOD GROUP | 0.006% | 86.175% |
| 3199 | AMGEN INC SR UNSECURED 05/25 3.125 | 0.006% | 86.181% |
| 3200 | BRADY(WH) | 0.006% | 86.187% |
| 3201 | CROMBIE REAL ES | 0.006% | 86.194% |
| 3202 | DSW INC CLASS A COMMON STOCK | 0.006% | 86.200% |
| 3203 | CLP HOLDINGS | 0.006% | 86.206% |
| 3204 | HANG LUNG PROPE | 0.006% | 86.212% |
| 3205 | LEONS FURNITURE | 0.006% | 86.219% |
| 3206 | AXIS BANK | 0.006% | 86.225% |
| 3207 | VALLOUREC SA | 0.006% | 86.231% |
| 3208 | SIMCORP A/S | 0.006% | 86.237% |
| 3209 | MERCURY SYSTEMS INC COMMON STOCK USD.01 | 0.006% | 86.243% |
| 3210 | CARGOTEC CORP-B | 0.006% | 86.250% |
| 3211 | VECTREN CORP COMMON STOCK | 0.006% | 86.256% |
| 3212 | ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01 | 0.006% | 86.262% |
| 3213 | COMPUTER MODELL | 0.006% | 86.268% |
| 3214 | BROWN FORMAN CORP SR UNSECURED 01/23 2.25 | 0.006% | 86.275% |
| 3215 | VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5 | 0.006% | 86.281% |
| 3216 | RANGE RESOURCES CORP COMMON STOCK USD.01 | 0.006% | 86.287% |
| 3217 | COM2US CORPORAT | 0.006% | 86.293% |
| 3218 | ABBOTT LABORATORIES SR UNSECURED 03/25 2.95 | 0.006% | 86.299% |
| 3219 | MARINE HARVEST | 0.006% | 86.306% |
| 3220 | SSAB SVENSKT ST | 0.006% | 86.312% |
| 3221 | BRAMBLES LIMITE | 0.006% | 86.318% |
| 3222 | KAJIMA CORP | 0.006% | 86.324% |
| 3223 | JSE LTD | 0.006% | 86.330% |
| 3224 | LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9 | 0.006% | 86.336% |
| 3225 | PATRICK INDUSTRIES INC COMMON STOCK | 0.006% | 86.343% |
| 3226 | PS BUSINESS PARKS INC/CA REIT USD.01 | 0.006% | 86.349% |
| 3227 | BEIJING ENTERPR | 0.006% | 86.355% |
| 3228 | BLOOMIN BRANDS INC COMMON STOCK USD.01 | 0.006% | 86.361% |
| 3229 | BANKIA SA | 0.006% | 86.367% |
| 3230 | NEWMONT MINING CORP COMPANY GUAR 03/22 3.5 | 0.006% | 86.374% |
| 3231 | OUTFRONT MEDIA INC REIT USD.01 | 0.006% | 86.380% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3232 | WHITEHAVEN COAL | 0.006% | 86.386% |
| 3233 | DUERR AG | 0.006% | 86.392% |
| 3234 | AXALTA COATING | 0.006% | 86.398% |
| 3235 | EXPRESS SCRIPTS | 0.006% | 86.404% |
| 3236 | BECTON DICKINSON | 0.006% | 86.410% |
| 3237 | INDEPENDENT BANK CORP/MA COMMON STOCK USD.01 | 0.006% | 86.417% |
| 3238 | ENDESA S.A. | 0.006% | 86.423% |
| 3239 | KAMAN CORP COMMON STOCK USD1.0 | 0.006% | 86.429% |
| 3240 | ALBANY INTL CORP CL A COMMON STOCK USD.001 | 0.006% | 86.435% |
| 3241 | RENGO CO | 0.006% | 86.441% |
| 3242 | FERROGLOBE PLC | 0.006% | 86.447% |
| 3243 | SCHRODERS PLC | 0.006% | 86.453% |
| 3244 | INDEPENDENT BANK GROUP INC COMMON STOCK USD.01 | 0.006% | 86.459% |
| 3245 | BARCLAYS PLC SR UNSECURED 01/21 3.25 | 0.006% | 86.466% |
| 3246 | PEBBLEBROOK HOT | 0.006% | 86.472% |
| 3247 | LLOYD THOMPSON | 0.006% | 86.478% |
| 3248 | UNITED UTILITIE | 0.006% | 86.484% |
| 3249 | LA Z BOY INC COMMON STOCK USD1.0 | 0.006% | 86.490% |
| 3250 | FAR EAST HORIZO | 0.006% | 86.496% |
| 3251 | WEIGHT WATCHERS INTL INC COMMON STOCK | 0.006% | 86.502% |
| 3252 | ENTEL EMP NAC T | 0.006% | 86.508% |
| 3253 | KINGSOFT CORP L | 0.006% | 86.514% |
| 3254 | TOKYO TATEMONO | 0.006% | 86.521% |
| 3255 | FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2 | 0.006% | 86.527% |
| 3256 | TTM TECHNOLOGIES COMMON STOCK USD.001 | 0.006% | 86.533% |
| 3257 | HENKEL KGAA-PRE | 0.006% | 86.539% |
| 3258 | CHINA RESOURCES | 0.006% | 86.545% |
| 3259 | AT+T INC SR UNSECURED 02/21 2.8 | 0.006% | 86.551% |
| 3260 | DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7 | 0.006% | 86.557% |
| 3261 | SINO-AMERICAN S | 0.006% | 86.563% |
| 3262 | EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01 | 0.006% | 86.569% |
| 3263 | ALLIANT ENERGY | 0.006% | 86.575% |
| 3264 | AURIZON HOLDING | 0.006% | 86.581% |
| 3265 | CENTURY ALUMINUM COMPANY COMMON STOCK USD.01 | 0.006% | 86.587% |
| 3266 | TOTO | 0.006% | 86.594% |
| 3267 | EVERSOURCE ENER | 0.006% | 86.600% |
| 3268 | MUELLER WATER P | 0.006% | 86.606% |
| 3269 | WPG HOLDINGS | 0.006% | 86.612% |
| 3270 | NOF CORP | 0.006% | 86.618% |
| 3271 | EXLSERVICE HLDG | 0.006% | 86.624% |
| 3272 | FIRM CAPITAL MO | 0.006% | 86.630% |
| 3273 | PENTA OCEAN CON | 0.006% | 86.636% |
| 3274 | NORTHWEST HEALT | 0.006% | 86.642% |
| 3275 | ELEMENTIS (1998 | 0.006% | 86.648% |
| 3276 | GRIFOLS SA | 0.006% | 86.654% |
| 3277 | TOYO SEIKAN KAI | 0.006% | 86.660% |
| 3278 | GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625 | 0.006% | 86.666% |
| 3279 | TREEHOUSE FOODS INC COMMON STOCK USD.01 | 0.006% | 86.672% |
| 3280 | TRYGVESTA AS | 0.006% | 86.678% |
| 3281 | COM HEM HLDG AB | 0.006% | 86.684% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3282 | SANTANDER HOLDINGS USA SR UNSECURED 01/23 3.4 | 0.006% | 86.690% |
| 3283 | KEYBANK NA/CLEV | 0.006% | 86.696% |
| 3284 | MORGAN STANLEY SR UNSECURED 11/21 2.625 | 0.006% | 86.702% |
| 3285 | PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01 | 0.006% | 86.708% |
| 3286 | VERISIGN | 0.006% | 86.714% |
| 3287 | GVC HOLDINGS PL | 0.006% | 86.720% |
| 3288 | BIOMERIEUX | 0.006% | 86.726% |
| 3289 | BAIC MOTOR CORP | 0.006% | 86.732% |
| 3290 | AVERY DENNISON | 0.006% | 86.738% |
| 3291 | EXTENDICARE INC | 0.006% | 86.744% |
| 3292 | NETGEAR INC COMMON STOCK USD.001 | 0.006% | 86.750% |
| 3293 | HOULIHAN LOKEY INC COMMON STOCK USD.001 | 0.006% | 86.756% |
| 3294 | NEWCREST MINING | 0.006% | 86.762% |
| 3295 | MERITZ SECURITI | 0.006% | 86.768% |
| 3296 | VOLVO AB | 0.006% | 86.774% |
| 3297 | SEALED AIR CORP COMMON STOCK USD.1 | 0.006% | 86.780% |
| 3298 | VONTOBEL HLDGS | 0.006% | 86.786% |
| 3299 | NEWMARKET CORP COMMON STOCK | 0.006% | 86.792% |
| 3300 | T IS BANKASI | 0.006% | 86.798% |
| 3301 | GCL-POLY ENERGY | 0.006% | 86.804% |
| 3302 | GROUP 1 AUTO | 0.006% | 86.810% |
| 3303 | ENLINK MIDSTREAM LLC COMMON STOCK USD.01 | 0.006% | 86.816% |
| 3304 | EBAY INC SR UNSECURED 07/22 2.6 | 0.006% | 86.822% |
| 3305 | NABTESCO CORP | 0.006% | 86.828% |
| 3306 | EMPRESAS CMPC S | 0.006% | 86.834% |
| 3307 | WILMAR INTERL L | 0.006% | 86.840% |
| 3308 | DOMINO S PIZZA INC COMMON STOCK USD.01 | 0.006% | 86.846% |
| 3309 | CITIZEN WATCH C | 0.006% | 86.851% |
| 3310 | ALFA LAVAL AB | 0.006% | 86.857% |
| 3311 | RIGHTMOVE GROUP | 0.006% | 86.863% |
| 3312 | AT HOME GROUP INC COMMON STOCK USD.01 | 0.006% | 86.869% |
| 3313 | WALGREEN BOOTS | 0.006% | 86.875% |
| 3314 | NEXITY | 0.006% | 86.881% |
| 3315 | JAPAN AIRLINES | 0.006% | 86.887% |
| 3316 | INDUSTRIAL BANK | 0.006% | 86.893% |
| 3317 | HOPEWELL HLDGS | 0.006% | 86.899% |
| 3318 | COHERENT INC | 0.006% | 86.905% |
| 3319 | PATTERSON COS INC COMMON STOCK USD.01 | 0.006% | 86.911% |
| 3320 | INTERFACE INC COMMON STOCK USD.1 | 0.006% | 86.917% |
| 3321 | WINNEBAGO INDUSTRIES COMMON STOCK USD.5 | 0.006% | 86.923% |
| 3322 | REDROW | 0.006% | 86.929% |
| 3323 | ALLETE INC | 0.006% | 86.934% |
| 3324 | NIFCO INC | 0.006% | 86.940% |
| 3325 | BONTERRA ENERGY | 0.006% | 86.946% |
| 3326 | MIRACA HOLDIN | 0.006% | 86.952% |
| 3327 | POOL CORP COMMON STOCK USD.001 | 0.006% | 86.958% |
| 3328 | TAL EDUCATION GROUP ADR ADR | 0.006% | 86.964% |
| 3329 | ATMOS ENERGY CO | 0.006% | 86.970% |
| 3330 | ADANI PORT & SE | 0.006% | 86.976% |
| 3331 | MORINAGA MILK I | 0.006% | 86.982% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3332 | NCR CORP | 0.006% | 86.987% |
| 3333 | PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01 | 0.006% | 86.993% |
| 3334 | STERICYCLE INC COMMON STOCK USD.01 | 0.006% | 86.999% |
| 3335 | CALLAWAY GOLF C | 0.006% | 87.005% |
| 3336 | MASIMO CORP COMMON STOCK USD.001 | 0.006% | 87.011% |
| 3337 | KUMBA IRON ORE | 0.006% | 87.017% |
| 3338 | AVX CORP COMMON STOCK USD.01 | 0.006% | 87.023% |
| 3339 | GILDEMEISTER AG | 0.006% | 87.028% |
| 3340 | ACCO BRANDS CORP COMMON STOCK USD.01 | 0.006% | 87.034% |
| 3341 | YANZHOU COAL MI | 0.006% | 87.040% |
| 3342 | HANNOVER RUECKV | 0.006% | 87.046% |
| 3343 | CIA BRASILEIRA | 0.006% | 87.052% |
| 3344 | NIPPON GAS CO L | 0.006% | 87.058% |
| 3345 | ADELAIDE BRIGHT | 0.006% | 87.064% |
| 3346 | THOMAS COOK GRO | 0.006% | 87.070% |
| 3347 | FAST RETAILING | 0.006% | 87.075% |
| 3348 | KONECRANES O | 0.006% | 87.081% |
| 3349 | FLS INDUSTRIES | 0.006% | 87.087% |
| 3350 | UNDER ARMOUR IN | 0.006% | 87.093% |
| 3351 | HUANENG RENEWAB | 0.006% | 87.099% |
| 3352 | ALSTRIA OFFICE | 0.006% | 87.105% |
| 3353 | WESTERN UNION CO COMMON STOCK USD.01 | 0.006% | 87.110% |
| 3354 | FORMOSA PLASTIC | 0.006% | 87.116% |
| 3355 | BENCHMARK ELECT | 0.006% | 87.122% |
| 3356 | HK & CHINA GAS | 0.006% | 87.128% |
| 3357 | SILTRONIC AG | 0.006% | 87.133% |
| 3358 | URBAN EDGE PROPERTIES REIT USD.01 | 0.006% | 87.139% |
| 3359 | DDR CORP REIT USD.1 | 0.006% | 87.145% |
| 3360 | JAPAN STEEL WOR | 0.006% | 87.151% |
| 3361 | GERDAU SA SIDER | 0.006% | 87.157% |
| 3362 | EMPIRE STATE RE | 0.006% | 87.162% |
| 3363 | COTIVITI HOLDINGS INC COMMON STOCK USD.001 | 0.006% | 87.168% |
| 3364 | SYNTHOMER PLC | 0.006% | 87.174% |
| 3365 | JAMES HARDIE IN | 0.006% | 87.180% |
| 3366 | MATTEL INC COMMON STOCK USD1.0 | 0.006% | 87.186% |
| 3367 | PGE POLSKA GRUP | 0.006% | 87.191% |
| 3368 | TIETO CORP OYJ | 0.006% | 87.197% |
| 3369 | NIBE INDUSTRIER | 0.006% | 87.203% |
| 3370 | HARVEY NORMAN H | 0.006% | 87.209% |
| 3371 | REALPAGE INC COMMON STOCK USD.001 | 0.006% | 87.214% |
| 3372 | HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0 | 0.006% | 87.220% |
| 3373 | MORGAN STANLEY | 0.006% | 87.226% |
| 3374 | WORLD FUEL SERVICES CORP COMMON STOCK USD.01 | 0.006% | 87.232% |
| 3375 | YUEXIU PROPERTY | 0.006% | 87.237% |
| 3376 | DUZONBIZON CO L | 0.006% | 87.243% |
| 3377 | ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01 | 0.006% | 87.249% |
| 3378 | SABINA SILVER C | 0.006% | 87.255% |
| 3379 | NORDSTROM INC COMMON STOCK | 0.006% | 87.260% |
| 3380 | ABIOMED INC COMMON STOCK USD.01 | 0.006% | 87.266% |
| 3381 | TOYOBO CO | 0.006% | 87.272% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3382 | A2 MILK CO LTD | 0.006% | 87.277% |
| 3383 | ERG SPA | 0.006% | 87.283% |
| 3384 | MATSON INC COMMON STOCK | 0.006% | 87.289% |
| 3385 | PILGRIM S PRIDE CORP COMMON STOCK USD.01 | 0.006% | 87.295% |
| 3386 | WADDELL & REED | 0.006% | 87.300% |
| 3387 | POU CHEN | 0.006% | 87.306% |
| 3388 | ONTEX GROUP NV | 0.006% | 87.312% |
| 3389 | BOLLORE | 0.006% | 87.317% |
| 3390 | SUMITOMO OSAKA | 0.006% | 87.323% |
| 3391 | CAMPBELL SOUP CO SR UNSECURED 04/21 4.25 | 0.006% | 87.329% |
| 3392 | LANCASTER COLON | 0.006% | 87.334% |
| 3393 | TAMARACK VALLEY | 0.006% | 87.340% |
| 3394 | RYDER SYSTEM IN | 0.006% | 87.346% |
| 3395 | ATLAS COPCO AB | 0.006% | 87.352% |
| 3396 | COMPEQ MFG | 0.006% | 87.357% |
| 3397 | CHINA STATE CON | 0.006% | 87.363% |
| 3398 | NIPPON MEAT PAC | 0.006% | 87.369% |
| 3399 | BANK OF GEORGIA | 0.006% | 87.374% |
| 3400 | COHEN + STEERS INC COMMON STOCK USD.01 | 0.006% | 87.380% |
| 3401 | TAIYO YUDEN CO | 0.006% | 87.386% |
| 3402 | AIRCASTLE LTD | 0.006% | 87.391% |
| 3403 | PCCW LIMITED | 0.006% | 87.397% |
| 3404 | AENA SA | 0.006% | 87.403% |
| 3405 | CREST NICHOLSON | 0.006% | 87.408% |
| 3406 | DIODES INC COMMON STOCK USD.667 | 0.006% | 87.414% |
| 3407 | TRIUMPH GROUP I | 0.006% | 87.419% |
| 3408 | FAR EAST TEXTIL | 0.006% | 87.425% |
| 3409 | ROWAN COMPANIES | 0.006% | 87.431% |
| 3410 | DAI NIPPON PRIN | 0.006% | 87.436% |
| 3411 | YUANTA FINL HOL | 0.006% | 87.442% |
| 3412 | SPIN MASTER COR | 0.006% | 87.448% |
| 3413 | BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561 | 0.006% | 87.453% |
| 3414 | KOREAN AIR LINE | 0.006% | 87.459% |
| 3415 | FINANCIAL ENGINES INC COMMON STOCK USD.0001 | 0.006% | 87.464% |
| 3416 | CREDIT SAISON C | 0.006% | 87.470% |
| 3417 | SONIC HEALTHCAR | 0.006% | 87.476% |
| 3418 | HISPANIA ACTIVO | 0.006% | 87.481% |
| 3419 | NEENAH INC COMMON STOCK USD.01 | 0.006% | 87.487% |
| 3420 | COMFORT SYSTEMS | 0.006% | 87.492% |
| 3421 | KAMIGUMI CO | 0.006% | 87.498% |
| 3422 | BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0 | 0.006% | 87.504% |
| 3423 | FIERA SCEPTRE I | 0.006% | 87.509% |
| 3424 | HAITIAN INTL HL | 0.006% | 87.515% |
| 3425 | H&E EQUIPMENT S | 0.006% | 87.520% |
| 3426 | SHIZUOKA BANK | 0.006% | 87.526% |
| 3427 | SHERRITT INTERN | 0.006% | 87.532% |
| 3428 | BILFINGER BERGE | 0.006% | 87.537% |
| 3429 | ENI | 0.006% | 87.543% |
| 3430 | MUELLER INDS IN | 0.006% | 87.548% |
| 3431 | SILICON LABORAT | 0.006% | 87.554% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3432 | SIDERURGICA NAC | 0.006% | 87.560% |
| 3433 | SECURITAS | 0.006% | 87.565% |
| 3434 | NTHN STAR RES L | 0.006% | 87.571% |
| 3435 | TESSENDERLO CHE | 0.006% | 87.576% |
| 3436 | IWG PLC | 0.006% | 87.582% |
| 3437 | VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001 | 0.006% | 87.587% |
| 3438 | BROOKS AUTOMATI | 0.006% | 87.593% |
| 3439 | FUJIKURA | 0.006% | 87.598% |
| 3440 | VALENER INC | 0.006% | 87.604% |
| 3441 | HEICO CORP CLASS A COMMON STOCK USD.01 | 0.006% | 87.610% |
| 3442 | HORIZON NORTH L | 0.006% | 87.615% |
| 3443 | LIONS GATE ENTERTAINMENT B COMMON STOCK | 0.006% | 87.621% |
| 3444 | NOVATEK MICROEL | 0.006% | 87.626% |
| 3445 | NOVANTA INC COMMON STOCK | 0.006% | 87.632% |
| 3446 | POWER ASSETS HO | 0.006% | 87.637% |
| 3447 | PKO BANK POLSKI | 0.006% | 87.643% |
| 3448 | TASEKO MINES LT | 0.006% | 87.648% |
| 3449 | TOKYO GAS CO | 0.006% | 87.654% |
| 3450 | STATOIL ASA | 0.006% | 87.659% |
| 3451 | ASSOCIATED BRIT | 0.006% | 87.665% |
| 3452 | FIRSTGROUP | 0.006% | 87.670% |
| 3453 | ERAMET | 0.006% | 87.676% |
| 3454 | HANESBRANDS INC COMMON STOCK USD.01 | 0.006% | 87.681% |
| 3455 | APOGEE ENTERPRISES INC COMMON STOCK USD.333 | 0.005% | 87.687% |
| 3456 | GETINGE AB, B S | 0.005% | 87.692% |
| 3457 | MARUHA NICHIRO | 0.005% | 87.698% |
| 3458 | FED SIGNAL CORP | 0.005% | 87.703% |
| 3459 | SEGA SAMMY HOLD | 0.005% | 87.709% |
| 3460 | SENIOR PLC | 0.005% | 87.714% |
| 3461 | HUTCHISON PORT | 0.005% | 87.720% |
| 3462 | CHINA RAILWAY C | 0.005% | 87.725% |
| 3463 | AMEDISYS INC COMMON STOCK USD.001 | 0.005% | 87.731% |
| 3464 | DAIDO STEEL CO | 0.005% | 87.736% |
| 3465 | DRAX GROUP PLC | 0.005% | 87.742% |
| 3466 | DINEQUITY INC | 0.005% | 87.747% |
| 3467 | FORWARD AIR COR | 0.005% | 87.753% |
| 3468 | CHOICE HOTELS INTL INC COMMON STOCK USD.01 | 0.005% | 87.758% |
| 3469 | PARAGON GROUP O | 0.005% | 87.764% |
| 3470 | MAPLETREE COMME | 0.005% | 87.769% |
| 3471 | SYNAPTICS INC COMMON STOCK USD.001 | 0.005% | 87.774% |
| 3472 | TATA GLOBAL | 0.005% | 87.780% |
| 3473 | N B T BANCORP INC COMMON STOCK USD.01 | 0.005% | 87.785% |
| 3474 | RENISHAW | 0.005% | 87.791% |
| 3475 | TOYODA GOSEI | 0.005% | 87.796% |
| 3476 | ALTRAN TECHNOLO | 0.005% | 87.802% |
| 3477 | CYRELA BRAZIL R | 0.005% | 87.807% |
| 3478 | UTD INTERNET AG | 0.005% | 87.813% |
| 3479 | USIMINAS USI SD | 0.005% | 87.818% |
| 3480 | LAIRD PLC | 0.005% | 87.823% |
| 3481 | TIVITY HEALTH INC COMMON STOCK USD.001 | 0.005% | 87.829% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3482 | HOKUHOKU FINANC | 0.005% | 87.834% |
| 3483 | UGI CORP COMMON STOCK | 0.005% | 87.840% |
| 3484 | DNB NOR ASA | 0.005% | 87.845% |
| 3485 | DET N O A | 0.005% | 87.851% |
| 3486 | MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0 | 0.005% | 87.856% |
| 3487 | POWERTECH TECHN | 0.005% | 87.861% |
| 3488 | AMER NATL INS | 0.005% | 87.867% |
| 3489 | GENTHERM INC COMMON STOCK | 0.005% | 87.872% |
| 3490 | YTL CORP | 0.005% | 87.878% |
| 3491 | OIL SEARCH LTD | 0.005% | 87.883% |
| 3492 | KOITO MFG CO | 0.005% | 87.888% |
| 3493 | ASIA CEMENT | 0.005% | 87.894% |
| 3494 | PEAB AB | 0.005% | 87.899% |
| 3495 | INDIVIOR PLC | 0.005% | 87.904% |
| 3496 | LEE & MAN PAPER | 0.005% | 87.910% |
| 3497 | DGB FINANCIAL G | 0.005% | 87.915% |
| 3498 | MTR CORP | 0.005% | 87.921% |
| 3499 | EUROFINS SCIENT | 0.005% | 87.926% |
| 3500 | OCI COMPANY LTD | 0.005% | 87.931% |
| 3501 | DECHRA PHARMA | 0.005% | 87.937% |
| 3502 | SHOWA SHELL SEK | 0.005% | 87.942% |
| 3503 | ENPRO INDUSTRIES INC COMMON STOCK USD.01 | 0.005% | 87.948% |
| 3504 | CARGOJET INC. | 0.005% | 87.953% |
| 3505 | AGT FOOD AND IN | 0.005% | 87.958% |
| 3506 | LIC HOUSING FIN | 0.005% | 87.964% |
| 3507 | TIVO CORP COMMON STOCK USD.001 | 0.005% | 87.969% |
| 3508 | RADIAN GROUP | 0.005% | 87.974% |
| 3509 | BT GROUP PLC SPON ADR ADR | 0.005% | 87.980% |
| 3510 | MOBIMO HLDG AG | 0.005% | 87.985% |
| 3511 | YAMAGUCHI FINAN | 0.005% | 87.990% |
| 3512 | SSP GROUP PLC | 0.005% | 87.996% |
| 3513 | NCI BUILDING SYSTEMS INC COMMON STOCK USD.01 | 0.005% | 88.001% |
| 3514 | SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4 | 0.005% | 88.007% |
| 3515 | UNILEVER NV | 0.005% | 88.012% |
| 3516 | TTEC HOLDINGS INC COMMON STOCK USD.01 | 0.005% | 88.017% |
| 3517 | BEIJING CAPITAL | 0.005% | 88.023% |
| 3518 | SMC CORP | 0.005% | 88.028% |
| 3519 | ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001 | 0.005% | 88.033% |
| 3520 | MARCUS + MILLICHAP INC COMMON STOCK USD.0001 | 0.005% | 88.039% |
| 3521 | ASHIKAGA HOLDIN | 0.005% | 88.044% |
| 3522 | VIAVI SOLUTIONS INC COMMON STOCK USD.001 | 0.005% | 88.049% |
| 3523 | MARTEN TRANSPORT LTD COMMON STOCK USD.01 | 0.005% | 88.054% |
| 3524 | FIRST BUSEY CORP COMMON STOCK USD.001 | 0.005% | 88.060% |
| 3525 | SFS GROUP AG | 0.005% | 88.065% |
| 3526 | HERSHEY FOODS C | 0.005% | 88.070% |
| 3527 | KORIAN | 0.005% | 88.076% |
| 3528 | BELIMO HOLDING | 0.005% | 88.081% |
| 3529 | FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0 | 0.005% | 88.086% |
| 3530 | HITACHI METALS | 0.005% | 88.092% |
| 3531 | GANNETT CO INC COMMON STOCK USD.01 | 0.005% | 88.097% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3532 | RUSH ENTERPRISES INC CL A COMMON STOCK USD.01 | 0.005% | 88.102% |
| 3533 | ADEKA CORPORATI | 0.005% | 88.107% |
| 3534 | PRIMARY HEALTH | 0.005% | 88.113% |
| 3535 | QUBE HOLDINGS L | 0.005% | 88.118% |
| 3536 | DREAM UNLIMIITE | 0.005% | 88.123% |
| 3537 | STAG INDUSTRIAL INC REIT USD.01 | 0.005% | 88.129% |
| 3538 | WAREHOUSES DE P | 0.005% | 88.134% |
| 3539 | PIZZA PIZZA ROY | 0.005% | 88.139% |
| 3540 | JAFCO CO LTD | 0.005% | 88.144% |
| 3541 | MICHAEL PAGE IN | 0.005% | 88.150% |
| 3542 | CRANSWICK | 0.005% | 88.155% |
| 3543 | INFINERA CORP | 0.005% | 88.160% |
| 3544 | INNOSPEC INC COMMON STOCK USD.01 | 0.005% | 88.165% |
| 3545 | CIPLA LTD | 0.005% | 88.171% |
| 3546 | PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01 | 0.005% | 88.176% |
| 3547 | BUZZI UNICEM SP | 0.005% | 88.181% |
| 3548 | IMCD GROUP NV | 0.005% | 88.186% |
| 3549 | LENNAR CORP 6.6 | 0.005% | 88.192% |
| 3550 | INSIGHT ENTERPRISES INC COMMON STOCK USD.01 | 0.005% | 88.197% |
| 3551 | ULTRAPAR PARTIC | 0.005% | 88.202% |
| 3552 | ECOLAB INC SR UNSECURED 12/21 4.35 | 0.005% | 88.207% |
| 3553 | MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01 | 0.005% | 88.213% |
| 3554 | MCGRATH RENTCORP COMMON STOCK | 0.005% | 88.218% |
| 3555 | MRC GLOBAL INC COMMON STOCK USD.01 | 0.005% | 88.223% |
| 3556 | HECLA MINING CO | 0.005% | 88.228% |
| 3557 | HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125 | 0.005% | 88.234% |
| 3558 | SULZER AG | 0.005% | 88.239% |
| 3559 | BANCA MEDIOLANU | 0.005% | 88.244% |
| 3560 | INFINITY PROPERTY + CASUALTY COMMON STOCK | 0.005% | 88.249% |
| 3561 | FIDESA | 0.005% | 88.255% |
| 3562 | BANREGIO GRUPO | 0.005% | 88.260% |
| 3563 | JOHNSON ELECTRI | 0.005% | 88.265% |
| 3564 | TAISHIN FINANCI | 0.005% | 88.270% |
| 3565 | NOK CORP | 0.005% | 88.276% |
| 3566 | CJ CORP. | 0.005% | 88.281% |
| 3567 | WABASH NATIONAL | 0.005% | 88.286% |
| 3568 | BOYD GAMING COR | 0.005% | 88.291% |
| 3569 | WORLEYPARSONS | 0.005% | 88.296% |
| 3570 | GMS INC COMMON STOCK USD.01 | 0.005% | 88.302% |
| 3571 | INSPERITY INC | 0.005% | 88.307% |
| 3572 | XENIA HOTELS + RESORTS INC REIT USD.01 | 0.005% | 88.312% |
| 3573 | STATE BK OF IND | 0.005% | 88.317% |
| 3574 | TIMBERCREEK FIN | 0.005% | 88.322% |
| 3575 | DAITO TRUST CON | 0.005% | 88.328% |
| 3576 | KEIHAN ELECTRIC | 0.005% | 88.333% |
| 3577 | SIXT AG | 0.005% | 88.338% |
| 3578 | CRH (DUBLIN) | 0.005% | 88.343% |
| 3579 | KOREA LIFE INSU | 0.005% | 88.348% |
| 3580 | 77TH BANK | 0.005% | 88.354% |
| 3581 | TS TECH CO.LTD | 0.005% | 88.359% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3582 | IBIDEN CO | 0.005% | 88.364% |
| 3583 | DIAMONDROCK HOSPITALITY CO REIT USD.01 | 0.005% | 88.369% |
| 3584 | BANCFIRST CORP | 0.005% | 88.374% |
| 3585 | TANGER FACTORY OUTLET CENTER REIT USD.01 | 0.005% | 88.380% |
| 3586 | CDK GLOBAL INC COMMON STOCK USD.01 | 0.005% | 88.385% |
| 3587 | ACORDA THERAPEU | 0.005% | 88.390% |
| 3588 | WINBOND ELECTRO | 0.005% | 88.395% |
| 3589 | GRAINCORP LTD | 0.005% | 88.400% |
| 3590 | KWG PROPERTY HL | 0.005% | 88.405% |
| 3591 | NITORI CO LTD | 0.005% | 88.411% |
| 3592 | OCADO GROUP PLC | 0.005% | 88.416% |
| 3593 | WASHINGTON REIT REIT USD.01 | 0.005% | 88.421% |
| 3594 | NIPPON PAINT CO | 0.005% | 88.426% |
| 3595 | KRONOS WORLDWIDE INC COMMON STOCK USD.01 | 0.005% | 88.431% |
| 3596 | METHODE ELEC IN | 0.005% | 88.436% |
| 3597 | PETROFAC LTD | 0.005% | 88.442% |
| 3598 | BANCA POPOLARE | 0.005% | 88.447% |
| 3599 | PETRONET LNG LT | 0.005% | 88.452% |
| 3600 | EUROCOMMERCIAL | 0.005% | 88.457% |
| 3601 | GOLDEN AGRI RES | 0.005% | 88.462% |
| 3602 | DIPLOMA (NEW) | 0.005% | 88.467% |
| 3603 | WGL HOLDINGS INC COMMON STOCK | 0.005% | 88.472% |
| 3604 | JAPAN EXCHANGE | 0.005% | 88.478% |
| 3605 | TATNEFT PAO SPONSORED ADR ADR | 0.005% | 88.483% |
| 3606 | SAWAI PHARM CO | 0.005% | 88.488% |
| 3607 | OXFORD INDUSTRI | 0.005% | 88.493% |
| 3608 | O'REILLY AUTOMO | 0.005% | 88.498% |
| 3609 | ACERINOX SA | 0.005% | 88.503% |
| 3610 | CASIO COMPUTER | 0.005% | 88.508% |
| 3611 | TAIWAN UNION TE | 0.005% | 88.513% |
| 3612 | SIMS GROUP LTD | 0.005% | 88.519% |
| 3613 | SAVILLS PLC | 0.005% | 88.524% |
| 3614 | BOISE CASCADE CO COMMON STOCK USD.01 | 0.005% | 88.529% |
| 3615 | LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0 | 0.005% | 88.534% |
| 3616 | SIXT SE PFD | 0.005% | 88.539% |
| 3617 | GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75 | 0.005% | 88.544% |
| 3618 | AT+T INC SR UNSECURED 02/21 4.6 | 0.005% | 88.549% |
| 3619 | REXFORD INDUSTR | 0.005% | 88.554% |
| 3620 | CEMEX SA | 0.005% | 88.559% |
| 3621 | WABCO HOLDINGS INC COMMON STOCK USD.01 | 0.005% | 88.565% |
| 3622 | QUALICORP SA | 0.005% | 88.570% |
| 3623 | NIPPON ACCOMMOD | 0.005% | 88.575% |
| 3624 | NATIONAL FUEL GAS CO COMMON STOCK USD1.0 | 0.005% | 88.580% |
| 3625 | CENCOSUD SA | 0.005% | 88.585% |
| 3626 | ADMIRAL GROUP | 0.005% | 88.590% |
| 3627 | SANTEN PHARM CO | 0.005% | 88.595% |
| 3628 | KAWASAKI KISEN | 0.005% | 88.600% |
| 3629 | TOYO TIRE & RUB | 0.005% | 88.605% |
| 3630 | S-OIL CORPORATI | 0.005% | 88.610% |
| 3631 | SUMCO CORPORATI | 0.005% | 88.615% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3632 | ISS A/S | 0.005% | 88.620% |
| 3633 | OTSUKA HLDGS CO | 0.005% | 88.626% |
| 3634 | BOVIS HOMES GRO | 0.005% | 88.631% |
| 3635 | AEROPORTS DE PA | 0.005% | 88.636% |
| 3636 | COGNEX CORP | 0.005% | 88.641% |
| 3637 | LIQUOR STORES N | 0.005% | 88.646% |
| 3638 | JM AB | 0.005% | 88.651% |
| 3639 | PROGRESS ENERGY | 0.005% | 88.656% |
| 3640 | SERVICENOW INC COMMON STOCK USD.001 | 0.005% | 88.661% |
| 3641 | OIL STATES INTERNATIONAL INC COMMON STOCK USD.01 | 0.005% | 88.666% |
| 3642 | KEMIRA OY | 0.005% | 88.671% |
| 3643 | HACHIJUNI BANK | 0.005% | 88.676% |
| 3644 | TALANX AG | 0.005% | 88.681% |
| 3645 | HITACHI CAPITAL | 0.005% | 88.686% |
| 3646 | CAREER EDUCATION CORP COMMON STOCK USD.01 | 0.005% | 88.691% |
| 3647 | HORIBA | 0.005% | 88.696% |
| 3648 | UBM PLC | 0.005% | 88.701% |
| 3649 | GREGGS PLC | 0.005% | 88.706% |
| 3650 | CHICO'S FAS INC | 0.005% | 88.711% |
| 3651 | SANOFI ADR ADR | 0.005% | 88.716% |
| 3652 | MERITOR INC COMMON STOCK USD1.0 | 0.005% | 88.721% |
| 3653 | CORE LABORATORI | 0.005% | 88.727% |
| 3654 | EXXARO | 0.005% | 88.732% |
| 3655 | LENNAR CORP 4.7 | 0.005% | 88.737% |
| 3656 | ARCBEST CORP COMMON STOCK USD.01 | 0.005% | 88.742% |
| 3657 | S + T BANCORP INC COMMON STOCK USD2.5 | 0.005% | 88.747% |
| 3658 | MSA SAFETY INC COMMON STOCK | 0.005% | 88.752% |
| 3659 | BROOKLINE BANCORP INC COMMON STOCK USD.01 | 0.005% | 88.757% |
| 3660 | AKBANK TAS | 0.005% | 88.762% |
| 3661 | INVINCIBLE INVE | 0.005% | 88.767% |
| 3662 | SOUTH32 ADR ADR | 0.005% | 88.772% |
| 3663 | 1ST SOURCE CORP COMMON STOCK | 0.005% | 88.777% |
| 3664 | TAIYO NIPPON SA | 0.005% | 88.782% |
| 3665 | AUTO TRADER GRO | 0.005% | 88.787% |
| 3666 | ELIOR | 0.005% | 88.792% |
| 3667 | SHINSEI BANK | 0.005% | 88.797% |
| 3668 | TENET HEALTHCARE CORP COMMON STOCK USD.05 | 0.005% | 88.802% |
| 3669 | ERIE INDEMNITY COMPANY CL A COMMON STOCK | 0.005% | 88.807% |
| 3670 | SKY CITY | 0.005% | 88.812% |
| 3671 | LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 05/22 4.95 | 0.005% | 88.817% |
| 3672 | DA OFFICE INV C | 0.005% | 88.821% |
| 3673 | MEDIFAST INC COMMON STOCK USD.001 | 0.005% | 88.826% |
| 3674 | MAPLETREE INDUS | 0.005% | 88.831% |
| 3675 | DON QUIJOTE | 0.005% | 88.836% |
| 3676 | CONMED CORP COMMON STOCK USD.01 | 0.005% | 88.841% |
| 3677 | TOYO SUISAN KAI | 0.005% | 88.846% |
| 3678 | SURUGA BANK | 0.005% | 88.851% |
| 3679 | VISCOFAN SA | 0.005% | 88.856% |
| 3680 | AEON FINANCIAL | 0.005% | 88.861% |
| 3681 | AVICHINA INDUST | 0.005% | 88.866% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3682 | QUAD GRAPHICS INC COMMON STOCK USD.025 | 0.005% | 88.871% |
| 3683 | CHINA MINSHENG | 0.005% | 88.876% |
| 3684 | EMPLOYERS HOLDINGS INC COMMON STOCK USD.01 | 0.005% | 88.881% |
| 3685 | QUAKER CHEMICAL CORP COMMON STOCK USD1.0 | 0.005% | 88.886% |
| 3686 | NIPPON SUISAN | 0.005% | 88.891% |
| 3687 | COMPUTERSHARE L | 0.005% | 88.896% |
| 3688 | SNAM SPA | 0.005% | 88.901% |
| 3689 | PREMIER INC CLASS A COMMON STOCK USD.01 | 0.005% | 88.906% |
| 3690 | ACADIA REALTY TRUST REIT USD.001 | 0.005% | 88.911% |
| 3691 | CORBION NV | 0.005% | 88.915% |
| 3692 | DISH NETWORK | 0.005% | 88.920% |
| 3693 | NIPPON KONPO UN | 0.005% | 88.925% |
| 3694 | GRAFTON GROUP P | 0.005% | 88.930% |
| 3695 | GAMESTOP CORP CLASS A COMMON STOCK USD.001 | 0.005% | 88.935% |
| 3696 | ENERGIAS DE POR | 0.005% | 88.940% |
| 3697 | CNP ASSURANCES | 0.005% | 88.945% |
| 3698 | KYOWA EXEO CORP | 0.005% | 88.950% |
| 3699 | KRUNGTHAI CARD | 0.005% | 88.955% |
| 3700 | INTRUM JUSTITIA | 0.005% | 88.960% |
| 3701 | UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333 | 0.005% | 88.965% |
| 3702 | MEDICLINIC INTE | 0.005% | 88.969% |
| 3703 | MBIA INC | 0.005% | 88.974% |
| 3704 | CHARTER HALL GR | 0.005% | 88.979% |
| 3705 | HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15 | 0.005% | 88.984% |
| 3706 | LAM RESEARCH CORP SR UNSECURED 03/25 3.8 | 0.005% | 88.989% |
| 3707 | SARAS SPA | 0.005% | 88.994% |
| 3708 | AXIATA GROUP | 0.005% | 88.999% |
| 3709 | NAVISTAR INTL C | 0.005% | 89.004% |
| 3710 | HUNTING PLC | 0.005% | 89.009% |
| 3711 | AMCOR LIMITED | 0.005% | 89.014% |
| 3712 | SUNTRUST BANKS INC SR UNSECURED 03/21 2.9 | 0.005% | 89.018% |
| 3713 | FIRST INTERSTATE BANCSYS A COMMON STOCK | 0.005% | 89.023% |
| 3714 | DELTA ELECTRONI | 0.005% | 89.028% |
| 3715 | TELKOM GROUP LT | 0.005% | 89.033% |
| 3716 | MASSMART HOLDIN | 0.005% | 89.038% |
| 3717 | NISHI-NIPPON FI | 0.005% | 89.043% |
| 3718 | SLEEP NUMBER CORP COMMON STOCK USD.01 | 0.005% | 89.048% |
| 3719 | CREDITO VALTELL | 0.005% | 89.052% |
| 3720 | LENNOX INTERNATIONAL INC COMMON STOCK USD.01 | 0.005% | 89.057% |
| 3721 | ESCO TECHNOLOGIES INC COMMON STOCK USD.01 | 0.005% | 89.062% |
| 3722 | NEW ORIENTAL ED | 0.005% | 89.067% |
| 3723 | NAN YA PLASTIC | 0.005% | 89.072% |
| 3724 | AKER ASA | 0.005% | 89.077% |
| 3725 | WOORI INVESTMEN | 0.005% | 89.082% |
| 3726 | EXPONENT INC COMMON STOCK USD.001 | 0.005% | 89.086% |
| 3727 | RETAIL OPPORTUNITY INVESTMEN REIT USD.0001 | 0.005% | 89.091% |
| 3728 | LENDINGCLUB CORP COMMON STOCK USD.01 | 0.005% | 89.096% |
| 3729 | ADVANCED | 0.005% | 89.101% |
| 3730 | HOSTESS BRANDS INC COMMON STOCK USD.0001 | 0.005% | 89.106% |
| 3731 | HAWAIIAN ELECTRIC INDS COMMON STOCK | 0.005% | 89.111% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3732 | ASHOK LEYLAND | 0.005% | 89.115% |
| 3733 | CHINA HONGQIAO | 0.005% | 89.120% |
| 3734 | SAMSUNG HEAVY | 0.005% | 89.125% |
| 3735 | SAGE GROUP PLC/ | 0.005% | 89.130% |
| 3736 | BLACK HILLS CORP COMMON STOCK USD1.0 | 0.005% | 89.135% |
| 3737 | CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001 | 0.005% | 89.140% |
| 3738 | FUCHS PETROLUB | 0.005% | 89.144% |
| 3739 | THIRD POINT REI | 0.005% | 89.149% |
| 3740 | ABAXIS INC COMMON STOCK | 0.005% | 89.154% |
| 3741 | ISRAEL DISCOUNT | 0.005% | 89.159% |
| 3742 | RYDER SYSTEM INC SR UNSECURED 11/21 3.45 | 0.005% | 89.164% |
| 3743 | NORDEA BANK AB | 0.005% | 89.169% |
| 3744 | IIDA GROUP HOLD | 0.005% | 89.173% |
| 3745 | WH SMITH PLC | 0.005% | 89.178% |
| 3746 | BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01 | 0.005% | 89.183% |
| 3747 | UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01 | 0.005% | 89.188% |
| 3748 | SJM HOLDINGS LT | 0.005% | 89.193% |
| 3749 | ABB LTD SPON ADR ADR | 0.005% | 89.197% |
| 3750 | CADENCE DESIGN SYS INC COMMON STOCK USD.01 | 0.005% | 89.202% |
| 3751 | BEKAERT SA | 0.005% | 89.207% |
| 3752 | KUBOTA CORP | 0.005% | 89.212% |
| 3753 | LOGITECH INTERN | 0.005% | 89.217% |
| 3754 | QINETIQ GROUP P | 0.005% | 89.221% |
| 3755 | SIRIUS XM HOLDINGS INC COMMON STOCK USD.001 | 0.005% | 89.226% |
| 3756 | CITY DEVELOPMEN | 0.005% | 89.231% |
| 3757 | MAGELLAN AEROSP | 0.005% | 89.236% |
| 3758 | SHENZHEN INVEST | 0.005% | 89.241% |
| 3759 | ALSEA SAB DE CV | 0.005% | 89.245% |
| 3760 | CAVCO INDUSTRIES INC COMMON STOCK USD.01 | 0.005% | 89.250% |
| 3761 | INGEVITY CORP COMMON STOCK USD.01 | 0.005% | 89.255% |
| 3762 | NTT DATA | 0.005% | 89.260% |
| 3763 | PICC PROPERTY & | 0.005% | 89.265% |
| 3764 | HUA NAN FINANCI | 0.005% | 89.269% |
| 3765 | GUANGDONG INVES | 0.005% | 89.274% |
| 3766 | AIR NEW ZEALAND | 0.005% | 89.279% |
| 3767 | FIRST BANCORP PUERTO RICO COMMON STOCK USD.1 | 0.005% | 89.284% |
| 3768 | UNIBET GROUP PL | 0.005% | 89.288% |
| 3769 | DENA CO LTD | 0.005% | 89.293% |
| 3770 | NUFARM | 0.005% | 89.298% |
| 3771 | CHIPOTLE MEXICA | 0.005% | 89.303% |
| 3772 | RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01 | 0.005% | 89.307% |
| 3773 | MORI HILLS REIT | 0.005% | 89.312% |
| 3774 | SPIE SA | 0.005% | 89.317% |
| 3775 | HENNES & MAURIT | 0.005% | 89.322% |
| 3776 | BENESSE CORP | 0.005% | 89.327% |
| 3777 | MITSUBISHI MOTO | 0.005% | 89.331% |
| 3778 | LONDOMETRIC PR | 0.005% | 89.336% |
| 3779 | FISHER & PAYKEL | 0.005% | 89.341% |
| 3780 | PSP SWISS PROPE | 0.005% | 89.345% |
| 3781 | KANSAI ELEC POW | 0.005% | 89.350% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3782 | JAPAN LOGISTICS | 0.005% | 89.355% |
| 3783 | CAPCOM CO | 0.005% | 89.360% |
| 3784 | NIHON M&A CENTE | 0.005% | 89.364% |
| 3785 | MODERN TIMES GR | 0.005% | 89.369% |
| 3786 | CHINA DEVELOPME | 0.005% | 89.374% |
| 3787 | ENSIGN GROUP INC/THE COMMON STOCK USD.001 | 0.005% | 89.379% |
| 3788 | HIROSHIMA BANK | 0.005% | 89.383% |
| 3789 | PSEG POWER | 0.005% | 89.388% |
| 3790 | FORBO HLDG | 0.005% | 89.393% |
| 3791 | NIPPON SHOKUBAI | 0.005% | 89.398% |
| 3792 | MEDIASET ESPANA | 0.005% | 89.402% |
| 3793 | TATUNG | 0.005% | 89.407% |
| 3794 | FRONTIER REIT | 0.005% | 89.412% |
| 3795 | HARSCO CORP | 0.005% | 89.416% |
| 3796 | BMW FINANCE NV | 0.005% | 89.421% |
| 3797 | ENERGIZER HOLDINGS INC COMMON STOCK | 0.005% | 89.426% |
| 3798 | HAPAG-LLOYD AG | 0.005% | 89.431% |
| 3799 | TOPCON CORPORAT | 0.005% | 89.435% |
| 3800 | NISOURCE INC | 0.005% | 89.440% |
| 3801 | BQE CANT VAUDOI | 0.005% | 89.445% |
| 3802 | APOLLO TYRES | 0.005% | 89.449% |
| 3803 | HEALTH AND HAPP | 0.005% | 89.454% |
| 3804 | CITIGROUP INC | 0.005% | 89.459% |
| 3805 | SUEZ ENVIRONMEN | 0.005% | 89.464% |
| 3806 | NIPPON LIGHT ME | 0.005% | 89.468% |
| 3807 | DORMA+KABA HOLD | 0.005% | 89.473% |
| 3808 | GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001 | 0.005% | 89.478% |
| 3809 | LIBERTY HLDGS | 0.005% | 89.482% |
| 3810 | IYO BANK | 0.005% | 89.487% |
| 3811 | SIAS SPA | 0.005% | 89.492% |
| 3812 | CROWN HOLDINGS INC COMMON STOCK USD5.0 | 0.005% | 89.496% |
| 3813 | DHX MEDIA LTD | 0.005% | 89.501% |
| 3814 | COEUR MINING IN | 0.005% | 89.506% |
| 3815 | COSCO PACIFIC | 0.005% | 89.510% |
| 3816 | COSTAR GROUP INC COMMON STOCK USD.01 | 0.005% | 89.515% |
| 3817 | MAEDA CORP | 0.005% | 89.520% |
| 3818 | MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001 | 0.005% | 89.524% |
| 3819 | HIKMA PHARMACEU | 0.005% | 89.529% |
| 3820 | PINNACLE WEST CAPITAL COMMON STOCK | 0.005% | 89.534% |
| 3821 | INTERPUMP GROUP | 0.005% | 89.538% |
| 3822 | INNOVIVA INC COMMON STOCK | 0.005% | 89.543% |
| 3823 | SAN IN GODO BAN | 0.005% | 89.548% |
| 3824 | JIANGXI COPPER | 0.005% | 89.552% |
| 3825 | Denison Mines C | 0.005% | 89.557% |
| 3826 | INMARSAT PLC | 0.005% | 89.562% |
| 3827 | PARK NATIONAL CORP COMMON STOCK | 0.005% | 89.566% |
| 3828 | FACTSET RESEARC | 0.005% | 89.571% |
| 3829 | BREWIN DOLPHIN | 0.005% | 89.576% |
| 3830 | OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01 | 0.005% | 89.580% |
| 3831 | HYUNDAI DEVELOP | 0.005% | 89.585% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3832 | CD PROJEKT SA | 0.005% | 89.590% |
| 3833 | GUNMA BANK | 0.005% | 89.594% |
| 3834 | SWEDISH MATCH C | 0.005% | 89.599% |
| 3835 | CHINA LODGING GROUP SPON ADR ADR | 0.005% | 89.604% |
| 3836 | AIR CHINA LTD | 0.005% | 89.608% |
| 3837 | SYSMEX CORP | 0.005% | 89.613% |
| 3838 | CHINA PACIFIC I | 0.005% | 89.617% |
| 3839 | HELIX ENERGY SOLUTIONS GROUP COMMON STOCK | 0.005% | 89.622% |
| 3840 | HISCOX LTD | 0.005% | 89.627% |
| 3841 | PRIMORIS SERVICES CORP COMMON STOCK USD.0001 | 0.005% | 89.631% |
| 3842 | DOOSAN INFRACOR | 0.005% | 89.636% |
| 3843 | SCHWEITZER-MAUD | 0.005% | 89.641% |
| 3844 | CALAVO GROWERS INC COMMON STOCK USD.001 | 0.005% | 89.645% |
| 3845 | GOME ELECTRICAL | 0.005% | 89.650% |
| 3846 | USHIO INC | 0.005% | 89.654% |
| 3847 | KYOCERA CORP | 0.005% | 89.659% |
| 3848 | NIPPON KAYAKU C | 0.005% | 89.664% |
| 3849 | YANGARRA RESOUR | 0.005% | 89.668% |
| 3850 | ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01 | 0.005% | 89.673% |
| 3851 | EMMI AG | 0.005% | 89.677% |
| 3852 | ANDREW PELLER-A | 0.005% | 89.682% |
| 3853 | LATAM AIRLINES GROUP SP ADR ADR | 0.005% | 89.687% |
| 3854 | VERBUND AG | 0.005% | 89.691% |
| 3855 | GRAY TELEVISION INC COMMON STOCK | 0.005% | 89.696% |
| 3856 | INVENTEC CORP | 0.005% | 89.700% |
| 3857 | GRUPO AEROPORTUARIO SUR ADR ADR | 0.005% | 89.705% |
| 3858 | KAISER ALUMINUM CORP COMMON STOCK USD.01 | 0.005% | 89.710% |
| 3859 | PROCTER & GAMBL | 0.005% | 89.714% |
| 3860 | DFDS A/S | 0.005% | 89.719% |
| 3861 | SEALED AIR CORP COMPANY GUAR 144A 12/20 6.5 | 0.005% | 89.723% |
| 3862 | ORSTED A/S | 0.005% | 89.728% |
| 3863 | AAON INC COMMON STOCK USD.004 | 0.005% | 89.733% |
| 3864 | TABCORP HLDGS L | 0.005% | 89.737% |
| 3865 | CHINA INSURANCE | 0.005% | 89.742% |
| 3866 | GLUSKIN SHEFF & | 0.005% | 89.746% |
| 3867 | FIRST BANCORP/NC COMMON STOCK | 0.005% | 89.751% |
| 3868 | ACTUANT CORP A COMMON STOCK USD.2 | 0.005% | 89.755% |
| 3869 | WETHERSPOON (J. | 0.005% | 89.760% |
| 3870 | CHINA AIRLINES | 0.005% | 89.765% |
| 3871 | HULIC REIT INC | 0.005% | 89.769% |
| 3872 | WSFS FINANCIAL CORP COMMON STOCK USD.01 | 0.005% | 89.774% |
| 3873 | SCHOLASTIC CORP | 0.005% | 89.778% |
| 3874 | CHINA AOYUAN PR | 0.005% | 89.783% |
| 3875 | SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25 | 0.005% | 89.787% |
| 3876 | SCIENTIFIC GAME | 0.005% | 89.792% |
| 3877 | TORO CO | 0.005% | 89.796% |
| 3878 | P/F BAKKAFROST | 0.005% | 89.801% |
| 3879 | TRIPOD TECHNOLO | 0.005% | 89.806% |
| 3880 | JD SPORTS FASHI | 0.005% | 89.810% |
| 3881 | NINE ENTERTAINM | 0.005% | 89.815% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3882 | VAREX IMAGING CORP COMMON STOCK USD.01 | 0.005% | 89.819% |
| 3883 | OSG CORP | 0.005% | 89.824% |
| 3884 | DAIICHI KOSHO C | 0.005% | 89.828% |
| 3885 | THAI OIL PCL-FR | 0.005% | 89.833% |
| 3886 | DEUTSCHE PFANDB | 0.005% | 89.837% |
| 3887 | SOUTHERN COPPER CORP COMMON STOCK USD.01 | 0.005% | 89.842% |
| 3888 | HILTON GRAND VACATIONS INC COMMON STOCK USD.01 | 0.005% | 89.846% |
| 3889 | LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01 | 0.005% | 89.851% |
| 3890 | CREW ENERGY INC | 0.005% | 89.855% |
| 3891 | SHANGHAI INDL | 0.005% | 89.860% |
| 3892 | DENBURY RESOURC | 0.005% | 89.864% |
| 3893 | FUJI SEAL INC | 0.005% | 89.869% |
| 3894 | KCC CORP | 0.005% | 89.873% |
| 3895 | SITEONE LANDSCAPE SUPPLY INC COMMON STOCK USD.01 | 0.005% | 89.878% |
| 3896 | OSI SYSTEMS INC | 0.005% | 89.882% |
| 3897 | SUPER GROUP | 0.005% | 89.887% |
| 3898 | INTER PARFUMS INC COMMON STOCK USD.001 | 0.005% | 89.891% |
| 3899 | NILFISK HOLDING | 0.004% | 89.896% |
| 3900 | FIRST HAWAIIAN INC COMMON STOCK USD.01 | 0.004% | 89.900% |
| 3901 | ARCELORMITTAL NY REGISTERED NY REG SHRS | 0.004% | 89.905% |
| 3902 | CONZZETA AG | 0.004% | 89.909% |
| 3903 | INVESTA OFFICE | 0.004% | 89.914% |
| 3904 | VERIFONE SYSTEMS INC COMMON STOCK USD.01 | 0.004% | 89.918% |
| 3905 | HUB GROUP INC CL A COMMON STOCK USD.01 | 0.004% | 89.923% |
| 3906 | ZHUZHOU CSR TIM | 0.004% | 89.927% |
| 3907 | VALE SA SP ADR ADR | 0.004% | 89.932% |
| 3908 | SHARP CORP | 0.004% | 89.936% |
| 3909 | MULTI COLOR CORP COMMON STOCK | 0.004% | 89.941% |
| 3910 | AIN PHARMACIEZ | 0.004% | 89.945% |
| 3911 | NISSAN CHEMICAL | 0.004% | 89.950% |
| 3912 | FUJI OIL CO | 0.004% | 89.954% |
| 3913 | Rural Electrifi | 0.004% | 89.959% |
| 3914 | CNH INDUSTRIAL CAP LLC COMPANY GUAR 10/21 3.875 | 0.004% | 89.963% |
| 3915 | EQUATORIAL ENER | 0.004% | 89.968% |
| 3916 | TRANSURBAN GROU | 0.004% | 89.972% |
| 3917 | BHP BILLITON LTD SPON ADR ADR | 0.004% | 89.977% |
| 3918 | NCC AB-B | 0.004% | 89.981% |
| 3919 | A.P. MOLLER-MAE | 0.004% | 89.986% |
| 3920 | ASHMORE GROUP | 0.004% | 89.990% |
| 3921 | ASTEC INDUSTRIE | 0.004% | 89.995% |
| 3922 | SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.004% | 89.999% |
| 3923 | CASTELLUM AB NE | 0.004% | 90.004% |
| 3924 | KYORITSU MAINTA | 0.004% | 90.008% |
| 3925 | CHIYODA CORP | 0.004% | 90.013% |
| 3926 | MELROSE INDUSTR | 0.004% | 90.017% |
| 3927 | AES CORP COMMON STOCK USD.01 | 0.004% | 90.021% |
| 3928 | DURATEX SA | 0.004% | 90.026% |
| 3929 | TOPPAN PRINTING | 0.004% | 90.030% |
| 3930 | LUZERNER KTBK | 0.004% | 90.035% |
| 3931 | STANLEY ELECTRI | 0.004% | 90.039% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3932 | LIONS GATE ENTERTAINMENT A COMMON STOCK NPV | 0.004% | 90.044% |
| 3933 | ST GALLER KTBK | 0.004% | 90.048% |
| 3934 | ENDO INTERNATIO | 0.004% | 90.053% |
| 3935 | INTERRENT REAL | 0.004% | 90.057% |
| 3936 | CTS EVENTIM | 0.004% | 90.061% |
| 3937 | QUIDEL CORP COMMON STOCK USD.001 | 0.004% | 90.066% |
| 3938 | SEINO TRANSPORT | 0.004% | 90.070% |
| 3939 | TYLER TECHNOLOGIES INC COMMON STOCK USD.01 | 0.004% | 90.075% |
| 3940 | STEELCASE INC | 0.004% | 90.079% |
| 3941 | AF AB | 0.004% | 90.084% |
| 3942 | CHINA CITIC BK | 0.004% | 90.088% |
| 3943 | MONCLER SPA | 0.004% | 90.092% |
| 3944 | SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001 | 0.004% | 90.097% |
| 3945 | LIBERTY EXPEDIA HOLD A COMMON STOCK | 0.004% | 90.101% |
| 3946 | SOFTWARE AG | 0.004% | 90.106% |
| 3947 | CIELO SA | 0.004% | 90.110% |
| 3948 | STATE BANK FINANCIAL CORP COMMON STOCK USD.01 | 0.004% | 90.114% |
| 3949 | ANDRITZ AG | 0.004% | 90.119% |
| 3950 | DOUGLAS DYNAMICS INC COMMON STOCK USD.01 | 0.004% | 90.123% |
| 3951 | VIDRALA S.A. | 0.004% | 90.128% |
| 3952 | BANK MILLENIUM | 0.004% | 90.132% |
| 3953 | AEDIFICA | 0.004% | 90.136% |
| 3954 | UNIVERSAL CORP | 0.004% | 90.141% |
| 3955 | JOY CITY PROPER | 0.004% | 90.145% |
| 3956 | STRAYER EDUCATION INC COMMON STOCK USD.01 | 0.004% | 90.150% |
| 3957 | MILACRON HOLDINGS CORP COMMON STOCK USD.01 | 0.004% | 90.154% |
| 3958 | TERUMO CORP | 0.004% | 90.158% |
| 3959 | VODACOM GP-PRPT | 0.004% | 90.163% |
| 3960 | IROBOT CORP | 0.004% | 90.167% |
| 3961 | OFFICE DEPOT IN | 0.004% | 90.172% |
| 3962 | HYUNDAI HEAVY I | 0.004% | 90.176% |
| 3963 | AOYAMA TRADING | 0.004% | 90.180% |
| 3964 | CHUGOKU BANK | 0.004% | 90.185% |
| 3965 | FLIGHT CENTRE L | 0.004% | 90.189% |
| 3966 | FOX FACTORY HOLDING CORP COMMON STOCK USD.001 | 0.004% | 90.194% |
| 3967 | WIRECARD AG | 0.004% | 90.198% |
| 3968 | BUREAU VERITAS | 0.004% | 90.202% |
| 3969 | CHUBU ELEC POWE | 0.004% | 90.207% |
| 3970 | BIRD CONSTRUCTI | 0.004% | 90.211% |
| 3971 | FUYO GENERAL LE | 0.004% | 90.215% |
| 3972 | GRAND PACIF PET | 0.004% | 90.220% |
| 3973 | TREX COMPANY INC COMMON STOCK USD.01 | 0.004% | 90.224% |
| 3974 | ASSURA PLC | 0.004% | 90.228% |
| 3975 | GLORY | 0.004% | 90.233% |
| 3976 | AARHUSKARLSHAMN | 0.004% | 90.237% |
| 3977 | YAMATAKE CORP Y | 0.004% | 90.242% |
| 3978 | SCHNEIDER NATIONAL INC CL B COMMON STOCK | 0.004% | 90.246% |
| 3979 | SUMITOMO BAKELI | 0.004% | 90.250% |
| 3980 | MEGACABLE HOLDI | 0.004% | 90.255% |
| 3981 | MAHINDRA &MAHIN | 0.004% | 90.259% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3982 | GENERAL CABLE CORP COMMON STOCK USD.01 | 0.004% | 90.263% |
| 3983 | CAPELLA EDUCATI | 0.004% | 90.268% |
| 3984 | PENNON GROUP | 0.004% | 90.272% |
| 3985 | TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0 | 0.004% | 90.276% |
| 3986 | ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01 | 0.004% | 90.281% |
| 3987 | FAIR ISAAC CORP COMMON STOCK USD.01 | 0.004% | 90.285% |
| 3988 | X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT | 0.004% | 90.289% |
| 3989 | GROUPE FNAC | 0.004% | 90.294% |
| 3990 | PGT INC | 0.004% | 90.298% |
| 3991 | ICA GRUPPEN AB | 0.004% | 90.302% |
| 3992 | TRINET GROUP INC COMMON STOCK USD.000025 | 0.004% | 90.307% |
| 3993 | ADVANSIX INC COMMON STOCK USD.01 | 0.004% | 90.311% |
| 3994 | DAELIM INDUSTRI | 0.004% | 90.315% |
| 3995 | NOMURA RESEARCH | 0.004% | 90.320% |
| 3996 | CIMPRESS NV | 0.004% | 90.324% |
| 3997 | MODINE MFG CO | 0.004% | 90.328% |
| 3998 | FP CORP | 0.004% | 90.332% |
| 3999 | CRAY INC COMMON STOCK USD.01 | 0.004% | 90.337% |
| 4000 | ELECTA AB B SHS | 0.004% | 90.341% |
| 4001 | CHANG HWA COMME | 0.004% | 90.345% |
| 4002 | BYD ELECTRONIC | 0.004% | 90.350% |
| 4003 | IJM CORP BERHAD | 0.004% | 90.354% |
| 4004 | ICF INTERNATIONAL INC COMMON STOCK USD.001 | 0.004% | 90.358% |
| 4005 | SEACOAST BANKING CORP/FL COMMON STOCK USD.1 | 0.004% | 90.363% |
| 4006 | PROSIEBENSAT.1 | 0.004% | 90.367% |
| 4007 | BLACKPEARL RESO | 0.004% | 90.371% |
| 4008 | MINMETALS RES | 0.004% | 90.375% |
| 4009 | TRANSAT AT INC | 0.004% | 90.380% |
| 4010 | WORKSPACE GROUP | 0.004% | 90.384% |
| 4011 | MEDIBANK PVT LT | 0.004% | 90.388% |
| 4012 | ALLY FINANCIAL INC SR UNSECURED 02/22 4.125 | 0.004% | 90.393% |
| 4013 | K-REIT ASIA | 0.004% | 90.397% |
| 4014 | AMMB HOLDINGS B | 0.004% | 90.401% |
| 4015 | VIRGIN MONEY HL | 0.004% | 90.406% |
| 4016 | YIT OYJ | 0.004% | 90.410% |
| 4017 | KROTON EDUCACIO | 0.004% | 90.414% |
| 4018 | MALIBU BOATS INC A COMMON STOCK USD.01 | 0.004% | 90.418% |
| 4019 | SPORTS DIRECT I | 0.004% | 90.423% |
| 4020 | HMS HOLDINGS CORP COMMON STOCK USD.01 | 0.004% | 90.427% |
| 4021 | HAZAMA CORP(NEW | 0.004% | 90.431% |
| 4022 | ULTRA ELECTRONI | 0.004% | 90.435% |
| 4023 | SUZUKEN CO LTD | 0.004% | 90.440% |
| 4024 | ANGLOVAAL MININ | 0.004% | 90.444% |
| 4025 | AYALA CORP | 0.004% | 90.448% |
| 4026 | BANCOLOMBIA SA | 0.004% | 90.453% |
| 4027 | NEWS CORP CLASS B COMMON STOCK | 0.004% | 90.457% |
| 4028 | MORINAGA & CO | 0.004% | 90.461% |
| 4029 | ENCORE WIRE CORP COMMON STOCK USD.01 | 0.004% | 90.465% |
| 4030 | BIG YELLOW GROU | 0.004% | 90.470% |
| 4031 | HEIDELBERGER DR | 0.004% | 90.474% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4032 | QTS REALTY TRUST INC CL A REIT USD.01 | 0.004% | 90.478% |
| 4033 | BCO SANTANDER-C | 0.004% | 90.482% |
| 4034 | GENTING MALAYSI | 0.004% | 90.487% |
| 4035 | NORDEA BANK AB | 0.004% | 90.491% |
| 4036 | BADGER METER INC COMMON STOCK USD1.0 | 0.004% | 90.495% |
| 4037 | ORKLA ASA | 0.004% | 90.499% |
| 4038 | SCHOUW & CO | 0.004% | 90.504% |
| 4039 | AMANO CORPORATI | 0.004% | 90.508% |
| 4040 | GENUS PLC | 0.004% | 90.512% |
| 4041 | QANTAS AIRWAYS | 0.004% | 90.516% |
| 4042 | ORION CORP | 0.004% | 90.521% |
| 4043 | POLARIS INFRAST | 0.004% | 90.525% |
| 4044 | JAPAN EXCELLENT | 0.004% | 90.529% |
| 4045 | NIPPON ELEC GLA | 0.004% | 90.533% |
| 4046 | HITACHI HIGH-TE | 0.004% | 90.538% |
| 4047 | BMC STOCK HOLDINGS INC COMMON STOCK USD.01 | 0.004% | 90.542% |
| 4048 | PORTLAND GENERAL ELECTRIC CO COMMON STOCK | 0.004% | 90.546% |
| 4049 | WEST JAPAN RAIL | 0.004% | 90.550% |
| 4050 | WIN SEMICONDUCT | 0.004% | 90.555% |
| 4051 | XPERI CORP COMMON STOCK USD.001 | 0.004% | 90.559% |
| 4052 | REALTEK SEMICON | 0.004% | 90.563% |
| 4053 | MATERION CORP COMMON STOCK | 0.004% | 90.567% |
| 4054 | HENKEL KGAA-BEA | 0.004% | 90.572% |
| 4055 | HITACHI TRNSPT | 0.004% | 90.576% |
| 4056 | ACCTON | 0.004% | 90.580% |
| 4057 | ONE GAS INC COMMON STOCK | 0.004% | 90.584% |
| 4058 | KING YUAN ELECT | 0.004% | 90.588% |
| 4059 | MOVADO GROUP INC COMMON STOCK USD.01 | 0.004% | 90.593% |
| 4060 | POWER INTEGRATI | 0.004% | 90.597% |
| 4061 | TERRENO REALTY CORP REIT USD.01 | 0.004% | 90.601% |
| 4062 | NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5 | 0.004% | 90.605% |
| 4063 | MALAYSIA AIRPOR | 0.004% | 90.609% |
| 4064 | NOS SGPS | 0.004% | 90.614% |
| 4065 | MGP INGREDIENTS INC COMMON STOCK | 0.004% | 90.618% |
| 4066 | MEGMILK SNOW BR | 0.004% | 90.622% |
| 4067 | FLEXIUM INTERCO | 0.004% | 90.626% |
| 4068 | CHINA STHN AIRL | 0.004% | 90.630% |
| 4069 | KINDEN CORPORAT | 0.004% | 90.635% |
| 4070 | SHRIRAM TRANSP | 0.004% | 90.639% |
| 4071 | INDO TAMBANGRAY | 0.004% | 90.643% |
| 4072 | DAIO PAPER CORP | 0.004% | 90.647% |
| 4073 | OMNICELL INC COMMON STOCK USD.001 | 0.004% | 90.651% |
| 4074 | BRIGGS & STRATT | 0.004% | 90.656% |
| 4075 | COMFORTDELGRO C | 0.004% | 90.660% |
| 4076 | NISHIMATSU CONS | 0.004% | 90.664% |
| 4077 | BENEFICIAL BANCORP INC COMMON STOCK USD.01 | 0.004% | 90.668% |
| 4078 | SLIGRO FOOD GRO | 0.004% | 90.672% |
| 4079 | AMC NETWORKS INC A COMMON STOCK | 0.004% | 90.676% |
| 4080 | PT TAMBANG BATU | 0.004% | 90.681% |
| 4081 | AWA BANK | 0.004% | 90.685% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4082 | IWATANI INTL CO | 0.004% | 90.689% |
| 4083 | VERSUM MATERIALS INC COMMON STOCK USD1.0 | 0.004% | 90.693% |
| 4084 | FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625 | 0.004% | 90.697% |
| 4085 | TREND MICRO INC | 0.004% | 90.701% |
| 4086 | CHINA CINDA ASS | 0.004% | 90.706% |
| 4087 | JUBILANT LIFE S | 0.004% | 90.710% |
| 4088 | HEICO CORP | 0.004% | 90.714% |
| 4089 | SAMPO OYJ | 0.004% | 90.718% |
| 4090 | DR REDDYS LABS | 0.004% | 90.722% |
| 4091 | FOSUN INTERNATI | 0.004% | 90.726% |
| 4092 | SANDY SPRING BANCORP INC COMMON STOCK USD1.0 | 0.004% | 90.730% |
| 4093 | SYKES ENTERPRISES INC COMMON STOCK USD.01 | 0.004% | 90.735% |
| 4094 | BOSSARD HOLDING | 0.004% | 90.739% |
| 4095 | PROMOTORA Y OPE | 0.004% | 90.743% |
| 4096 | MRV ENGENHARIA | 0.004% | 90.747% |
| 4097 | TUTOR PERINI CORP COMMON STOCK USD1.0 | 0.004% | 90.751% |
| 4098 | MACQUARIE ATLAS | 0.004% | 90.755% |
| 4099 | AECI | 0.004% | 90.759% |
| 4100 | CAVIUM INC COMMON STOCK USD.001 | 0.004% | 90.764% |
| 4101 | SSY GROUP LTD | 0.004% | 90.768% |
| 4102 | HITACHI CHEMICA | 0.004% | 90.772% |
| 4103 | HOME PRODUCT CE | 0.004% | 90.776% |
| 4104 | TOKYU CORP | 0.004% | 90.780% |
| 4105 | YUZHOU PROPERTI | 0.004% | 90.784% |
| 4106 | INDUS HOLDING A | 0.004% | 90.788% |
| 4107 | TENAGA NASIONL | 0.004% | 90.792% |
| 4108 | CBIZ INC COMMON STOCK USD.01 | 0.004% | 90.797% |
| 4109 | VALORA HOLDING | 0.004% | 90.801% |
| 4110 | COCA-COLA BOTTL | 0.004% | 90.805% |
| 4111 | KROGER CO SR UNSECURED 01/21 3.3 | 0.004% | 90.809% |
| 4112 | LINTEC CORP | 0.004% | 90.813% |
| 4113 | JD.COM INC ADR ADR USD.00002 | 0.004% | 90.817% |
| 4114 | AVISTA CORP | 0.004% | 90.821% |
| 4115 | MAPLETREE LOGIS | 0.004% | 90.825% |
| 4116 | BELMOND LTD | 0.004% | 90.829% |
| 4117 | ST JOE CO/THE COMMON STOCK | 0.004% | 90.834% |
| 4118 | BJ S RESTAURANTS INC COMMON STOCK | 0.004% | 90.838% |
| 4119 | AEON REIT INVES | 0.004% | 90.842% |
| 4120 | EXCO TECHNOLOGIES LTD COMMON STOCK | 0.004% | 90.846% |
| 4121 | MELCO INTERNATI | 0.004% | 90.850% |
| 4122 | KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01 | 0.004% | 90.854% |
| 4123 | FUJITSU GENERAL | 0.004% | 90.858% |
| 4124 | FOMENTO ECON ME | 0.004% | 90.862% |
| 4125 | GPO FIN INBURSA | 0.004% | 90.866% |
| 4126 | CANWEL BUILDING | 0.004% | 90.871% |
| 4127 | MAEDA ROAD CONS | 0.004% | 90.875% |
| 4128 | LEXINGTON REALTY TRUST REIT USD.0001 | 0.004% | 90.879% |
| 4129 | CARDTRONICS PLC | 0.004% | 90.883% |
| 4130 | DAIICHI SANKYO | 0.004% | 90.887% |
| 4131 | TATA MOTORS LTD | 0.004% | 90.891% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4132 | RANDGOLD RESOUR | 0.004% | 90.895% |
| 4133 | CHAROEN PKPD-FG | 0.004% | 90.899% |
| 4134 | US ECOLOGY INC COMMON STOCK USD.01 | 0.004% | 90.903% |
| 4135 | SINOPEC ENGINEE | 0.004% | 90.907% |
| 4136 | CANNAE HOLDINGS INC COMMON STOCK | 0.004% | 90.911% |
| 4137 | NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01 | 0.004% | 90.915% |
| 4138 | STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5 | 0.004% | 90.919% |
| 4139 | ASAHI INTECC CO | 0.004% | 90.924% |
| 4140 | SUEDZUCKER AG | 0.004% | 90.928% |
| 4141 | POTLATCHDELTIC CORP REIT USD1.0 | 0.004% | 90.932% |
| 4142 | GARDNER DENVER HOLDINGS INC COMMON STOCK USD.01 | 0.004% | 90.936% |
| 4143 | MINDTREE LTD | 0.004% | 90.940% |
| 4144 | ALAMO GROUP INC | 0.004% | 90.944% |
| 4145 | SA DES CIMENTS | 0.004% | 90.948% |
| 4146 | RAMBUS INC | 0.004% | 90.952% |
| 4147 | ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75 | 0.004% | 90.956% |
| 4148 | EVA AIRWAYS | 0.004% | 90.960% |
| 4149 | BLUCORA INC COMMON STOCK USD.0001 | 0.004% | 90.964% |
| 4150 | SUNTORY BEVERAG | 0.004% | 90.968% |
| 4151 | NOW INC COMMON STOCK USD.01 | 0.004% | 90.972% |
| 4152 | AZIMUT HOLDOING | 0.004% | 90.976% |
| 4153 | LION CORP | 0.004% | 90.980% |
| 4154 | SHIP HEALTHCARE | 0.004% | 90.984% |
| 4155 | VIAD CORP | 0.004% | 90.988% |
| 4156 | SONAE, S.G.P.S. | 0.004% | 90.992% |
| 4157 | KEMET CORP | 0.004% | 90.996% |
| 4158 | OM ASSET MANAGE | 0.004% | 91.000% |
| 4159 | BAJAJ FINANCE L | 0.004% | 91.004% |
| 4160 | KYUSHU FINANCIA | 0.004% | 91.008% |
| 4161 | LUK FOOK HOLDIN | 0.004% | 91.012% |
| 4162 | HEALTH EQUITY INC COMMON STOCK USD.0001 | 0.004% | 91.016% |
| 4163 | TOKAI RIKAI CO | 0.004% | 91.020% |
| 4164 | AKORN INC COMMON STOCK | 0.004% | 91.025% |
| 4165 | ITEQ CORP | 0.004% | 91.029% |
| 4166 | SHIONOGI & CO | 0.004% | 91.033% |
| 4167 | RAKUTEN INC | 0.004% | 91.037% |
| 4168 | GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01 | 0.004% | 91.041% |
| 4169 | TRUE CORP PCL | 0.004% | 91.045% |
| 4170 | MICRO FOCUS INT | 0.004% | 91.049% |
| 4171 | HOCHTIEF AG | 0.004% | 91.053% |
| 4172 | MERLIN ENTERTAI | 0.004% | 91.057% |
| 4173 | WIENER STAEDTIS | 0.004% | 91.061% |
| 4174 | SING AIRP TRM S | 0.004% | 91.065% |
| 4175 | REPLIGEN CORP COMMON STOCK USD.01 | 0.004% | 91.069% |
| 4176 | CHUGOKU ELEC PO | 0.004% | 91.073% |
| 4177 | TAIWAN HON CHUA | 0.004% | 91.077% |
| 4178 | KAP IND HLDG LT | 0.004% | 91.081% |
| 4179 | VIRTUSA CORP COMMON STOCK USD.01 | 0.004% | 91.085% |
| 4180 | MICROSTRATEGY INC CL A COMMON STOCK USD.001 | 0.004% | 91.089% |
| 4181 | AGREE REALTY CORP REIT USD.0001 | 0.004% | 91.093% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4182 | EVERTZ TECHNOLO | 0.004% | 91.097% |
| 4183 | CHINA LIFE INS | 0.004% | 91.101% |
| 4184 | WACKER CONSTRUC | 0.004% | 91.105% |
| 4185 | ASIANA AIRLINES | 0.004% | 91.109% |
| 4186 | GASLOG LTD | 0.004% | 91.113% |
| 4187 | KNOWLES CORP COMMON STOCK USD.01 | 0.004% | 91.117% |
| 4188 | ITAU UNIBANCO H | 0.004% | 91.121% |
| 4189 | QUALITY CARE PROPERTIES REIT USD.01 | 0.004% | 91.125% |
| 4190 | EPLUS INC | 0.004% | 91.129% |
| 4191 | OKUMA CORP | 0.004% | 91.133% |
| 4192 | ELECTRONICS | 0.004% | 91.137% |
| 4193 | CAP SA | 0.004% | 91.141% |
| 4194 | SPIRE INC COMMON STOCK USD1.0 | 0.004% | 91.145% |
| 4195 | ALMACENES EXITO | 0.004% | 91.148% |
| 4196 | FORTUNE REIT | 0.004% | 91.152% |
| 4197 | KOREA ZINC | 0.004% | 91.156% |
| 4198 | QUARTERHILL INC | 0.004% | 91.160% |
| 4199 | KLOECKNER & CO | 0.004% | 91.164% |
| 4200 | HSBC USA INC SR UNSECURED 08/20 2.75 | 0.004% | 91.168% |
| 4201 | OSAKA GAS CO | 0.004% | 91.172% |
| 4202 | CHESAPEAKE LODG | 0.004% | 91.176% |
| 4203 | TESLA INC COMMON STOCK USD.001 | 0.004% | 91.180% |
| 4204 | JACK IN THE BOX INC COMMON STOCK USD.01 | 0.004% | 91.184% |
| 4205 | KONAMI CO | 0.004% | 91.188% |
| 4206 | GAIL INDIA LTD | 0.004% | 91.192% |
| 4207 | mitsui eng&ship | 0.004% | 91.196% |
| 4208 | OUTOTEC OYJ | 0.004% | 91.200% |
| 4209 | ST MODWEN PROPS | 0.004% | 91.204% |
| 4210 | CHASE CORP COMMON STOCK USD.1 | 0.004% | 91.208% |
| 4211 | SHIGA BANK | 0.004% | 91.212% |
| 4212 | NIHON PARKERIZI | 0.004% | 91.216% |
| 4213 | DAISHI BANK | 0.004% | 91.220% |
| 4214 | GUARDIAN CAP GR | 0.004% | 91.224% |
| 4215 | SAFETY INSURANCE GROUP INC COMMON STOCK USD.01 | 0.004% | 91.228% |
| 4216 | GOVERNMENT PROPERTIES INCOME REIT USD.01 | 0.004% | 91.232% |
| 4217 | STROER OUT-OF-H | 0.004% | 91.236% |
| 4218 | KT & G | 0.004% | 91.240% |
| 4219 | NAGOYA RAILROAD | 0.004% | 91.243% |
| 4220 | BLACKBAUD INC | 0.004% | 91.247% |
| 4221 | CHINASOFT INTER | 0.004% | 91.251% |
| 4222 | BANK DANAMON PT | 0.004% | 91.255% |
| 4223 | LHC GROUP INC COMMON STOCK USD.01 | 0.004% | 91.259% |
| 4224 | NAN YA PRINTED | 0.004% | 91.263% |
| 4225 | INDUSTRIAS PENO | 0.004% | 91.267% |
| 4226 | SUN HYDRAULICS CORP COMMON STOCK USD.001 | 0.004% | 91.271% |
| 4227 | SANKYO CO LTD | 0.004% | 91.275% |
| 4228 | WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001 | 0.004% | 91.279% |
| 4229 | SPAREBANK 1 SR | 0.004% | 91.283% |
| 4230 | STATE AUTO FINANCIAL CORP COMMON STOCK | 0.004% | 91.287% |
| 4231 | FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01 | 0.004% | 91.290% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4232 | MARKETAXESS HOLDINGS INC COMMON STOCK USD.003 | 0.004% | 91.294% |
| 4233 | PEOPLE'S INSURA | 0.004% | 91.298% |
| 4234 | RITE AID CORP | 0.004% | 91.302% |
| 4235 | SOHO CHINA LTD | 0.004% | 91.306% |
| 4236 | GREENTOWN CHINA | 0.004% | 91.310% |
| 4237 | AZZ INC COMMON STOCK USD1.0 | 0.004% | 91.314% |
| 4238 | SWATCH GROUP AG | 0.004% | 91.318% |
| 4239 | ALUMINIUM CORP | 0.004% | 91.322% |
| 4240 | CVR ENERGY INC | 0.004% | 91.326% |
| 4241 | EVRAZ PLC | 0.004% | 91.330% |
| 4242 | KELLY SERVICES | 0.004% | 91.333% |
| 4243 | BRITVIC | 0.004% | 91.337% |
| 4244 | AICA KOGYO CO | 0.004% | 91.341% |
| 4245 | IPSOS | 0.004% | 91.345% |
| 4246 | NIHON UNISYS | 0.004% | 91.349% |
| 4247 | HYSTER YALE MATERIALS COMMON STOCK USD.01 | 0.004% | 91.353% |
| 4248 | OAD ROSNEFT OIL | 0.004% | 91.357% |
| 4249 | GLOVIS | 0.004% | 91.361% |
| 4250 | GRASIM INDUSTRI | 0.004% | 91.365% |
| 4251 | SYNNEX TECH INT | 0.004% | 91.368% |
| 4252 | SACYR SA | 0.004% | 91.372% |
| 4253 | BOLSAS Y MERCAD | 0.004% | 91.376% |
| 4254 | SEVEN BANK LTD. | 0.004% | 91.380% |
| 4255 | CLEVELAND CLIFFS INC COMMON STOCK USD.125 | 0.004% | 91.384% |
| 4256 | M3 INC | 0.004% | 91.388% |
| 4257 | SKYFAME REALTY | 0.004% | 91.392% |
| 4258 | WOONGJIN COWAY | 0.004% | 91.396% |
| 4259 | FARO TECHNOLOGIES INC COMMON STOCK USD.001 | 0.004% | 91.400% |
| 4260 | ALLIANCE FINANC | 0.004% | 91.403% |
| 4261 | ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01 | 0.004% | 91.407% |
| 4262 | HYUNDAI DS,NEW | 0.004% | 91.411% |
| 4263 | KOREA KUMHO PET | 0.004% | 91.415% |
| 4264 | TELSTRA CORP | 0.004% | 91.419% |
| 4265 | TSUMURA & CO | 0.004% | 91.423% |
| 4266 | BOINGO WIRELESS INC COMMON STOCK | 0.004% | 91.427% |
| 4267 | UNI-CHARM CORP | 0.004% | 91.430% |
| 4268 | SOCIETE TELEVIS | 0.004% | 91.434% |
| 4269 | ROLLINS INC | 0.004% | 91.438% |
| 4270 | BREMBO SPA | 0.004% | 91.442% |
| 4271 | ARROW ELECTRONI | 0.004% | 91.446% |
| 4272 | PROVIDENCE SERVICE CORP COMMON STOCK USD.001 | 0.004% | 91.450% |
| 4273 | TSINGTAO BREWER | 0.004% | 91.454% |
| 4274 | ALLEGION PLC | 0.004% | 91.458% |
| 4275 | TRIGANO | 0.004% | 91.461% |
| 4276 | ATEA ASA | 0.004% | 91.465% |
| 4277 | KFORCE INC COMMON STOCK USD.01 | 0.004% | 91.469% |
| 4278 | TOKYU REIT INC | 0.004% | 91.473% |
| 4279 | WPT INDUSTRIAL | 0.004% | 91.477% |
| 4280 | ANALOGIC CORP | 0.004% | 91.481% |
| 4281 | MERIDIAN BANCORP INC COMMON STOCK | 0.004% | 91.484% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4282 | IPSEN | 0.004% | 91.488% |
| 4283 | DREAM INDUSTRIA | 0.004% | 91.492% |
| 4284 | GREAT EAGLE HLD | 0.004% | 91.496% |
| 4285 | GAMUDA BERHAD | 0.004% | 91.500% |
| 4286 | IMPLENIA AG | 0.004% | 91.504% |
| 4287 | SCHWEITER TECH | 0.004% | 91.508% |
| 4288 | PETKIM | 0.004% | 91.511% |
| 4289 | FAR EASTONE TEL | 0.004% | 91.515% |
| 4290 | KADANT INC COMMON STOCK USD.01 | 0.004% | 91.519% |
| 4291 | SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001 | 0.004% | 91.523% |
| 4292 | STEWART INFORMATION SERVICES COMMON STOCK USD1.0 | 0.004% | 91.527% |
| 4293 | TURKIYE VAKIFLA | 0.004% | 91.531% |
| 4294 | HAITONG SECURIT | 0.004% | 91.534% |
| 4295 | ANI PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.004% | 91.538% |
| 4296 | MITSUBISHI LOGI | 0.004% | 91.542% |
| 4297 | TF ADNUBUSTRADO | 0.004% | 91.546% |
| 4298 | CITY HOLDING CO COMMON STOCK USD2.5 | 0.004% | 91.550% |
| 4299 | SUN TV NETWORK | 0.004% | 91.553% |
| 4300 | FORTINET INC | 0.004% | 91.557% |
| 4301 | PFEIFFER VAC TE | 0.004% | 91.561% |
| 4302 | CATHAY PACIFIC | 0.004% | 91.565% |
| 4303 | CHINA LIFE INSURANCE CO ADR ADR | 0.004% | 91.569% |
| 4304 | MORI TRUST SOGO | 0.004% | 91.572% |
| 4305 | UNITED FIRE GROUP INC COMMON STOCK USD.001 | 0.004% | 91.576% |
| 4306 | RECORDATI SPA | 0.004% | 91.580% |
| 4307 | BHP BILLITON FI | 0.004% | 91.584% |
| 4308 | GODADDY INC CLASS A COMMON STOCK USD.001 | 0.004% | 91.588% |
| 4309 | JUBLIANT FOODWO | 0.004% | 91.591% |
| 4310 | STANDARD MOTOR PRODS COMMON STOCK USD2.0 | 0.004% | 91.595% |
| 4311 | SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0 | 0.004% | 91.599% |
| 4312 | LCY CHEMICAL CO | 0.004% | 91.603% |
| 4313 | TAURON POLSKA E | 0.004% | 91.607% |
| 4314 | CARSALES.COM LT | 0.004% | 91.610% |
| 4315 | EBRO FOODS SA | 0.004% | 91.614% |
| 4316 | MAPLETREE GREAT | 0.004% | 91.618% |
| 4317 | KARDEMIR KARABU | 0.004% | 91.622% |
| 4318 | TRIMAS CORP COMMON STOCK USD.01 | 0.004% | 91.625% |
| 4319 | MANDO CORPORATI | 0.004% | 91.629% |
| 4320 | KUEHNE & NAGEL | 0.004% | 91.633% |
| 4321 | H.I.S.CO | 0.004% | 91.637% |
| 4322 | NACHI-FUJIKOSHI | 0.004% | 91.641% |
| 4323 | MRF LTD | 0.004% | 91.644% |
| 4324 | FISSION URANIUM | 0.004% | 91.648% |
| 4325 | ITV PLC | 0.004% | 91.652% |
| 4326 | MEIJI HOLDINGS | 0.004% | 91.656% |
| 4327 | CHINA ZHONGWANG | 0.004% | 91.659% |
| 4328 | ONWARD KASHIYAM | 0.004% | 91.663% |
| 4329 | NIPPON HODO CO | 0.004% | 91.667% |
| 4330 | TPK HOLDINGS CO | 0.004% | 91.671% |
| 4331 | NEXTEER AUTOMOT | 0.004% | 91.675% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4332 | DBS GROUP HLDGS | 0.004% | 91.678% |
| 4333 | BALKRISHNA INDS | 0.004% | 91.682% |
| 4334 | CALTEX AUSTRALI | 0.004% | 91.686% |
| 4335 | RATIONAL | 0.004% | 91.690% |
| 4336 | OCI | 0.004% | 91.693% |
| 4337 | SIEGFRIED HOLDI | 0.004% | 91.697% |
| 4338 | FABRINET | 0.004% | 91.701% |
| 4339 | FULLSHARE HOLDI | 0.004% | 91.705% |
| 4340 | SHIMACHU CO | 0.004% | 91.708% |
| 4341 | VECTOR GROUP LTD COMMON STOCK USD.1 | 0.004% | 91.712% |
| 4342 | EXELON GENERATION CO LLC SR UNSECURED 10/20 4 | 0.004% | 91.716% |
| 4343 | WERELDHAVE NV | 0.004% | 91.720% |
| 4344 | SAN MIGUEL CORP | 0.004% | 91.723% |
| 4345 | SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001 | 0.004% | 91.727% |
| 4346 | XINYI SOLAR HOL | 0.004% | 91.731% |
| 4347 | LG+E AND KU ENERGY LLC SR UNSECURED 11/20 3.75 | 0.004% | 91.735% |
| 4348 | JUST ENERGY GROUP INC COMMON STOCK | 0.004% | 91.738% |
| 4349 | TOMRA SYSTEMS A | 0.004% | 91.742% |
| 4350 | BONAVISTA ENER | 0.004% | 91.746% |
| 4351 | KUMAGAI GUMI CO | 0.004% | 91.750% |
| 4352 | ZILLOW GROUP INC A COMMON STOCK USD.0001 | 0.004% | 91.753% |
| 4353 | ASTRAL FOODS | 0.004% | 91.757% |
| 4354 | ASSECO POLAND S | 0.004% | 91.761% |
| 4355 | SIHUAN PHARMACE | 0.004% | 91.765% |
| 4356 | OCLARO INC COMMON STOCK USD.01 | 0.004% | 91.768% |
| 4357 | LTC PROPERTIES | 0.004% | 91.772% |
| 4358 | CHINA EVERBRIGH | 0.004% | 91.776% |
| 4359 | WONIK IPS CO LT | 0.004% | 91.779% |
| 4360 | FOUR CORNERS PROPERTY TRUST REIT USD.0001 | 0.004% | 91.783% |
| 4361 | NMI HOLDINGS INC CLASS A COMMON STOCK USD.01 | 0.004% | 91.787% |
| 4362 | STOREBRAND ASA | 0.004% | 91.791% |
| 4363 | INVESTEC LIMITE | 0.004% | 91.794% |
| 4364 | RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01 | 0.004% | 91.798% |
| 4365 | DEWAN HOUSING F | 0.004% | 91.802% |
| 4366 | WACOAL CORP | 0.004% | 91.805% |
| 4367 | AVANGRID INC COMMON STOCK USD.01 | 0.004% | 91.809% |
| 4368 | MIZRAHI TEFAHOT | 0.004% | 91.813% |
| 4369 | FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0 | 0.004% | 91.817% |
| 4370 | TOHO HOLDINGS C | 0.004% | 91.820% |
| 4371 | MACK CALI REALTY CORP REIT USD.01 | 0.004% | 91.824% |
| 4372 | OKASAN SECURITI | 0.004% | 91.828% |
| 4373 | KOENIG & BAUER | 0.004% | 91.831% |
| 4374 | SINOPEC SHANGHA | 0.004% | 91.835% |
| 4375 | LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01 | 0.004% | 91.839% |
| 4376 | CCR SA | 0.004% | 91.842% |
| 4377 | SIG | 0.004% | 91.846% |
| 4378 | CFE | 0.004% | 91.850% |
| 4379 | MORGAN ADVANCE | 0.004% | 91.854% |
| 4380 | EMPRESAS COPEC | 0.004% | 91.857% |
| 4381 | SHOPPING CENTRE | 0.004% | 91.861% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4382 | EDION CORP | 0.004% | 91.865% |
| 4383 | ROUND ONE CORP | 0.004% | 91.868% |
| 4384 | KING'S TOWN BAN | 0.004% | 91.872% |
| 4385 | DIASORIN SPA EU | 0.004% | 91.876% |
| 4386 | MERCK & CO INC | 0.004% | 91.879% |
| 4387 | WEB.COM GROUP INC COMMON STOCK USD.001 | 0.004% | 91.883% |
| 4388 | KITE REALTY GROUP TRUST REIT USD.01 | 0.004% | 91.887% |
| 4389 | ALTRIA GROUP INC COMPANY GUAR 01/20 2.625 | 0.004% | 91.890% |
| 4390 | LEGEND HOLDINGS | 0.004% | 91.894% |
| 4391 | HAW PAR CORP LT | 0.004% | 91.898% |
| 4392 | SEMPRA ENERGY | 0.004% | 91.901% |
| 4393 | VMWARE INC CLASS A COMMON STOCK USD.01 | 0.004% | 91.905% |
| 4394 | D'IETEREN TRADI | 0.004% | 91.909% |
| 4395 | PREMIER INVESTM | 0.004% | 91.912% |
| 4396 | TSUBAKIMOTO CHA | 0.004% | 91.916% |
| 4397 | CARNIVAL PLC | 0.004% | 91.920% |
| 4398 | ENCE ENERGIA | 0.004% | 91.923% |
| 4399 | INDUSTRIAL & IN | 0.004% | 91.927% |
| 4400 | COSMAX INC | 0.004% | 91.931% |
| 4401 | SIAM CEMENT PCL | 0.004% | 91.934% |
| 4402 | CIE AUTOMOTIVE | 0.004% | 91.938% |
| 4403 | DRILLISCH AG | 0.004% | 91.941% |
| 4404 | SIAM COMMERCIAL | 0.004% | 91.945% |
| 4405 | KOREAN REINSURA | 0.004% | 91.949% |
| 4406 | SCRIPPS NETWORK | 0.004% | 91.952% |
| 4407 | HTC CORP COMMON | 0.004% | 91.956% |
| 4408 | COMTECH TELE CO | 0.004% | 91.960% |
| 4409 | SANDS CHINA LTD | 0.004% | 91.963% |
| 4410 | IMPALA PLATINUM | 0.004% | 91.967% |
| 4411 | K WAH INTL HLDG | 0.004% | 91.971% |
| 4412 | TOYOTA BOSHOKU | 0.004% | 91.974% |
| 4413 | STRATASYS LTD | 0.004% | 91.978% |
| 4414 | HALFORDS GROUP | 0.004% | 91.982% |
| 4415 | ALMOST FAMILY INC COMMON STOCK USD.1 | 0.004% | 91.985% |
| 4416 | ENCORE CAPITAL GROUP INC COMMON STOCK USD.01 | 0.004% | 91.989% |
| 4417 | UNIT CORP | 0.004% | 91.992% |
| 4418 | HILL & SMITH HL | 0.004% | 91.996% |
| 4419 | B2W-CIA GLOBAL | 0.004% | 92.000% |
| 4420 | FIRST NATIONAL | 0.004% | 92.003% |
| 4421 | KEIYO BANK | 0.004% | 92.007% |
| 4422 | COLOPLAST AS | 0.004% | 92.011% |
| 4423 | JINDAL STEEL & | 0.004% | 92.014% |
| 4424 | APA GROUP | 0.004% | 92.018% |
| 4425 | MABUCHI MOTOR C | 0.004% | 92.021% |
| 4426 | CHINA GALAXY SE | 0.004% | 92.025% |
| 4427 | E-MART CO. LTD. | 0.004% | 92.029% |
| 4428 | INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01 | 0.004% | 92.032% |
| 4429 | CROCS INC COMMON STOCK USD.001 | 0.004% | 92.036% |
| 4430 | HYAKUGO BANK(10 | 0.004% | 92.039% |
| 4431 | BANK NEGARA IND | 0.004% | 92.043% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4432 | UTD STATES CELL | 0.004% | 92.047% |
| 4433 | AUSNET SERVICES | 0.004% | 92.050% |
| 4434 | KINTETSU CORP | 0.004% | 92.054% |
| 4435 | PNM RESOURCES I | 0.004% | 92.057% |
| 4436 | COFACE SA | 0.004% | 92.061% |
| 4437 | SAMSUNG FINE CH | 0.004% | 92.065% |
| 4438 | PIGEON CORP | 0.004% | 92.068% |
| 4439 | SELECT INCOME REIT REIT USD.01 | 0.004% | 92.072% |
| 4440 | AIRTAC INTERNAT | 0.004% | 92.075% |
| 4441 | CHINA TRADITION | 0.004% | 92.079% |
| 4442 | AIRPORTS OF THA | 0.004% | 92.083% |
| 4443 | OTTER TAIL CORP COMMON STOCK USD5.0 | 0.004% | 92.086% |
| 4444 | GLOBAL NET LEASE INC REIT USD.01 | 0.004% | 92.090% |
| 4445 | LG INNOTEK CO | 0.004% | 92.093% |
| 4446 | TOMPKINS FINANCIAL CORP COMMON STOCK USD.1 | 0.004% | 92.097% |
| 4447 | SEKISUI HOUSE R | 0.004% | 92.101% |
| 4448 | POSTE ITALIANE | 0.004% | 92.104% |
| 4449 | BOBST GROUP AG | 0.004% | 92.108% |
| 4450 | SYNTEL INC COMMON STOCK | 0.004% | 92.111% |
| 4451 | LAKELAND FINANCIAL CORP COMMON STOCK | 0.004% | 92.115% |
| 4452 | MICHAELS COS INC/THE COMMON STOCK USD.06775 | 0.004% | 92.119% |
| 4453 | SAMSUNG C&T COR | 0.004% | 92.122% |
| 4454 | TOPRE CORPORATI | 0.004% | 92.126% |
| 4455 | FCC CO LTD | 0.004% | 92.129% |
| 4456 | TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134 | 0.004% | 92.133% |
| 4457 | MARSHALLS PLC | 0.004% | 92.136% |
| 4458 | SUMMERSET GROUP | 0.004% | 92.140% |
| 4459 | Z ENERGY LTD | 0.004% | 92.144% |
| 4460 | LANCASHIRE HLDG | 0.004% | 92.147% |
| 4461 | TOHOKU ELEC POW | 0.004% | 92.151% |
| 4462 | FERREXPO PLC | 0.004% | 92.154% |
| 4463 | CANON MARKETING | 0.004% | 92.158% |
| 4464 | NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01 | 0.004% | 92.161% |
| 4465 | ENGILITY HOLDINGS INC COMMON STOCK USD.01 | 0.004% | 92.165% |
| 4466 | NICHIAS CORP | 0.004% | 92.169% |
| 4467 | RELO HOLDINGS I | 0.004% | 92.172% |
| 4468 | YAMADA DENKI CO | 0.004% | 92.176% |
| 4469 | FRUTAROM | 0.004% | 92.179% |
| 4470 | VTB BANK(JSC) | 0.004% | 92.183% |
| 4471 | WEIS MARKETS IN | 0.004% | 92.186% |
| 4472 | BIOCON | 0.004% | 92.190% |
| 4473 | GLATFELTER(PH)C | 0.004% | 92.193% |
| 4474 | EURONAV SA | 0.004% | 92.197% |
| 4475 | CHICAGO BRIDGE | 0.004% | 92.200% |
| 4476 | SOHGO SECURITY | 0.004% | 92.204% |
| 4477 | REGIS RESOURCES | 0.004% | 92.208% |
| 4478 | TAIWAN SEMICOND | 0.004% | 92.211% |
| 4479 | AEROVIRONMENT I | 0.004% | 92.215% |
| 4480 | TURK SISE VE CA | 0.004% | 92.218% |
| 4481 | KOSE | 0.004% | 92.222% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4482 | NEXON CO LTD | 0.004% | 92.225% |
| 4483 | SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.004% | 92.229% |
| 4484 | FLETCHER BUILDI | 0.004% | 92.232% |
| 4485 | OLYMPUS OPTICAL | 0.004% | 92.236% |
| 4486 | BANG & OLUFSEN | 0.004% | 92.239% |
| 4487 | ARVIND LTD | 0.004% | 92.243% |
| 4488 | ADVANCED INFO S | 0.004% | 92.246% |
| 4489 | TFS FINANCIAL CORP COMMON STOCK USD.01 | 0.004% | 92.250% |
| 4490 | CITIC SECURITIE | 0.004% | 92.253% |
| 4491 | CHINA OILFIELD | 0.004% | 92.257% |
| 4492 | KOMERI CO | 0.004% | 92.260% |
| 4493 | ATKORE INTERNATIONAL GROUP I COMMON STOCK USD.01 | 0.003% | 92.264% |
| 4494 | ASM PACIFIC TEC | 0.003% | 92.267% |
| 4495 | PORTO SEGURO SA | 0.003% | 92.271% |
| 4496 | BIC CAMERA INC. | 0.003% | 92.274% |
| 4497 | TIANNENG POWER | 0.003% | 92.278% |
| 4498 | JAMES RIVER GRO | 0.003% | 92.281% |
| 4499 | AMERISAFE INC COMMON STOCK USD.01 | 0.003% | 92.285% |
| 4500 | COMSYS HOLDINGS | 0.003% | 92.288% |
| 4501 | CyberAgent, Inc | 0.003% | 92.292% |
| 4502 | NAGASE & CO | 0.003% | 92.295% |
| 4503 | KIWOOM SECURITI | 0.003% | 92.299% |
| 4504 | MANAPPURAM FINA | 0.003% | 92.302% |
| 4505 | CHINA SYNTH RUB | 0.003% | 92.306% |
| 4506 | STONERIDGE INC COMMON STOCK | 0.003% | 92.309% |
| 4507 | TOTVS SA | 0.003% | 92.312% |
| 4508 | CHINA RESOURCES | 0.003% | 92.316% |
| 4509 | KUREHA CHEM IND | 0.003% | 92.319% |
| 4510 | TENNANT CO | 0.003% | 92.323% |
| 4511 | CANCOM SE | 0.003% | 92.326% |
| 4512 | PIONEER FOODS L | 0.003% | 92.330% |
| 4513 | NATIONAL STORAGE AFFILIATES REIT USD.01 | 0.003% | 92.333% |
| 4514 | KNOLL INC COMMON STOCK USD.01 | 0.003% | 92.337% |
| 4515 | IOCHPE-MAXION | 0.003% | 92.340% |
| 4516 | TONGAAT-HULETT | 0.003% | 92.344% |
| 4517 | GIANT MFG CO | 0.003% | 92.347% |
| 4518 | BECHTLE AG | 0.003% | 92.351% |
| 4519 | ECONOCOM GROUP | 0.003% | 92.354% |
| 4520 | FIRST DATA CORP CLASS A COMMON STOCK USD.01 | 0.003% | 92.358% |
| 4521 | SHANGHAI PHARMA | 0.003% | 92.361% |
| 4522 | CORONATION FUND | 0.003% | 92.364% |
| 4523 | TECAN AG | 0.003% | 92.368% |
| 4524 | L&T FINANCE HOL | 0.003% | 92.371% |
| 4525 | VALOR CO LTD | 0.003% | 92.375% |
| 4526 | SUMITOMO METAL | 0.003% | 92.378% |
| 4527 | YAMATO KOGYO CO | 0.003% | 92.382% |
| 4528 | PARADE TECHNOLO | 0.003% | 92.385% |
| 4529 | FERROTEC CORP | 0.003% | 92.389% |
| 4530 | MITCHELLS & BUT | 0.003% | 92.392% |
| 4531 | WT MICROELECTRO | 0.003% | 92.395% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4532 | EXTERRAN CORP COMMON STOCK USD.01 | 0.003% | 92.399% |
| 4533 | UNIMICRON TECHN | 0.003% | 92.402% |
| 4534 | INTERTAIN GROUP | 0.003% | 92.406% |
| 4535 | EICHER MOTORS | 0.003% | 92.409% |
| 4536 | EL PASO ELECTRIC CO COMMON STOCK | 0.003% | 92.413% |
| 4537 | CORE-MARK HLDG | 0.003% | 92.416% |
| 4538 | TELECOM ITALIA | 0.003% | 92.419% |
| 4539 | NORTH PACIFIC B | 0.003% | 92.423% |
| 4540 | GALLIFORD TRY P | 0.003% | 92.426% |
| 4541 | SEIBU HOLDINGS | 0.003% | 92.430% |
| 4542 | BCO CREDITO INV | 0.003% | 92.433% |
| 4543 | TPG TELECOM | 0.003% | 92.437% |
| 4544 | CHINA REINSURAN | 0.003% | 92.440% |
| 4545 | FENNER | 0.003% | 92.443% |
| 4546 | FAIRFAX MEDIA L | 0.003% | 92.447% |
| 4547 | BANRISUL | 0.003% | 92.450% |
| 4548 | ADTRAN INC | 0.003% | 92.454% |
| 4549 | DONGYUE GROUP | 0.003% | 92.457% |
| 4550 | SHUI ON LAND LT | 0.003% | 92.460% |
| 4551 | ALIOR BANK SA | 0.003% | 92.464% |
| 4552 | ITAU CORPBANCA | 0.003% | 92.467% |
| 4553 | CHINA EVERBRIGH | 0.003% | 92.471% |
| 4554 | C.P. ALL PCL-FG | 0.003% | 92.474% |
| 4555 | RYOHIN KEIKAKU | 0.003% | 92.477% |
| 4556 | HOKKOKU BANK | 0.003% | 92.481% |
| 4557 | VESUVIUS PLC | 0.003% | 92.484% |
| 4558 | INOGEN INC COMMON STOCK USD.001 | 0.003% | 92.488% |
| 4559 | MYTILINEOS | 0.003% | 92.491% |
| 4560 | TAG TEGERNSEE I | 0.003% | 92.495% |
| 4561 | RELIANCE INDS-S | 0.003% | 92.498% |
| 4562 | SCHNITZER STEEL | 0.003% | 92.501% |
| 4563 | DIPLOMAT PHARMACY INC COMMON STOCK | 0.003% | 92.505% |
| 4564 | LARGAN PRECISIO | 0.003% | 92.508% |
| 4565 | NORTHGATE | 0.003% | 92.511% |
| 4566 | SEABRIDGE GOLD INC COMMON STOCK | 0.003% | 92.515% |
| 4567 | HOSHINO RESORTS | 0.003% | 92.518% |
| 4568 | JAPAN LIFELINE | 0.003% | 92.522% |
| 4569 | PRESIDENT CHAIN | 0.003% | 92.525% |
| 4570 | CERVED INFORMAT | 0.003% | 92.528% |
| 4571 | SUPERGROUP PLC | 0.003% | 92.532% |
| 4572 | TSOGO SUN HOLDI | 0.003% | 92.535% |
| 4573 | RMR GROUP INC/THE A COMMON STOCK | 0.003% | 92.539% |
| 4574 | QUALYS INC COMMON STOCK USD.001 | 0.003% | 92.542% |
| 4575 | TOKAI TOKYO SEC | 0.003% | 92.545% |
| 4576 | IREN SPA | 0.003% | 92.549% |
| 4577 | KIYO BANK | 0.003% | 92.552% |
| 4578 | SQUARE INC A COMMON STOCK USD.000001 | 0.003% | 92.556% |
| 4579 | MAINSOURCE FINANCIAL GROUP I COMMON STOCK | 0.003% | 92.559% |
| 4580 | KANDENKO CO | 0.003% | 92.562% |
| 4581 | DERICHEBOURG | 0.003% | 92.566% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4582 | NATUS MEDICAL INC COMMON STOCK USD.001 | 0.003% | 92.569% |
| 4583 | PLANET FITNESS INC CL A COMMON STOCK USD.0001 | 0.003% | 92.572% |
| 4584 | OKINAWA BANK | 0.003% | 92.576% |
| 4585 | AUTONEUM HOLDIN | 0.003% | 92.579% |
| 4586 | LADBROKES CORAL | 0.003% | 92.582% |
| 4587 | CHINA LESSO GRO | 0.003% | 92.586% |
| 4588 | LEROY SEAFOOD G | 0.003% | 92.589% |
| 4589 | HANNSTAR DISPLA | 0.003% | 92.593% |
| 4590 | SEMBCORP MARINE | 0.003% | 92.596% |
| 4591 | SUMMIT HOTEL PROPERTIES INC REIT | 0.003% | 92.599% |
| 4592 | TADANO | 0.003% | 92.603% |
| 4593 | ABC-MART INC | 0.003% | 92.606% |
| 4594 | ASANKO GOLD INC | 0.003% | 92.609% |
| 4595 | FRONTERA ENERGY | 0.003% | 92.613% |
| 4596 | ENEL CHILE SA ADR ADR | 0.003% | 92.616% |
| 4597 | BRICKWORKS | 0.003% | 92.619% |
| 4598 | ARCA CONTINEN | 0.003% | 92.623% |
| 4599 | TELENET GROUP H | 0.003% | 92.626% |
| 4600 | TUPRAS-TURKIYE | 0.003% | 92.629% |
| 4601 | RICHTER GEDEON | 0.003% | 92.633% |
| 4602 | ULTRAPAR PARTIC | 0.003% | 92.636% |
| 4603 | HEALTHSCOPE LTD | 0.003% | 92.639% |
| 4604 | POLY HONG KONG | 0.003% | 92.643% |
| 4605 | REUNERT | 0.003% | 92.646% |
| 4606 | REV GROUP INC COMMON STOCK USD.001 | 0.003% | 92.649% |
| 4607 | AUSTEVOLL SEAFO | 0.003% | 92.653% |
| 4608 | OGAKI KYORITSU | 0.003% | 92.656% |
| 4609 | ITC LTD | 0.003% | 92.659% |
| 4610 | JAPAN RENTAL HO | 0.003% | 92.663% |
| 4611 | ASTRONICS CORP COMMON STOCK USD.01 | 0.003% | 92.666% |
| 4612 | HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01 | 0.003% | 92.669% |
| 4613 | ANSALDO STS SPA | 0.003% | 92.673% |
| 4614 | INDIA INFOLINE | 0.003% | 92.676% |
| 4615 | SAFESTORE HOLDI | 0.003% | 92.679% |
| 4616 | STORNOWAY DIAMO | 0.003% | 92.683% |
| 4617 | INTERCONTINENTAL HOTELS ADR ADR | 0.003% | 92.686% |
| 4618 | BALFOUR BEATTY | 0.003% | 92.689% |
| 4619 | SIMPLO TECHNOLO | 0.003% | 92.693% |
| 4620 | WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01 | 0.003% | 92.696% |
| 4621 | LAKELAND BANCORP INC COMMON STOCK | 0.003% | 92.699% |
| 4622 | UNIPRES CORP. | 0.003% | 92.703% |
| 4623 | BARCO(NEW) | 0.003% | 92.706% |
| 4624 | FINNAIR | 0.003% | 92.709% |
| 4625 | MANITOWOC COMPANY INC COMMON STOCK USD.01 | 0.003% | 92.712% |
| 4626 | TOKYO SEIMITSU | 0.003% | 92.716% |
| 4627 | HIWIN TECH CORP | 0.003% | 92.719% |
| 4628 | HARGREAVES LANS | 0.003% | 92.722% |
| 4629 | OWENS + MINOR INC COMMON STOCK USD2.0 | 0.003% | 92.726% |
| 4630 | Rocky Mountain | 0.003% | 92.729% |
| 4631 | KANEMATSU CORP | 0.003% | 92.732% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4632 | BERKSHIRE HAT E | 0.003% | 92.736% |
| 4633 | DIAMOND HILL INVESTMENT GRP COMMON STOCK | 0.003% | 92.739% |
| 4634 | SMILES FIDELIDA | 0.003% | 92.742% |
| 4635 | CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01 | 0.003% | 92.745% |
| 4636 | DISTRIBUIDORA I | 0.003% | 92.749% |
| 4637 | HANWA CO | 0.003% | 92.752% |
| 4638 | IMPAX LABORATORIES INC COMMON STOCK USD.01 | 0.003% | 92.755% |
| 4639 | EREGLI DEMIR CE | 0.003% | 92.759% |
| 4640 | AU OPTRONICS CORP SPON ADR ADR | 0.003% | 92.762% |
| 4641 | MY EG SERVICES | 0.003% | 92.765% |
| 4642 | WASHINGTON PRIME GROUP INC REIT USD.0001 | 0.003% | 92.768% |
| 4643 | PERFICIENT INC COMMON STOCK USD.001 | 0.003% | 92.772% |
| 4644 | STARTS CORP INC | 0.003% | 92.775% |
| 4645 | PAINTED PONY EN | 0.003% | 92.778% |
| 4646 | EXELIXIS INC | 0.003% | 92.782% |
| 4647 | NOMURA HOLDINGS INC SPON ADR ADR | 0.003% | 92.785% |
| 4648 | TRUEBLUE INC COMMON STOCK | 0.003% | 92.788% |
| 4649 | AMOREPACIFIC GR | 0.003% | 92.791% |
| 4650 | ORANGE SPON ADR ADR | 0.003% | 92.795% |
| 4651 | DAILY MAIL&GEN | 0.003% | 92.798% |
| 4652 | TOWER SEMICONDU | 0.003% | 92.801% |
| 4653 | ALEXANDERS INC | 0.003% | 92.804% |
| 4654 | LONG CHEN PAPER | 0.003% | 92.808% |
| 4655 | ANIMA HOLDING S | 0.003% | 92.811% |
| 4656 | NATIONAL HEALTHCARE CORP COMMON STOCK USD.01 | 0.003% | 92.814% |
| 4657 | HIGH LINER FOOD | 0.003% | 92.818% |
| 4658 | DEAN FOODS CO COMMON STOCK USD.01 | 0.003% | 92.821% |
| 4659 | ODAKYU ELEC RLW | 0.003% | 92.824% |
| 4660 | BEIERSDORF AG | 0.003% | 92.827% |
| 4661 | DAEWOO INTERNAT | 0.003% | 92.831% |
| 4662 | BARITO PAC TBK | 0.003% | 92.834% |
| 4663 | GENESCO INC COMMON STOCK USD1.0 | 0.003% | 92.837% |
| 4664 | PACIFIC GAS & E | 0.003% | 92.840% |
| 4665 | LASERTEC CORP | 0.003% | 92.844% |
| 4666 | KRONES AG | 0.003% | 92.847% |
| 4667 | GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01 | 0.003% | 92.850% |
| 4668 | MERCIALYS | 0.003% | 92.853% |
| 4669 | MAKALOTIndustr | 0.003% | 92.857% |
| 4670 | LUMENTUM HOLDINGS INC COMMON STOCK USD.001 | 0.003% | 92.860% |
| 4671 | NATIONAL BANK HOLD CL A COMMON STOCK | 0.003% | 92.863% |
| 4672 | HOMESTREET INC COMMON STOCK | 0.003% | 92.866% |
| 4673 | JB HI-FI | 0.003% | 92.870% |
| 4674 | BOMBARDIER INC | 0.003% | 92.873% |
| 4675 | MISUMI CORPORAT | 0.003% | 92.876% |
| 4676 | BRASKEM SA | 0.003% | 92.879% |
| 4677 | ATN INTERNATIONAL INC COMMON STOCK USD.01 | 0.003% | 92.883% |
| 4678 | MIXI INC | 0.003% | 92.886% |
| 4679 | HEALTHCARE SERV | 0.003% | 92.889% |
| 4680 | SOUTHERN POWER CO SR UNSECURED 12/21 2.5 | 0.003% | 92.892% |
| 4681 | ALS LTD | 0.003% | 92.896% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4682 | SHIMADZU CORP | 0.003% | 92.899% |
| 4683 | SUMITOMO MITSUI | 0.003% | 92.902% |
| 4684 | HURON CONSULTING GROUP INC COMMON STOCK USD.01 | 0.003% | 92.905% |
| 4685 | LIBERTY BROADBAND A COMMON STOCK USD.01 | 0.003% | 92.909% |
| 4686 | ANSELL LTD | 0.003% | 92.912% |
| 4687 | PICK'N PAY STOR | 0.003% | 92.915% |
| 4688 | AIRASIA BHD | 0.003% | 92.918% |
| 4689 | NEOPOST | 0.003% | 92.921% |
| 4690 | GREEN BANCORP INC COMMON STOCK USD.01 | 0.003% | 92.925% |
| 4691 | SHOWA CORP | 0.003% | 92.928% |
| 4692 | NORTHWESTERN CORP COMMON STOCK USD.01 | 0.003% | 92.931% |
| 4693 | MONEYSUPERMARKE | 0.003% | 92.934% |
| 4694 | SANFIRE RESOURC | 0.003% | 92.938% |
| 4695 | C & C GROUP PLC | 0.003% | 92.941% |
| 4696 | ANDERSONS INC/THE COMMON STOCK | 0.003% | 92.944% |
| 4697 | DAOU TECHNOLOGY | 0.003% | 92.947% |
| 4698 | HINDUSTAN LEVER | 0.003% | 92.950% |
| 4699 | ENOVA INTERNATIONAL INC COMMON STOCK USD.00001 | 0.003% | 92.954% |
| 4700 | DCM JAPAN HOLDI | 0.003% | 92.957% |
| 4701 | TOYO INK MFG CO | 0.003% | 92.960% |
| 4702 | KENEDIX RETAIL | 0.003% | 92.963% |
| 4703 | KAKEN PHARM | 0.003% | 92.966% |
| 4704 | CA IMMOBILIEN A | 0.003% | 92.970% |
| 4705 | NEOGEN CORP COMMON STOCK USD.16 | 0.003% | 92.973% |
| 4706 | MILLENNIUM&COPT | 0.003% | 92.976% |
| 4707 | WEIR GROUP | 0.003% | 92.979% |
| 4708 | SPAR NORD BANK | 0.003% | 92.982% |
| 4709 | KAISA GROUP HLD | 0.003% | 92.986% |
| 4710 | GARTNER GROUP I | 0.003% | 92.989% |
| 4711 | RINGKJOEBING LA | 0.003% | 92.992% |
| 4712 | AMERICAN ASSETS TRUST INC REIT USD.01 | 0.003% | 92.995% |
| 4713 | DH EUROPE FINAN | 0.003% | 92.998% |
| 4714 | ACACIA MINING | 0.003% | 93.002% |
| 4715 | EDELWEISS FIN S | 0.003% | 93.005% |
| 4716 | WESTAMERICA BANCORPORATION COMMON STOCK | 0.003% | 93.008% |
| 4717 | HARMONY GOLD MN | 0.003% | 93.011% |
| 4718 | KMG CHEMICALS INC COMMON STOCK USD.01 | 0.003% | 93.014% |
| 4719 | UTD DRUG | 0.003% | 93.017% |
| 4720 | ALIBABA PICTURE | 0.003% | 93.021% |
| 4721 | RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001 | 0.003% | 93.024% |
| 4722 | UTD ENGINEERS | 0.003% | 93.027% |
| 4723 | FORMFACTOR INC COMMON STOCK USD.001 | 0.003% | 93.030% |
| 4724 | GS ENGINEERING | 0.003% | 93.033% |
| 4725 | PARTY CITY HOLDCO INC COMMON STOCK USD.01 | 0.003% | 93.036% |
| 4726 | AUROBINDO PHARM | 0.003% | 93.040% |
| 4727 | MO OCH DOMSJO A | 0.003% | 93.043% |
| 4728 | SKYWORTH DIGITA | 0.003% | 93.046% |
| 4729 | HEXPOL AB | 0.003% | 93.049% |
| 4730 | BAJAJ AUTO | 0.003% | 93.052% |
| 4731 | ALM. BRAND | 0.003% | 93.055% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4732 | ENEA SA | 0.003% | 93.059% |
| 4733 | BEFIMMO SCA | 0.003% | 93.062% |
| 4734 | VISTA OUTDOOR INC COMMON STOCK USD.01 | 0.003% | 93.065% |
| 4735 | STUART OLSON IN | 0.003% | 93.068% |
| 4736 | UPC TECHNOLOGY | 0.003% | 93.071% |
| 4737 | FIBRIA CELULOSE | 0.003% | 93.074% |
| 4738 | RINNAI CORP | 0.003% | 93.077% |
| 4739 | MAYORA INDAH | 0.003% | 93.081% |
| 4740 | CENTRAL PACIFIC FINANCIAL CO COMMON STOCK | 0.003% | 93.084% |
| 4741 | DAINIPPON PHARM | 0.003% | 93.087% |
| 4742 | HANMI FINANCIAL CORPORATION COMMON STOCK USD.001 | 0.003% | 93.090% |
| 4743 | CHINA GEN PLAST | 0.003% | 93.093% |
| 4744 | FIRST PACIFIC C | 0.003% | 93.096% |
| 4745 | UNITED FINANCIAL BANCORP INC COMMON STOCK | 0.003% | 93.099% |
| 4746 | CHINA LONGYUAN | 0.003% | 93.103% |
| 4747 | PAZ OIL CO LTD | 0.003% | 93.106% |
| 4748 | BIGLARI HOLDINGS INC COMMON STOCK USD.5 | 0.003% | 93.109% |
| 4749 | SAMSUNG SDS CO | 0.003% | 93.112% |
| 4750 | TELECOM PLUS | 0.003% | 93.115% |
| 4751 | DAH SING FINANC | 0.003% | 93.118% |
| 4752 | COSAN SA INDUST | 0.003% | 93.121% |
| 4753 | SEACOR HOLDINGS INC COMMON STOCK USD.01 | 0.003% | 93.125% |
| 4754 | PPC LTD | 0.003% | 93.128% |
| 4755 | SARACEN MINERAL | 0.003% | 93.131% |
| 4756 | NISSHINBO IND I | 0.003% | 93.134% |
| 4757 | GIMV NV | 0.003% | 93.137% |
| 4758 | SINOTRUK HONG K | 0.003% | 93.140% |
| 4759 | CHENG SHIN RUBB | 0.003% | 93.143% |
| 4760 | FIRST INTER BK | 0.003% | 93.147% |
| 4761 | U-BLOX AG | 0.003% | 93.150% |
| 4762 | 3SBIO INC | 0.003% | 93.153% |
| 4763 | AXON ENTERPRISE INC COMMON STOCK USD.00001 | 0.003% | 93.156% |
| 4764 | OPUS BANK | 0.003% | 93.159% |
| 4765 | SPX CORP COMMON STOCK USD.01 | 0.003% | 93.162% |
| 4766 | SKC CO | 0.003% | 93.165% |
| 4767 | ORTHOPIX INTL N | 0.003% | 93.168% |
| 4768 | HERITAGE FINANCIAL CORP COMMON STOCK | 0.003% | 93.172% |
| 4769 | MUSASHINO BANK | 0.003% | 93.175% |
| 4770 | AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1 | 0.003% | 93.178% |
| 4771 | CALIFORNIA WATE | 0.003% | 93.181% |
| 4772 | KONINKLIJKE BAM | 0.003% | 93.184% |
| 4773 | MERIDIAN BIOSCIENCE INC COMMON STOCK | 0.003% | 93.187% |
| 4774 | FUKUYAMA TRANSP | 0.003% | 93.190% |
| 4775 | BK OF EAST ASIA | 0.003% | 93.193% |
| 4776 | SYSTEMAX INC COMMON STOCK USD.01 | 0.003% | 93.196% |
| 4777 | SUMMIT INDUSTRI | 0.003% | 93.200% |
| 4778 | NIPPON STEEL | 0.003% | 93.203% |
| 4779 | CEAT LTD | 0.003% | 93.206% |
| 4780 | DULUXGROUP LTD | 0.003% | 93.209% |
| 4781 | TAIWAN COOPERAT | 0.003% | 93.212% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4782 | META FINANCIAL GROUP INC COMMON STOCK USD.01 | 0.003% | 93.215% |
| 4783 | MARSTON'S PLC | 0.003% | 93.218% |
| 4784 | SANYO DENKI CO | 0.003% | 93.221% |
| 4785 | ROBINSONS LAND | 0.003% | 93.224% |
| 4786 | TOYOTA INDUSTRI | 0.003% | 93.227% |
| 4787 | IMMOFINANZ IMMO | 0.003% | 93.231% |
| 4788 | RAVEN INDUSTRIES INC COMMON STOCK USD1.0 | 0.003% | 93.234% |
| 4789 | CGN POWER CO LT | 0.003% | 93.237% |
| 4790 | INVERSIONES AGU | 0.003% | 93.240% |
| 4791 | EFG INTERNATION | 0.003% | 93.243% |
| 4792 | HINDUSTAN PETRO | 0.003% | 93.246% |
| 4793 | CKD CORP | 0.003% | 93.249% |
| 4794 | RAMSAY HEALTH C | 0.003% | 93.252% |
| 4795 | COCOKARA FINE H | 0.003% | 93.255% |
| 4796 | FREEMAN FINANCI | 0.003% | 93.258% |
| 4797 | TOKYO DOME CORP | 0.003% | 93.261% |
| 4798 | PETROCHINA COMP | 0.003% | 93.265% |
| 4799 | PALTAC CORP | 0.003% | 93.268% |
| 4800 | CONNECTONE BANCORP INC COMMON STOCK | 0.003% | 93.271% |
| 4801 | ACADIAN TIMBER | 0.003% | 93.274% |
| 4802 | BANC OF CALIFORNIA INC COMMON STOCK USD.01 | 0.003% | 93.277% |
| 4803 | PETROLEUM GEO-S | 0.003% | 93.280% |
| 4804 | FUFENG GROUP LT | 0.003% | 93.283% |
| 4805 | KAYABA INDUSTRY | 0.003% | 93.286% |
| 4806 | DOMINO'S PIZZA | 0.003% | 93.289% |
| 4807 | OSISKO MINING I | 0.003% | 93.292% |
| 4808 | COMFORIA RESIDE | 0.003% | 93.295% |
| 4809 | VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01 | 0.003% | 93.298% |
| 4810 | WAGeworks INC COMMON STOCK USD.001 | 0.003% | 93.301% |
| 4811 | SIBANYE GOLD LT | 0.003% | 93.304% |
| 4812 | UTD INTEGRATION | 0.003% | 93.307% |
| 4813 | KIMBERLY CLARK | 0.003% | 93.310% |
| 4814 | NEKTAR THERAPEUTICS COMMON STOCK USD.0001 | 0.003% | 93.314% |
| 4815 | RATOS AB-B SHS | 0.003% | 93.317% |
| 4816 | US CONCRETE INC COMMON STOCK USD.001 | 0.003% | 93.320% |
| 4817 | ACER INC | 0.003% | 93.323% |
| 4818 | PATRIZIA IMMO A | 0.003% | 93.326% |
| 4819 | NIPPON SEIKI CO | 0.003% | 93.329% |
| 4820 | MEIKO ELECTRONI | 0.003% | 93.332% |
| 4821 | VEECO INSTRUMENTS INC COMMON STOCK USD.01 | 0.003% | 93.335% |
| 4822 | MGM GROWTH PROPERTIES LLC A REIT | 0.003% | 93.338% |
| 4823 | SOUTHWESTERN ENERGY CO COMMON STOCK USD.01 | 0.003% | 93.341% |
| 4824 | Meritz Fire & M | 0.003% | 93.344% |
| 4825 | BANCA IFIS | 0.003% | 93.347% |
| 4826 | KELLER GROUP | 0.003% | 93.350% |
| 4827 | TOKYO ELEC POWE | 0.003% | 93.353% |
| 4828 | ENTERPRISE INNS | 0.003% | 93.356% |
| 4829 | WELBILT INC COMMON STOCK USD.01 | 0.003% | 93.359% |
| 4830 | STOCK YARDS BANCORP INC COMMON STOCK | 0.003% | 93.362% |
| 4831 | FIELMANN AG | 0.003% | 93.365% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4832 | BHARAT HEAVY EL | 0.003% | 93.368% |
| 4833 | KIWI PROPERTY G | 0.003% | 93.371% |
| 4834 | TRICO BANCSHARES COMMON STOCK | 0.003% | 93.374% |
| 4835 | ROHTO PHARM | 0.003% | 93.377% |
| 4836 | FUJI MACHINE MF | 0.003% | 93.380% |
| 4837 | SODEXHO ALLIANC | 0.003% | 93.383% |
| 4838 | NH HOTELES | 0.003% | 93.386% |
| 4839 | RESILIENT REIT | 0.003% | 93.389% |
| 4840 | COLGATE-PALM (I | 0.003% | 93.392% |
| 4841 | GOLD FIELDS LTD | 0.003% | 93.395% |
| 4842 | TOHO GAS CO | 0.003% | 93.398% |
| 4843 | MAINFREIGHT LTD | 0.003% | 93.401% |
| 4844 | ENDEAVOUR SILVE | 0.003% | 93.404% |
| 4845 | CUSTOMERS BANCORP INC COMMON STOCK USD1.0 | 0.003% | 93.407% |
| 4846 | SENSHU IKEDA HL | 0.003% | 93.410% |
| 4847 | ESCORTS LTD | 0.003% | 93.413% |
| 4848 | TURKIYE HALK | 0.003% | 93.416% |
| 4849 | MURPHY OIL CORP SR UNSECURED 06/22 4 | 0.003% | 93.419% |
| 4850 | SQUARE ENIX HOL | 0.003% | 93.422% |
| 4851 | CHIPBOND TECHNO | 0.003% | 93.425% |
| 4852 | COHU INC COMMON STOCK USD1.0 | 0.003% | 93.428% |
| 4853 | CHINA RAILWAY G | 0.003% | 93.431% |
| 4854 | BB SEGURIDADE P | 0.003% | 93.434% |
| 4855 | CORCEPT THERAPEUTICS INC COMMON STOCK USD.001 | 0.003% | 93.437% |
| 4856 | FRESNILLO PLC | 0.003% | 93.440% |
| 4857 | NIKON CORP | 0.003% | 93.443% |
| 4858 | MELEXIS | 0.003% | 93.446% |
| 4859 | EPISTAR CORP | 0.003% | 93.449% |
| 4860 | ESSO (THAILAND) | 0.003% | 93.452% |
| 4861 | BRILLIANCE CHIN | 0.003% | 93.455% |
| 4862 | INTERCONTINENTA | 0.003% | 93.458% |
| 4863 | INTL FCSTONE INC COMMON STOCK USD.01 | 0.003% | 93.461% |
| 4864 | HOKUETSU KISHU | 0.003% | 93.464% |
| 4865 | OBARA CORP | 0.003% | 93.467% |
| 4866 | SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01 | 0.003% | 93.470% |
| 4867 | TOKAI HOLDINGS | 0.003% | 93.473% |
| 4868 | BELLAMY'S AUSTR | 0.003% | 93.476% |
| 4869 | HAMBORNER AG | 0.003% | 93.479% |
| 4870 | PTC INC COMMON STOCK USD.01 | 0.003% | 93.482% |
| 4871 | GRANGES AB | 0.003% | 93.485% |
| 4872 | SUPER MICRO COMPUTER INC COMMON STOCK USD.001 | 0.003% | 93.488% |
| 4873 | AUTODESK INC | 0.003% | 93.491% |
| 4874 | COMPUTACENTER P | 0.003% | 93.494% |
| 4875 | WILLIAM LYON HOMES CL A COMMON STOCK USD.01 | 0.003% | 93.497% |
| 4876 | CHINA TRAVEL IN | 0.003% | 93.500% |
| 4877 | NIC INC COMMON STOCK | 0.003% | 93.503% |
| 4878 | GREEN REIT PLC | 0.003% | 93.506% |
| 4879 | VAKRANGEE LTD | 0.003% | 93.509% |
| 4880 | DIAMOND OFFSHOR | 0.003% | 93.512% |
| 4881 | FISHER (JAMES) | 0.003% | 93.514% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4882 | GIGABYTE TECHNO | 0.003% | 93.517% |
| 4883 | SUGI HOLDINGS C | 0.003% | 93.520% |
| 4884 | MERCER INTL INC | 0.003% | 93.523% |
| 4885 | CIPUTRA DEVELOP | 0.003% | 93.526% |
| 4886 | KIMBALL INTERNATIONAL B COMMON STOCK USD.05 | 0.003% | 93.529% |
| 4887 | JG SUMMIT HLDGS | 0.003% | 93.532% |
| 4888 | MATCH GROUP INC COMMON STOCK USD.001 | 0.003% | 93.535% |
| 4889 | NET ONE SYSTEMS | 0.003% | 93.538% |
| 4890 | SHIMANO INC | 0.003% | 93.541% |
| 4891 | CHINA OVERASEA | 0.003% | 93.544% |
| 4892 | FLUSHING FINANCIAL CORP COMMON STOCK USD.01 | 0.003% | 93.547% |
| 4893 | COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01 | 0.003% | 93.550% |
| 4894 | TOMY CO LTD | 0.003% | 93.553% |
| 4895 | GPO CARSO SA DE | 0.003% | 93.556% |
| 4896 | PAN OCEAN CO | 0.003% | 93.559% |
| 4897 | WR GRACE + CO COMMON STOCK USD.01 | 0.003% | 93.562% |
| 4898 | NIB HOLDINGS LT | 0.003% | 93.565% |
| 4899 | MONOTARO CO.LTD | 0.003% | 93.567% |
| 4900 | MYCRONIC AB | 0.003% | 93.570% |
| 4901 | INDORAMA VENTUR | 0.003% | 93.573% |
| 4902 | NCC LTD/INDIA | 0.003% | 93.576% |
| 4903 | CHINA LIFE INSU | 0.003% | 93.579% |
| 4904 | NOBIA AB NEW | 0.003% | 93.582% |
| 4905 | TEC CORPORATION | 0.003% | 93.585% |
| 4906 | KERRY LOGISTICS | 0.003% | 93.588% |
| 4907 | NEWRIVER REIT P | 0.003% | 93.591% |
| 4908 | HIBERNIA REIT P | 0.003% | 93.594% |
| 4909 | BWP TRUST | 0.003% | 93.597% |
| 4910 | FENG TAY ENTRPR | 0.003% | 93.600% |
| 4911 | APPLUS SERVICES | 0.003% | 93.603% |
| 4912 | LASALLE LOGIPOR | 0.003% | 93.605% |
| 4913 | SCHULMAN (A.) INC COMMON STOCK USD1.0 | 0.003% | 93.608% |
| 4914 | SIBANYE GOLD LTD SPONS ADR ADR | 0.003% | 93.611% |
| 4915 | TEMP HOLDINGS C | 0.003% | 93.614% |
| 4916 | ITALGAS SPA | 0.003% | 93.617% |
| 4917 | COCA-COLA AMATI | 0.003% | 93.620% |
| 4918 | DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01 | 0.003% | 93.623% |
| 4919 | SINOTRANS LIMIT | 0.003% | 93.626% |
| 4920 | LINDT & SPRUENG | 0.003% | 93.629% |
| 4921 | KOPPERS HOLDINGS INC COMMON STOCK USD.01 | 0.003% | 93.632% |
| 4922 | AMBEV SA ADR ADR | 0.003% | 93.635% |
| 4923 | FINCANTIERI SPA | 0.003% | 93.638% |
| 4924 | PRIMAX ELECTRON | 0.003% | 93.640% |
| 4925 | TRAVELPORT WORL | 0.003% | 93.643% |
| 4926 | DIEBOLD INC | 0.003% | 93.646% |
| 4927 | PENN NATIONAL GAMING INC COMMON STOCK USD.01 | 0.003% | 93.649% |
| 4928 | AMERICA MOVIL SPN ADR CL L ADR | 0.003% | 93.652% |
| 4929 | LUKOIL PJSC- SP | 0.003% | 93.655% |
| 4930 | NORTHAM PLATINU | 0.003% | 93.658% |
| 4931 | DAETWYLER HOLDI | 0.003% | 93.661% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4932 | CROWN LTD. | 0.003% | 93.664% |
| 4933 | LINDSAY CORP COMMON STOCK USD1.0 | 0.003% | 93.667% |
| 4934 | EXEDY CORP | 0.003% | 93.669% |
| 4935 | EXIDE INDUSTRIE | 0.003% | 93.672% |
| 4936 | SWIRE PACIFIC | 0.003% | 93.675% |
| 4937 | MATSUMOTOKIYOSH | 0.003% | 93.678% |
| 4938 | TAIWAN PAIHO | 0.003% | 93.681% |
| 4939 | SALFACORP SA | 0.003% | 93.684% |
| 4940 | CAR INC | 0.003% | 93.687% |
| 4941 | CLEARWATER PAPER CORP COMMON STOCK USD.0001 | 0.003% | 93.690% |
| 4942 | AIRBOSS OF AMER | 0.003% | 93.693% |
| 4943 | DIALOG GROUP BH | 0.003% | 93.696% |
| 4944 | SINO LAND CO | 0.003% | 93.698% |
| 4945 | OTSUKA CORP | 0.003% | 93.701% |
| 4946 | 58.COM INC ADR ADR | 0.003% | 93.704% |
| 4947 | SUNCOKE ENERGY INC COMMON STOCK USD.01 | 0.003% | 93.707% |
| 4948 | SCANSOURCE INC COMMON STOCK | 0.003% | 93.710% |
| 4949 | SHINMAYWA INDS | 0.003% | 93.713% |
| 4950 | FUKUOKA REIT CO | 0.003% | 93.716% |
| 4951 | INFICON HOLDING | 0.003% | 93.719% |
| 4952 | GRIFFON CORP COMMON STOCK USD.25 | 0.003% | 93.722% |
| 4953 | EMAMI LTD | 0.003% | 93.724% |
| 4954 | DAIWABO CO LTD | 0.003% | 93.727% |
| 4955 | KINGDEE INTERNA | 0.003% | 93.730% |
| 4956 | KEIHIN CORP | 0.003% | 93.733% |
| 4957 | AFG ARBONIA-FOR | 0.003% | 93.736% |
| 4958 | AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01 | 0.003% | 93.739% |
| 4959 | FAES FARMA SA | 0.003% | 93.742% |
| 4960 | MAXLINEAR INC COMMON STOCK | 0.003% | 93.745% |
| 4961 | LYDALL INC COMMON STOCK USD.1 | 0.003% | 93.747% |
| 4962 | LEAGOLD MINING | 0.003% | 93.750% |
| 4963 | ARGAN INC COMMON STOCK USD.15 | 0.003% | 93.753% |
| 4964 | ORIFLAME HOLDIN | 0.003% | 93.756% |
| 4965 | BRYN MAWR BANK CORP COMMON STOCK USD1.0 | 0.003% | 93.759% |
| 4966 | DAVIDE CAMPARI- | 0.003% | 93.762% |
| 4967 | IMAX CORP | 0.003% | 93.765% |
| 4968 | RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001 | 0.003% | 93.768% |
| 4969 | SHIKOKU ELEC PO | 0.003% | 93.770% |
| 4970 | ZENSHO CO LTD | 0.003% | 93.773% |
| 4971 | AMERICAN STATES WATER CO COMMON STOCK | 0.003% | 93.776% |
| 4972 | CHINA SCE PROPE | 0.003% | 93.779% |
| 4973 | NIPPON FLOUR MI | 0.003% | 93.782% |
| 4974 | TRUSTCO BANK CORP NY COMMON STOCK USD1.0 | 0.003% | 93.785% |
| 4975 | TOHO BANK | 0.003% | 93.788% |
| 4976 | CHENG LOONG | 0.003% | 93.790% |
| 4977 | TOBU RAILWAY CO | 0.003% | 93.793% |
| 4978 | HYUNDAI WIA COR | 0.003% | 93.796% |
| 4979 | BW OFFSHORE LTD | 0.003% | 93.799% |
| 4980 | SENKO CO | 0.003% | 93.802% |
| 4981 | TATA POWER CO L | 0.003% | 93.805% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4982 | TONG REN TANG T | 0.003% | 93.807% |
| 4983 | ARCADIS NV | 0.003% | 93.810% |
| 4984 | NEWPARK RESOURCES INC COMMON STOCK USD.01 | 0.003% | 93.813% |
| 4985 | SANTAM | 0.003% | 93.816% |
| 4986 | PZU GR | 0.003% | 93.819% |
| 4987 | ELLIE MAE INC COMMON STOCK USD.0001 | 0.003% | 93.822% |
| 4988 | VOCUS COMMUN LT | 0.003% | 93.824% |
| 4989 | PAYLOCITY HOLDING CORP COMMON STOCK USD.001 | 0.003% | 93.827% |
| 4990 | JAIN IRRIGATION | 0.003% | 93.830% |
| 4991 | CHINA SHIPPING | 0.003% | 93.833% |
| 4992 | AUSDRILL LIMITE | 0.003% | 93.836% |
| 4993 | CHORUS LIMITED | 0.003% | 93.839% |
| 4994 | JIAYUAN INTERNA | 0.003% | 93.841% |
| 4995 | UACJ CORP | 0.003% | 93.844% |
| 4996 | CORVEL CORP COMMON STOCK USD.0001 | 0.003% | 93.847% |
| 4997 | SCRIPPS(EW)CO(N | 0.003% | 93.850% |
| 4998 | INDS BACHOCO SA | 0.003% | 93.853% |
| 4999 | YOOX NET-A-PORT | 0.003% | 93.856% |
| 5000 | COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001 | 0.003% | 93.858% |
| 5001 | PROSEGUR CIA DE | 0.003% | 93.861% |
| 5002 | FORMOSA TAFFETA | 0.003% | 93.864% |
| 5003 | PARK 24 CO | 0.003% | 93.867% |
| 5004 | TIM PARTICIPA | 0.003% | 93.870% |
| 5005 | ILIAD | 0.003% | 93.873% |
| 5006 | HONG KONG LAND | 0.003% | 93.875% |
| 5007 | ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001 | 0.003% | 93.878% |
| 5008 | GO-AHEAD GROUP | 0.003% | 93.881% |
| 5009 | GJENSIDIGE FORS | 0.003% | 93.884% |
| 5010 | MORGUARD CORP | 0.003% | 93.887% |
| 5011 | IOOF HOLDINGS L | 0.003% | 93.889% |
| 5012 | LUNDIN PERTOLEU | 0.003% | 93.892% |
| 5013 | TOD'S SPA | 0.003% | 93.895% |
| 5014 | INVESCO OFFICE | 0.003% | 93.898% |
| 5015 | SEVERSTAL GDR REG S GDR | 0.003% | 93.901% |
| 5016 | LI NING CO. LTD | 0.003% | 93.903% |
| 5017 | HAREL INSURANCE | 0.003% | 93.906% |
| 5018 | KYUSHU ELEC POW | 0.003% | 93.909% |
| 5019 | LOTTE SHOPPING | 0.003% | 93.912% |
| 5020 | DEUTZ AG | 0.003% | 93.915% |
| 5021 | DAIRY CREST GRO | 0.003% | 93.917% |
| 5022 | PRIMARY HEALTH | 0.003% | 93.920% |
| 5023 | LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01 | 0.003% | 93.923% |
| 5024 | INNOPHOS HOLDINGS INC COMMON STOCK USD.001 | 0.003% | 93.926% |
| 5025 | 21VIANET GROUP INC ADR ADR USD.00001 | 0.003% | 93.929% |
| 5026 | KRUNG THAI BNK | 0.003% | 93.931% |
| 5027 | PRADA SPA | 0.003% | 93.934% |
| 5028 | BORAL LIMITED | 0.003% | 93.937% |
| 5029 | ALLIED GROUP LT | 0.003% | 93.940% |
| 5030 | PIPER JAFFRAY COS COMMON STOCK USD.01 | 0.003% | 93.943% |
| 5031 | SEIREN CO | 0.003% | 93.945% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5032 | ASCOM HOLDING A | 0.003% | 93.948% |
| 5033 | PREFERRED BANK/LOS ANGELES COMMON STOCK | 0.003% | 93.951% |
| 5034 | AMUNDI SA | 0.003% | 93.954% |
| 5035 | MERRY ELECTRONI | 0.003% | 93.956% |
| 5036 | SP PLUS CORP COMMON STOCK USD.001 | 0.003% | 93.959% |
| 5037 | YUHAN CORP | 0.003% | 93.962% |
| 5038 | RUMO SA | 0.003% | 93.965% |
| 5039 | ENGIE BRASIL SA | 0.003% | 93.967% |
| 5040 | MYERS INDUSTRIES INC COMMON STOCK | 0.003% | 93.970% |
| 5041 | EZCORP INC CL A COMMON STOCK USD.01 | 0.003% | 93.973% |
| 5042 | CHIN-POON INDL | 0.003% | 93.976% |
| 5043 | INDAH KIAT PULP | 0.003% | 93.978% |
| 5044 | THE NISSHIN OIL | 0.003% | 93.981% |
| 5045 | BONDUELLE SCA | 0.003% | 93.984% |
| 5046 | GRAPHITE INDIA | 0.003% | 93.987% |
| 5047 | COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0 | 0.003% | 93.990% |
| 5048 | HITACHI ZOSEN C | 0.003% | 93.992% |
| 5049 | TRADE ME LTD | 0.003% | 93.995% |
| 5050 | NANKAI ELEC RAI | 0.003% | 93.998% |
| 5051 | PREMIER INVESTM | 0.003% | 94.001% |
| 5052 | INVESTMENT TECH | 0.003% | 94.003% |
| 5053 | ACEA SPA | 0.003% | 94.006% |
| 5054 | SCANA CORP COMMON STOCK | 0.003% | 94.009% |
| 5055 | MITSUBISHI TANA | 0.003% | 94.012% |
| 5056 | ITO EN | 0.003% | 94.014% |
| 5057 | FISKARS OYJ | 0.003% | 94.017% |
| 5058 | COBIZ FINANCIAL INC COMMON STOCK USD.01 | 0.003% | 94.020% |
| 5059 | BAJAJ AUTO LTD | 0.003% | 94.023% |
| 5060 | NTT DOCOMO INC SPON ADR ADR | 0.003% | 94.025% |
| 5061 | KEPPEL DC REIT | 0.003% | 94.028% |
| 5062 | TOKYO OHKA KOGY | 0.003% | 94.031% |
| 5063 | JERONIMO MARTIN | 0.003% | 94.033% |
| 5064 | INTERROLL HOLDI | 0.003% | 94.036% |
| 5065 | U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01 | 0.003% | 94.039% |
| 5066 | AXFOOD AB | 0.003% | 94.042% |
| 5067 | EVOLENT HEALTH INC A COMMON STOCK USD.01 | 0.003% | 94.044% |
| 5068 | BURCKHARDT COMP | 0.003% | 94.047% |
| 5069 | SERIA CO LTD | 0.003% | 94.050% |
| 5070 | GUARANTY BANCORP COMMON STOCK USD.001 | 0.003% | 94.053% |
| 5071 | CIA SANEAMENTO | 0.003% | 94.055% |
| 5072 | BRINKER INTL IN | 0.003% | 94.058% |
| 5073 | GAZTRANSPORT ET | 0.003% | 94.061% |
| 5074 | NAVIGANT CONSUL | 0.003% | 94.064% |
| 5075 | CENTRAL GLASS C | 0.003% | 94.066% |
| 5076 | NICHIHA CORP | 0.003% | 94.069% |
| 5077 | CAPITAL & COUNT | 0.003% | 94.072% |
| 5078 | UNI-PRESIDENT C | 0.003% | 94.074% |
| 5079 | LAR ESPANA REAL | 0.003% | 94.077% |
| 5080 | INDUTRADE AB | 0.003% | 94.080% |
| 5081 | SAN-A CO LTD | 0.003% | 94.083% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5082 | PHILIPS LIGHTIN | 0.003% | 94.085% |
| 5083 | TITAN INDUSTRIE | 0.003% | 94.088% |
| 5084 | WESTPAC BANKING | 0.003% | 94.091% |
| 5085 | HEMFOSA FASTIGH | 0.003% | 94.094% |
| 5086 | NKT HOLDING A/S | 0.003% | 94.096% |
| 5087 | DONGBU HITEK CO | 0.003% | 94.099% |
| 5088 | COSCO HOLDINGS | 0.003% | 94.102% |
| 5089 | K-BRO LINEN INC | 0.003% | 94.104% |
| 5090 | DOOSAN HEAVY IN | 0.003% | 94.107% |
| 5091 | MARUICHI STL TU | 0.003% | 94.110% |
| 5092 | KINPO ELECTRONI | 0.003% | 94.113% |
| 5093 | NICE SYSTEMS | 0.003% | 94.115% |
| 5094 | MPHASIC LTD | 0.003% | 94.118% |
| 5095 | PARMALAT S.P.A | 0.003% | 94.121% |
| 5096 | VASTNED RETAIL | 0.003% | 94.123% |
| 5097 | H20 RETAILING C | 0.003% | 94.126% |
| 5098 | CHINA COAL ENER | 0.003% | 94.129% |
| 5099 | AGFA GEVAERT NV | 0.003% | 94.131% |
| 5100 | COCA-COLA WEST | 0.003% | 94.134% |
| 5101 | VANGUARD INTL S | 0.003% | 94.137% |
| 5102 | LUYE PHARMA GRO | 0.003% | 94.140% |
| 5103 | CARETRUST REIT INC REIT USD.01 | 0.003% | 94.142% |
| 5104 | PEGASYSTEMS INC COMMON STOCK USD.01 | 0.003% | 94.145% |
| 5105 | BONAVA AB - B S | 0.003% | 94.148% |
| 5106 | NIHON KOHDEN CO | 0.003% | 94.150% |
| 5107 | LUMINEX CORP COMMON STOCK USD.001 | 0.003% | 94.153% |
| 5108 | MIRAIT HLDG COR | 0.003% | 94.156% |
| 5109 | LG PHILIPS LCD | 0.003% | 94.158% |
| 5110 | INV LA CONSTRUC | 0.003% | 94.161% |
| 5111 | FOMENTO ECON ME | 0.003% | 94.164% |
| 5112 | SHANGRI-LA ASIA | 0.003% | 94.167% |
| 5113 | VISUAL PHOTONIC | 0.003% | 94.169% |
| 5114 | CHINA EASTERN A | 0.003% | 94.172% |
| 5115 | KERNEL HOLDING | 0.003% | 94.175% |
| 5116 | MEDY-TOX INC | 0.003% | 94.177% |
| 5117 | CAI INTERNATIONAL INC COMMON STOCK USD.0001 | 0.003% | 94.180% |
| 5118 | PITNEY BOWES INC COMMON STOCK USD1.0 | 0.003% | 94.183% |
| 5119 | SHIP FINANCE IN | 0.003% | 94.185% |
| 5120 | ASSORE | 0.003% | 94.188% |
| 5121 | ANGIODYNAMICS INC COMMON STOCK USD.01 | 0.003% | 94.191% |
| 5122 | WALSIN LIHWA CO | 0.003% | 94.193% |
| 5123 | CLOETTA AB B SH | 0.003% | 94.196% |
| 5124 | MACQUARIE MEXIC | 0.003% | 94.199% |
| 5125 | MITIE GROUP | 0.003% | 94.202% |
| 5126 | NEMETSCHKE AG | 0.003% | 94.204% |
| 5127 | USS CO. LTD. | 0.003% | 94.207% |
| 5128 | CJ E&M CORPORAT | 0.003% | 94.210% |
| 5129 | SITC INTERNATIO | 0.003% | 94.212% |
| 5130 | PALO ALTO NETWORKS INC COMMON STOCK USD.0001 | 0.003% | 94.215% |
| 5131 | Ayala Land Inc | 0.003% | 94.218% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5132 | WASHINGTON TRUST BANCORP COMMON STOCK USD.0625 | 0.003% | 94.220% |
| 5133 | ENTERTAINMENT O | 0.003% | 94.223% |
| 5134 | INDUSTRIAS CH S | 0.003% | 94.226% |
| 5135 | DAEWOO SECURITI | 0.003% | 94.228% |
| 5136 | CHAMPION REAL E | 0.003% | 94.231% |
| 5137 | ENTERCOM COMMUN | 0.003% | 94.234% |
| 5138 | GMP CAPITAL COR | 0.003% | 94.236% |
| 5139 | KINDRED HEALTHCARE INC COMMON STOCK USD.25 | 0.003% | 94.239% |
| 5140 | TOKYU CONST | 0.003% | 94.242% |
| 5141 | ALKERMES PLC | 0.003% | 94.244% |
| 5142 | POWER FINANCE C | 0.003% | 94.247% |
| 5143 | LIECHTENSTEINIS | 0.003% | 94.250% |
| 5144 | PANDOX AB | 0.003% | 94.252% |
| 5145 | NS SOLUTIONS CO | 0.003% | 94.255% |
| 5146 | SYDNEY AIRPORT | 0.003% | 94.258% |
| 5147 | SEMAPA SOC INVE | 0.003% | 94.260% |
| 5148 | SERCOMM CORP | 0.003% | 94.263% |
| 5149 | NOBLE CORP PLC | 0.003% | 94.266% |
| 5150 | RYMAN HEALTHCAR | 0.003% | 94.268% |
| 5151 | GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01 | 0.003% | 94.271% |
| 5152 | TOMTOM NV | 0.003% | 94.274% |
| 5153 | QUALITY SYSTEMS INC COMMON STOCK USD.01 | 0.003% | 94.276% |
| 5154 | AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001 | 0.003% | 94.279% |
| 5155 | DEUTSCHE EUROSH | 0.003% | 94.281% |
| 5156 | DNO INTERNATION | 0.003% | 94.284% |
| 5157 | LIBERBANK SA | 0.003% | 94.287% |
| 5158 | TOMONY HOLDINGS | 0.003% | 94.289% |
| 5159 | BARCLAYS PLC SR UNSECURED 06/20 2.875 | 0.003% | 94.292% |
| 5160 | YELLOW PAGES LT | 0.003% | 94.295% |
| 5161 | CTS CORP COMMON STOCK | 0.003% | 94.297% |
| 5162 | SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25 | 0.003% | 94.300% |
| 5163 | CHARTER HALL | 0.003% | 94.303% |
| 5164 | V TECHNOLOGY | 0.003% | 94.305% |
| 5165 | INVACARE CORP | 0.003% | 94.308% |
| 5166 | MONMOUTH REAL E | 0.003% | 94.311% |
| 5167 | BRAIT SA | 0.003% | 94.313% |
| 5168 | HYAKUJUSHI BANK | 0.003% | 94.316% |
| 5169 | SOCIETE BIC SA | 0.003% | 94.318% |
| 5170 | SANKEN ELECTRIC | 0.003% | 94.321% |
| 5171 | IMP DEL DES Y E | 0.003% | 94.324% |
| 5172 | NANYA TECHNOLOG | 0.003% | 94.326% |
| 5173 | GUNZE | 0.003% | 94.329% |
| 5174 | RECTICEL | 0.003% | 94.332% |
| 5175 | GRUPO ELEKTRA(N | 0.003% | 94.334% |
| 5176 | SLATE RETAIL RE | 0.003% | 94.337% |
| 5177 | DAI-ICHI KOGYO | 0.003% | 94.339% |
| 5178 | LATAM AIRLINES | 0.003% | 94.342% |
| 5179 | JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625 | 0.003% | 94.345% |
| 5180 | NIPPON REIT INV | 0.003% | 94.347% |
| 5181 | AFRICA OIL CORP | 0.003% | 94.350% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5182 | FAR EAST INTL B | 0.003% | 94.353% |
| 5183 | BERNER KTBK | 0.003% | 94.355% |
| 5184 | DLF LIMITED | 0.003% | 94.358% |
| 5185 | ALFRESA HOLDING | 0.003% | 94.361% |
| 5186 | CENTURY COMMUNITIES INC COMMON STOCK USD.01 | 0.003% | 94.363% |
| 5187 | COPPER MTN MNG | 0.003% | 94.366% |
| 5188 | SHUTTERSTOCK INC COMMON STOCK USD.01 | 0.003% | 94.368% |
| 5189 | PANALPINA WELT | 0.003% | 94.371% |
| 5190 | ANIKA THERAPEUTICS INC COMMON STOCK USD.01 | 0.003% | 94.374% |
| 5191 | JUST RETIREMENT | 0.003% | 94.376% |
| 5192 | KOLON INDUSTRIE | 0.003% | 94.379% |
| 5193 | OLAM INTERNATIO | 0.003% | 94.382% |
| 5194 | M/I HOMES INC COMMON STOCK USD.01 | 0.003% | 94.384% |
| 5195 | THAI UNION GROU | 0.003% | 94.387% |
| 5196 | DIRTT ENVIRONME | 0.003% | 94.389% |
| 5197 | SHANDONG WEIGAO | 0.003% | 94.392% |
| 5198 | NORTHFIELD BANCORP INC COMMON STOCK USD.01 | 0.003% | 94.395% |
| 5199 | ZZZSAN-AI OIL C | 0.003% | 94.397% |
| 5200 | GUNGHO ONLINE E | 0.003% | 94.400% |
| 5201 | MORGUARD REAL E | 0.003% | 94.402% |
| 5202 | NN INC COMMON STOCK USD.01 | 0.003% | 94.405% |
| 5203 | DUSKIN CO LTD | 0.003% | 94.408% |
| 5204 | PLDT INC | 0.003% | 94.410% |
| 5205 | WD 40 CO COMMON STOCK USD.001 | 0.003% | 94.413% |
| 5206 | CHINA RAILWAY S | 0.003% | 94.416% |
| 5207 | VIACOM INC SR UNSECURED 12/19 2.75 | 0.003% | 94.418% |
| 5208 | REITMANS (CANADA) LTD A COMMON STOCK | 0.003% | 94.421% |
| 5209 | HOPSON DEVELOPM | 0.003% | 94.423% |
| 5210 | CORETRONICS COR | 0.003% | 94.426% |
| 5211 | KOC HOLDING AS | 0.003% | 94.429% |
| 5212 | MTS SYSTEMS CORP COMMON STOCK USD.25 | 0.003% | 94.431% |
| 5213 | HEIWADO CO LTD | 0.003% | 94.434% |
| 5214 | MID REIT INC | 0.003% | 94.436% |
| 5215 | KANAMOTO CO LTD | 0.003% | 94.439% |
| 5216 | RATHBONE BROTHE | 0.003% | 94.442% |
| 5217 | DELPHI ENERGY C | 0.003% | 94.444% |
| 5218 | FARMER BROS CO COMMON STOCK USD1.0 | 0.003% | 94.447% |
| 5219 | HAITONG INTL SE | 0.003% | 94.449% |
| 5220 | DAIFUKU CO | 0.003% | 94.452% |
| 5221 | IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001 | 0.003% | 94.454% |
| 5222 | AEON DELIGHT | 0.003% | 94.457% |
| 5223 | KEIHIN ELEC EXP | 0.003% | 94.460% |
| 5224 | BOC AVIATION LT | 0.003% | 94.462% |
| 5225 | ARCHROCK INC COMMON STOCK USD.01 | 0.003% | 94.465% |
| 5226 | METROPOLE TV-(M | 0.003% | 94.467% |
| 5227 | CROMWELL PROPER | 0.003% | 94.470% |
| 5228 | LISI | 0.003% | 94.473% |
| 5229 | VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001 | 0.003% | 94.475% |
| 5230 | SSAB SVENSKT ST | 0.003% | 94.478% |
| 5231 | MAGELLAN FINANC | 0.003% | 94.480% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5232 | ASIA OPTICAL CO | 0.003% | 94.483% |
| 5233 | SOL MELIA SA | 0.003% | 94.485% |
| 5234 | TAKKT AG | 0.003% | 94.488% |
| 5235 | REGIS CORP COMMON STOCK USD.05 | 0.003% | 94.491% |
| 5236 | TRAVELSKY TECHN | 0.003% | 94.493% |
| 5237 | IBJ LEASING CO | 0.003% | 94.496% |
| 5238 | PAPA JOHN'S INT | 0.003% | 94.498% |
| 5239 | MGE ENERGY INC COMMON STOCK USD1.0 | 0.003% | 94.501% |
| 5240 | ALPINE ELECTRON | 0.003% | 94.503% |
| 5241 | RYOBI | 0.003% | 94.506% |
| 5242 | UNITED ARROWS L | 0.003% | 94.509% |
| 5243 | MAN WAH HOLDING | 0.003% | 94.511% |
| 5244 | EXELON CORP SR UNSECURED 12/20 5.15 | 0.003% | 94.514% |
| 5245 | DIGI.COM BHD | 0.003% | 94.516% |
| 5246 | HULIC CO LTD | 0.003% | 94.519% |
| 5247 | SINGAPORE POST | 0.003% | 94.521% |
| 5248 | HIGHWEALTH CONS | 0.003% | 94.524% |
| 5249 | BARR(A.G.) | 0.003% | 94.527% |
| 5250 | CHOICE PROPERTI | 0.003% | 94.529% |
| 5251 | GPO DE INVERSIO | 0.003% | 94.532% |
| 5252 | ELIS SA | 0.003% | 94.534% |
| 5253 | EXPRESS INC COMMON STOCK | 0.003% | 94.537% |
| 5254 | CAMDEN NATIONAL CORP COMMON STOCK | 0.003% | 94.539% |
| 5255 | BEAZER HOMES USA INC COMMON STOCK USD.001 | 0.003% | 94.542% |
| 5256 | FIBRIA CELULOSE SA SPON ADR ADR | 0.003% | 94.544% |
| 5257 | KYORIN CO LTD. | 0.003% | 94.547% |
| 5258 | NANTO BANK | 0.003% | 94.549% |
| 5259 | ADVANTEST | 0.003% | 94.552% |
| 5260 | NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01 | 0.003% | 94.555% |
| 5261 | LG CORP | 0.003% | 94.557% |
| 5262 | ALSO HOLDING-RE | 0.003% | 94.560% |
| 5263 | POLYPIPE GROUP | 0.003% | 94.562% |
| 5264 | ARCS CO LTD | 0.003% | 94.565% |
| 5265 | IRPC PUBLIC CO | 0.003% | 94.567% |
| 5266 | MARCUS CORP | 0.003% | 94.570% |
| 5267 | TAKEUCHI MANUFA | 0.003% | 94.572% |
| 5268 | TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001 | 0.003% | 94.575% |
| 5269 | VTECH HLDGS | 0.003% | 94.577% |
| 5270 | ANADOLU EFES BI | 0.003% | 94.580% |
| 5271 | BBMG CORPORATIO | 0.003% | 94.582% |
| 5272 | SA CORP REAL ES | 0.003% | 94.585% |
| 5273 | JUST EAT PLC | 0.003% | 94.588% |
| 5274 | MAANSHAN IRON & | 0.003% | 94.590% |
| 5275 | LUXOTTICA GROUP | 0.003% | 94.593% |
| 5276 | JC DECAUX SA | 0.003% | 94.595% |
| 5277 | ROCHE HOLDING A | 0.003% | 94.598% |
| 5278 | ROXGOLD INC | 0.003% | 94.600% |
| 5279 | MUTHOOT FINANCE | 0.003% | 94.603% |
| 5280 | SEKISUI HOUSE | 0.003% | 94.605% |
| 5281 | ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001 | 0.003% | 94.608% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5282 | BANGCHAK CORP P | 0.003% | 94.610% |
| 5283 | AEGION CORP COMMON STOCK USD.01 | 0.003% | 94.613% |
| 5284 | DIALOG SEMICOND | 0.003% | 94.615% |
| 5285 | COCA-COLA FEMSA | 0.003% | 94.618% |
| 5286 | UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0 | 0.003% | 94.620% |
| 5287 | CHARGEURS SA | 0.003% | 94.623% |
| 5288 | MAKINO MILLING | 0.003% | 94.625% |
| 5289 | NAMPAK LTD. | 0.003% | 94.628% |
| 5290 | RED ROBIN GOURMET BURGERS COMMON STOCK USD.001 | 0.003% | 94.630% |
| 5291 | AUTOGRILL SPA | 0.003% | 94.633% |
| 5292 | THANACHART CAPI | 0.003% | 94.635% |
| 5293 | KEIO CORP | 0.003% | 94.638% |
| 5294 | JUMBO SA | 0.003% | 94.640% |
| 5295 | ORION CORP | 0.003% | 94.643% |
| 5296 | UNIVERSAL DISPLAY CORP COMMON STOCK USD.01 | 0.003% | 94.645% |
| 5297 | EMEMORY TECHNOL | 0.003% | 94.648% |
| 5298 | PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01 | 0.003% | 94.650% |
| 5299 | RESORTTRUST INC | 0.003% | 94.653% |
| 5300 | AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01 | 0.003% | 94.655% |
| 5301 | TARKETT SA | 0.003% | 94.658% |
| 5302 | SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01 | 0.003% | 94.660% |
| 5303 | IZUMI CO | 0.003% | 94.663% |
| 5304 | MICRO-STAR INTL | 0.002% | 94.665% |
| 5305 | PORTUCEL EMPRES | 0.002% | 94.668% |
| 5306 | MEDIPAL HOLDING | 0.002% | 94.670% |
| 5307 | F E CONSORTM IN | 0.002% | 94.673% |
| 5308 | PC CONNECTION | 0.002% | 94.675% |
| 5309 | GEO CO LTD | 0.002% | 94.678% |
| 5310 | TONG YANG INDUS | 0.002% | 94.680% |
| 5311 | DAIHEN CORP | 0.002% | 94.683% |
| 5312 | APOLLO HOSPITAL | 0.002% | 94.685% |
| 5313 | GENTING INTERNA | 0.002% | 94.688% |
| 5314 | LAWSON | 0.002% | 94.690% |
| 5315 | HOTA INDUSTRIAL | 0.002% | 94.693% |
| 5316 | AEON MALL CO LT | 0.002% | 94.695% |
| 5317 | KITZ CORPORATIO | 0.002% | 94.698% |
| 5318 | CJ O SHOPPING C | 0.002% | 94.700% |
| 5319 | VEON LTD ADR | 0.002% | 94.703% |
| 5320 | GETAC TECHNOLOG | 0.002% | 94.705% |
| 5321 | GREEN PLAINS INC COMMON STOCK USD.001 | 0.002% | 94.708% |
| 5322 | AOZORA BANK | 0.002% | 94.710% |
| 5323 | GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001 | 0.002% | 94.713% |
| 5324 | AMAG PHARMACEUTICALS INC COMMON STOCK USD.01 | 0.002% | 94.715% |
| 5325 | UNITED LABORATO | 0.002% | 94.718% |
| 5326 | KATO SANGYO CO | 0.002% | 94.720% |
| 5327 | TOP GLOVE CORP | 0.002% | 94.723% |
| 5328 | TACHI-S CO | 0.002% | 94.725% |
| 5329 | BANCORP INC/THE COMMON STOCK USD1.0 | 0.002% | 94.728% |
| 5330 | NHN ENTERTAINME | 0.002% | 94.730% |
| 5331 | UNIFI INC | 0.002% | 94.733% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5332 | GREAT WALL ENTE | 0.002% | 94.735% |
| 5333 | KOMORI CORPORAT | 0.002% | 94.738% |
| 5334 | KONINKLIJKE WES | 0.002% | 94.740% |
| 5335 | RIETER HLDGS AG | 0.002% | 94.742% |
| 5336 | SUN PHARMACEUTI | 0.002% | 94.745% |
| 5337 | ECHO GLOBAL LOG | 0.002% | 94.747% |
| 5338 | FIDELITY SOUTHERN CORP COMMON STOCK | 0.002% | 94.750% |
| 5339 | CONSOL ENERGY INC COMMON STOCK USD.01 | 0.002% | 94.752% |
| 5340 | YAMANASHI CHUO | 0.002% | 94.755% |
| 5341 | JM FINANCIAL | 0.002% | 94.757% |
| 5342 | SANGAMO THERAPEUTICS INC COMMON STOCK USD.01 | 0.002% | 94.760% |
| 5343 | NWS HOLDINGS LT | 0.002% | 94.762% |
| 5344 | GPO IND BIMBO | 0.002% | 94.765% |
| 5345 | ORGANIZACI SORI | 0.002% | 94.767% |
| 5346 | ZAKLADY METALI | 0.002% | 94.769% |
| 5347 | TAICHUNG | 0.002% | 94.772% |
| 5348 | FUJITEC CO | 0.002% | 94.774% |
| 5349 | GERMAN AMERICAN BANCORP COMMON STOCK | 0.002% | 94.777% |
| 5350 | OUTSOURCING INC | 0.002% | 94.779% |
| 5351 | CHINA NATIONAL | 0.002% | 94.782% |
| 5352 | KRATOS DEFENSE + SECURITY COMMON STOCK USD.001 | 0.002% | 94.784% |
| 5353 | JOHN LAING GROU | 0.002% | 94.787% |
| 5354 | VITASOY INTL | 0.002% | 94.789% |
| 5355 | TRANSPORT INTL | 0.002% | 94.791% |
| 5356 | JGC CORP | 0.002% | 94.794% |
| 5357 | CHEUNG KONG INF | 0.002% | 94.796% |
| 5358 | IRISO ELECTRONI | 0.002% | 94.799% |
| 5359 | INVESQUE INC | 0.002% | 94.801% |
| 5360 | CHINA DONGXIANG | 0.002% | 94.804% |
| 5361 | BANCA GENERALI | 0.002% | 94.806% |
| 5362 | AMERICAN PUBLIC | 0.002% | 94.809% |
| 5363 | SANFILIPPO(JOHN | 0.002% | 94.811% |
| 5364 | TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01 | 0.002% | 94.813% |
| 5365 | G8 EDUCATION LT | 0.002% | 94.816% |
| 5366 | NATIONAL BEVERAGE CORP COMMON STOCK USD.01 | 0.002% | 94.818% |
| 5367 | DIME COMMUNITY BANCSHARES COMMON STOCK USD.01 | 0.002% | 94.821% |
| 5368 | NISSAN SHATAI C | 0.002% | 94.823% |
| 5369 | SAMSUNG CARD | 0.002% | 94.826% |
| 5370 | INTL METAL SERV | 0.002% | 94.828% |
| 5371 | AUTOMOTIVE HOLD | 0.002% | 94.830% |
| 5372 | SINGAPORE TECH | 0.002% | 94.833% |
| 5373 | ALL NIPPON AIRW | 0.002% | 94.835% |
| 5374 | TLG IMMOBILIEN | 0.002% | 94.838% |
| 5375 | EVERGREEN MARIN | 0.002% | 94.840% |
| 5376 | SOMFY SA | 0.002% | 94.843% |
| 5377 | PILOT CORP (NEW | 0.002% | 94.845% |
| 5378 | COMPUGROUP HOLD | 0.002% | 94.847% |
| 5379 | WORKDAY INC CLASS A COMMON STOCK USD.001 | 0.002% | 94.850% |
| 5380 | MACQUARIE LEISU | 0.002% | 94.852% |
| 5381 | KARDEX | 0.002% | 94.855% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5382 | SEIKO CORPORATI | 0.002% | 94.857% |
| 5383 | RUENTEX DEVELOP | 0.002% | 94.859% |
| 5384 | ULTIMATE | 0.002% | 94.862% |
| 5385 | KOMAX HOLDING A | 0.002% | 94.864% |
| 5386 | POWERLONG REAL | 0.002% | 94.867% |
| 5387 | DE'LONGHI SPA | 0.002% | 94.869% |
| 5388 | MBANK | 0.002% | 94.871% |
| 5389 | GROUPON INC COMMON STOCK USD.0001 | 0.002% | 94.874% |
| 5390 | LG INTL CORP | 0.002% | 94.876% |
| 5391 | AOKI INTL | 0.002% | 94.879% |
| 5392 | KENEDIX RESIDEN | 0.002% | 94.881% |
| 5393 | FENG HSIN IRON& | 0.002% | 94.884% |
| 5394 | ATRION CORPORATION COMMON STOCK USD.1 | 0.002% | 94.886% |
| 5395 | ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01 | 0.002% | 94.888% |
| 5396 | TOWER INTL INC | 0.002% | 94.891% |
| 5397 | ELEC POWER DEV | 0.002% | 94.893% |
| 5398 | ANGANG NEW STEE | 0.002% | 94.896% |
| 5399 | CHINA TELECOM CORP LTD ADR ADR | 0.002% | 94.898% |
| 5400 | ADVANCED SEMICONDUCTOR E ADR ADR | 0.002% | 94.900% |
| 5401 | TOKYO TY FINANC | 0.002% | 94.903% |
| 5402 | SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01 | 0.002% | 94.905% |
| 5403 | TOPCO SCIENTIFI | 0.002% | 94.907% |
| 5404 | AOMORI BANK | 0.002% | 94.910% |
| 5405 | EBOS GROUP LTD | 0.002% | 94.912% |
| 5406 | OMNIA HOLDINGS | 0.002% | 94.915% |
| 5407 | ZHEN DING TECHN | 0.002% | 94.917% |
| 5408 | SAMSUNG SDI CO | 0.002% | 94.919% |
| 5409 | YAOKO CO | 0.002% | 94.922% |
| 5410 | TRAKYA CAM SANA | 0.002% | 94.924% |
| 5411 | HEXAWARE TECHNO | 0.002% | 94.927% |
| 5412 | Mobistar SA | 0.002% | 94.929% |
| 5413 | ANGLOGOLD LTD | 0.002% | 94.931% |
| 5414 | FOXCONN INTERNA | 0.002% | 94.934% |
| 5415 | RAIN INDUSTRIES | 0.002% | 94.936% |
| 5416 | INFOMART CORP | 0.002% | 94.939% |
| 5417 | GILEAD SCIENCES INC SR UNSECURED 09/20 2.55 | 0.002% | 94.941% |
| 5418 | FUGRO NV-CVA | 0.002% | 94.943% |
| 5419 | BORREGAARD ASA | 0.002% | 94.946% |
| 5420 | DXP ENTERPRISES | 0.002% | 94.948% |
| 5421 | HENDERSON LAND | 0.002% | 94.950% |
| 5422 | PETRONAS CHEMIC | 0.002% | 94.953% |
| 5423 | ZCL COMPOSITES | 0.002% | 94.955% |
| 5424 | JOWA HLDGS CO L | 0.002% | 94.958% |
| 5425 | MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.002% | 94.960% |
| 5426 | WORLD ACCEPTANCE CORP COMMON STOCK | 0.002% | 94.962% |
| 5427 | HONG LEONG CRED | 0.002% | 94.965% |
| 5428 | ZUGER KANTONALB | 0.002% | 94.967% |
| 5429 | RUTH'S HOSPITAL | 0.002% | 94.969% |
| 5430 | SK NETWORKS CO | 0.002% | 94.972% |
| 5431 | EDP RENOVAVEIS | 0.002% | 94.974% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5432 | CREDITO EMILIAN | 0.002% | 94.976% |
| 5433 | GLAXOSMITHKLINE | 0.002% | 94.979% |
| 5434 | MARICO LTD | 0.002% | 94.981% |
| 5435 | JOLLIBEE FOODS | 0.002% | 94.984% |
| 5436 | SWISSQUOTE GP H | 0.002% | 94.986% |
| 5437 | MACQUARIE KOREA | 0.002% | 94.988% |
| 5438 | GEA GROUP AG | 0.002% | 94.991% |
| 5439 | TRANSM ALIANCA | 0.002% | 94.993% |
| 5440 | PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01 | 0.002% | 94.995% |
| 5441 | ST BARBARA MINE | 0.002% | 94.998% |
| 5442 | CRAMO OYJ B SHS | 0.002% | 95.000% |
| 5443 | FASTIGHETS AB B | 0.002% | 95.002% |
| 5444 | AMOREPACIFIC-NE | 0.002% | 95.005% |
| 5445 | SAMSUNG TECHWIN | 0.002% | 95.007% |
| 5446 | DAH SING BANKIN | 0.002% | 95.010% |
| 5447 | JAPAN SECS FINA | 0.002% | 95.012% |
| 5448 | SKYLARK CO LTD | 0.002% | 95.014% |
| 5449 | ERCROS SA | 0.002% | 95.017% |
| 5450 | GOODMAN PROPERT | 0.002% | 95.019% |
| 5451 | JIANGSU EXPRESS | 0.002% | 95.021% |
| 5452 | SAO MARTINHO SA | 0.002% | 95.024% |
| 5453 | TAIWAN FERTILIZ | 0.002% | 95.026% |
| 5454 | FOXCONN TECHNOL | 0.002% | 95.028% |
| 5455 | HIKARI TSUSHIN | 0.002% | 95.031% |
| 5456 | PACIFIC INDUSTR | 0.002% | 95.033% |
| 5457 | TISCO FINANCIAL | 0.002% | 95.035% |
| 5458 | CDL HOSPITALITY | 0.002% | 95.038% |
| 5459 | ABACUS PROPERTY | 0.002% | 95.040% |
| 5460 | HOCHSCHILD MINI | 0.002% | 95.042% |
| 5461 | ARCADYAN TECHNO | 0.002% | 95.045% |
| 5462 | GENMAB A/S | 0.002% | 95.047% |
| 5463 | YUEN FOONG YU M | 0.002% | 95.049% |
| 5464 | BELLUNA CO.LTD | 0.002% | 95.052% |
| 5465 | KOREA PETROCHEM | 0.002% | 95.054% |
| 5466 | JINRO LTD | 0.002% | 95.057% |
| 5467 | FUSHAN INTL ENE | 0.002% | 95.059% |
| 5468 | GMO INTERNET IN | 0.002% | 95.061% |
| 5469 | WESTERN AREAS N | 0.002% | 95.064% |
| 5470 | HERITAGE COMMERCE CORP COMMON STOCK | 0.002% | 95.066% |
| 5471 | J.C. PENNEY CO INC COMMON STOCK USD.5 | 0.002% | 95.068% |
| 5472 | NISHIO RENT ALL | 0.002% | 95.071% |
| 5473 | ORITANI FINANCIAL CORP COMMON STOCK USD.01 | 0.002% | 95.073% |
| 5474 | PARAMOUNT BED H | 0.002% | 95.075% |
| 5475 | NEW WAVE GROUP | 0.002% | 95.077% |
| 5476 | ZARDOYA-OTIS | 0.002% | 95.080% |
| 5477 | TOKEN CORP | 0.002% | 95.082% |
| 5478 | GUDANG GARAM(PE | 0.002% | 95.084% |
| 5479 | SINGAPORE EXCHA | 0.002% | 95.087% |
| 5480 | CHOW SANG SANG | 0.002% | 95.089% |
| 5481 | GUOCO GROUP | 0.002% | 95.091% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5482 | TV18 BROADCAST | 0.002% | 95.094% |
| 5483 | WING TAI HOLDIN | 0.002% | 95.096% |
| 5484 | CHINA BLUECHEMI | 0.002% | 95.098% |
| 5485 | POSTNL | 0.002% | 95.101% |
| 5486 | GETTY PETROLEUM | 0.002% | 95.103% |
| 5487 | FUTABA CORP | 0.002% | 95.105% |
| 5488 | CASHBUILD LTD | 0.002% | 95.108% |
| 5489 | SUNDRUG CO LTD | 0.002% | 95.110% |
| 5490 | INTERCONEXION E | 0.002% | 95.112% |
| 5491 | SHINOKEN GROUP | 0.002% | 95.115% |
| 5492 | RAMCO-GERSHENSO | 0.002% | 95.117% |
| 5493 | CONSTRUCCIONES | 0.002% | 95.119% |
| 5494 | RENEWABLE ENERG | 0.002% | 95.122% |
| 5495 | FRASERS CENTREP | 0.002% | 95.124% |
| 5496 | HOUSE FOODS COR | 0.002% | 95.126% |
| 5497 | FU SHOU YUAN IN | 0.002% | 95.128% |
| 5498 | HORIZON BANCORP INDIANA COMMON STOCK | 0.002% | 95.131% |
| 5499 | MOCHIDA PHARM C | 0.002% | 95.133% |
| 5500 | TITAN INTERNATIONAL INC COMMON STOCK | 0.002% | 95.135% |
| 5501 | ASCOTT RESIDENC | 0.002% | 95.138% |
| 5502 | AXCELIS TECHNOL | 0.002% | 95.140% |
| 5503 | SYNCMOLD ENTERP | 0.002% | 95.142% |
| 5504 | HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01 | 0.002% | 95.145% |
| 5505 | TULLETT PREBON | 0.002% | 95.147% |
| 5506 | RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001 | 0.002% | 95.149% |
| 5507 | LG INDL SYSTEMS | 0.002% | 95.151% |
| 5508 | NICHI-IKO PHARM | 0.002% | 95.154% |
| 5509 | LENDINGTREE INC COMMON STOCK USD.01 | 0.002% | 95.156% |
| 5510 | HUA HONG SEMICO | 0.002% | 95.158% |
| 5511 | KAKAKU.COM INC | 0.002% | 95.161% |
| 5512 | PEOPLES BANCORP INC COMMON STOCK | 0.002% | 95.163% |
| 5513 | BCO ABC BRASIL | 0.002% | 95.165% |
| 5514 | JB FINANCIAL GR | 0.002% | 95.167% |
| 5515 | PZ CUSSONS PLC | 0.002% | 95.170% |
| 5516 | BARRATT DEVEL | 0.002% | 95.172% |
| 5517 | ONESAVINGS BANK | 0.002% | 95.174% |
| 5518 | TRUSCO NAKAYAMA | 0.002% | 95.177% |
| 5519 | ZEE ENTERTAIN E | 0.002% | 95.179% |
| 5520 | XENCOR INC COMMON STOCK USD.01 | 0.002% | 95.181% |
| 5521 | HAYNES INTL INC | 0.002% | 95.183% |
| 5522 | CROMPTON GREAVE | 0.002% | 95.186% |
| 5523 | CONSORT MEDICAL | 0.002% | 95.188% |
| 5524 | AVEVA GROUP PLC | 0.002% | 95.190% |
| 5525 | DATATEC | 0.002% | 95.193% |
| 5526 | EZAKI GLICO CO | 0.002% | 95.195% |
| 5527 | CYFROWY POLSAT | 0.002% | 95.197% |
| 5528 | FORMOSA PETROCH | 0.002% | 95.199% |
| 5529 | TOAGOSEI CO LTD | 0.002% | 95.202% |
| 5530 | SUPER RETAIL GR | 0.002% | 95.204% |
| 5531 | WALSIN TECHNOLO | 0.002% | 95.206% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5532 | XCERRA CORP COMMON STOCK USD.05 | 0.002% | 95.209% |
| 5533 | JAPAN AVIATN EL | 0.002% | 95.211% |
| 5534 | SAIZERIYA COMPA | 0.002% | 95.213% |
| 5535 | INDRA SISTEMAS | 0.002% | 95.215% |
| 5536 | PAN JIT INTERNA | 0.002% | 95.218% |
| 5537 | SATO CORP | 0.002% | 95.220% |
| 5538 | EMBOTELLA ANDIN | 0.002% | 95.222% |
| 5539 | ONO PHARMACEUTI | 0.002% | 95.224% |
| 5540 | CAHYA MATA SARA | 0.002% | 95.227% |
| 5541 | INABATA & CO | 0.002% | 95.229% |
| 5542 | WIHLBORGS FASTI | 0.002% | 95.231% |
| 5543 | MYR GROUP INC/DELAWARE COMMON STOCK USD.01 | 0.002% | 95.234% |
| 5544 | RESOLUTE MINING | 0.002% | 95.236% |
| 5545 | NIPPON DENSETSU | 0.002% | 95.238% |
| 5546 | SCORPIO TANKERS | 0.002% | 95.240% |
| 5547 | RPS GROUP PLC | 0.002% | 95.243% |
| 5548 | ETERNAL CHEMICA | 0.002% | 95.245% |
| 5549 | CHINA AGRH-INDU | 0.002% | 95.247% |
| 5550 | HEIWA CORP | 0.002% | 95.249% |
| 5551 | IDBI BANK LTD | 0.002% | 95.252% |
| 5552 | OKINAWA ELEC PO | 0.002% | 95.254% |
| 5553 | MEIDENSHA CORP | 0.002% | 95.256% |
| 5554 | EASTERLY GOVERNMENT PROPERTI REIT USD.01 | 0.002% | 95.258% |
| 5555 | NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167 | 0.002% | 95.261% |
| 5556 | ELECTRO SCIENTIFIC INDS INC COMMON STOCK | 0.002% | 95.263% |
| 5557 | EXACT SCIENCES | 0.002% | 95.265% |
| 5558 | CHUNGHWA TELECOM LT SPON ADR ADR | 0.002% | 95.267% |
| 5559 | BURE INVESTMENT | 0.002% | 95.270% |
| 5560 | PARKWAY LIFE RE | 0.002% | 95.272% |
| 5561 | SAGAMI RAILWAY | 0.002% | 95.274% |
| 5562 | CHUNGHWA TELECO | 0.002% | 95.276% |
| 5563 | PACIFIC BASIN S | 0.002% | 95.279% |
| 5564 | OKI ELECTRIC IN | 0.002% | 95.281% |
| 5565 | NIKKISO CO | 0.002% | 95.283% |
| 5566 | HANSTEEN HOLDIN | 0.002% | 95.285% |
| 5567 | TAIWAN STYRENE | 0.002% | 95.288% |
| 5568 | ODONTOPREV SA | 0.002% | 95.290% |
| 5569 | POLSKIE GORNICT | 0.002% | 95.292% |
| 5570 | HACKETT GROUP INC/THE COMMON STOCK USD.001 | 0.002% | 95.294% |
| 5571 | AMERICAN VANGUARD CORP COMMON STOCK USD.1 | 0.002% | 95.297% |
| 5572 | HEIWA REAL ESTA | 0.002% | 95.299% |
| 5573 | BEIJING CAP LAN | 0.002% | 95.301% |
| 5574 | BLUE HILLS BANCORP INC COMMON STOCK USD.01 | 0.002% | 95.303% |
| 5575 | TUNG HO STEEL E | 0.002% | 95.306% |
| 5576 | CHICONY ELECTRO | 0.002% | 95.308% |
| 5577 | EN-JAPAN INC. | 0.002% | 95.310% |
| 5578 | FRESENIUS MEDIC | 0.002% | 95.312% |
| 5579 | CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5 | 0.002% | 95.314% |
| 5580 | PETMED EXPRESS INC COMMON STOCK USD.001 | 0.002% | 95.317% |
| 5581 | JAPAN AIRPORT T | 0.002% | 95.319% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5582 | NATURA COSMETIC | 0.002% | 95.321% |
| 5583 | DIVERS RES BHD | 0.002% | 95.323% |
| 5584 | TAISHO PHARMACE | 0.002% | 95.326% |
| 5585 | HELICAL BAR PLC | 0.002% | 95.328% |
| 5586 | HUBER & SUHNER | 0.002% | 95.330% |
| 5587 | SINBON ELECTRON | 0.002% | 95.332% |
| 5588 | L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95 | 0.002% | 95.335% |
| 5589 | ITOCHU TECHNO S | 0.002% | 95.337% |
| 5590 | PETS AT HOME GR | 0.002% | 95.339% |
| 5591 | GRAMMER AG | 0.002% | 95.341% |
| 5592 | IMA(IND MACC AU | 0.002% | 95.343% |
| 5593 | MANTRA GROUP LT | 0.002% | 95.346% |
| 5594 | GREENCORE GROUP | 0.002% | 95.348% |
| 5595 | CHATHAM LODGING | 0.002% | 95.350% |
| 5596 | GPO TELEVISA | 0.002% | 95.352% |
| 5597 | UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01 | 0.002% | 95.354% |
| 5598 | EVENT HOSPITALI | 0.002% | 95.357% |
| 5599 | ECLIPX GROUP LT | 0.002% | 95.359% |
| 5600 | NOJIMA CORP | 0.002% | 95.361% |
| 5601 | KRUK SA | 0.002% | 95.363% |
| 5602 | GREENLAND HONG | 0.002% | 95.366% |
| 5603 | MONEX GROUP INC | 0.002% | 95.368% |
| 5604 | CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.002% | 95.370% |
| 5605 | ZZZPRIMA MEAT P | 0.002% | 95.372% |
| 5606 | BANCO SANTANDER | 0.002% | 95.374% |
| 5607 | GUOTAI JUNAN IN | 0.002% | 95.377% |
| 5608 | CHOW TAI FOOK J | 0.002% | 95.379% |
| 5609 | ATLANTICA YIELD | 0.002% | 95.381% |
| 5610 | REALESTATE.COM. | 0.002% | 95.383% |
| 5611 | DOMINOS PIZZA E | 0.002% | 95.385% |
| 5612 | SHUN TAK HLDGS | 0.002% | 95.388% |
| 5613 | TSI HOLDINGS CO | 0.002% | 95.390% |
| 5614 | SPEEDWAY MOTORS | 0.002% | 95.392% |
| 5615 | GS RETAIL CO LT | 0.002% | 95.394% |
| 5616 | SUPALAI PUBLIC | 0.002% | 95.396% |
| 5617 | IINO KAIUN KAIS | 0.002% | 95.399% |
| 5618 | MANHATTAN ASSOC | 0.002% | 95.401% |
| 5619 | REPUBLIC BANCORP INC CLASS A COMMON STOCK | 0.002% | 95.403% |
| 5620 | ESURE GROUP PLC | 0.002% | 95.405% |
| 5621 | BINCK NV | 0.002% | 95.407% |
| 5622 | CRA INTERNATIONAL INC COMMON STOCK | 0.002% | 95.410% |
| 5623 | FRANKLIN STREET PROPERTIES C REIT USD.0001 | 0.002% | 95.412% |
| 5624 | BPOST SA | 0.002% | 95.414% |
| 5625 | INTERNATIONAL P | 0.002% | 95.416% |
| 5626 | AGRITRADE RESOU | 0.002% | 95.418% |
| 5627 | SAINT MARC HLDG | 0.002% | 95.421% |
| 5628 | SAUL CENTERS INC REIT USD.01 | 0.002% | 95.423% |
| 5629 | MAHINDRA & MAHI | 0.002% | 95.425% |
| 5630 | LATECOERE | 0.002% | 95.427% |
| 5631 | GRIEG SEAFOOD A | 0.002% | 95.429% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5632 | CITI TRENDS INC COMMON STOCK USD.01 | 0.002% | 95.432% |
| 5633 | AKER SOLUTIONS | 0.002% | 95.434% |
| 5634 | MEITEC CORPORAT | 0.002% | 95.436% |
| 5635 | MALLINCKRODT PL | 0.002% | 95.438% |
| 5636 | BIOTELEMETRY INC COMMON STOCK USD.001 | 0.002% | 95.440% |
| 5637 | FORTUNE R/EST I | 0.002% | 95.443% |
| 5638 | OKUMURA CORP | 0.002% | 95.445% |
| 5639 | PER AARSLEFF A/ | 0.002% | 95.447% |
| 5640 | GIORDANO INTL L | 0.002% | 95.449% |
| 5641 | SELECT HARVESTS | 0.002% | 95.451% |
| 5642 | JARDINE CYCLE | 0.002% | 95.453% |
| 5643 | KABU.COM SECURI | 0.002% | 95.456% |
| 5644 | EMS-CHEMIE HLDG | 0.002% | 95.458% |
| 5645 | UNITED ENERGY G | 0.002% | 95.460% |
| 5646 | TELEFONICA DEUT | 0.002% | 95.462% |
| 5647 | TIME WARNER INC | 0.002% | 95.464% |
| 5648 | HUAKU DEVELOPME | 0.002% | 95.467% |
| 5649 | BUMI ARMADA BER | 0.002% | 95.469% |
| 5650 | RITEK INC | 0.002% | 95.471% |
| 5651 | ALTAREA SCA | 0.002% | 95.473% |
| 5652 | SKY PERFECT JSA | 0.002% | 95.475% |
| 5653 | DAIHO CONSTRUCT | 0.002% | 95.477% |
| 5654 | EI TOWERS SPA | 0.002% | 95.480% |
| 5655 | RHB Capital | 0.002% | 95.482% |
| 5656 | SPARKASSEN IMMO | 0.002% | 95.484% |
| 5657 | VEDANTA RESOURC | 0.002% | 95.486% |
| 5658 | ELITE MATERIAL | 0.002% | 95.488% |
| 5659 | GUANGZHOU AUTOM | 0.002% | 95.491% |
| 5660 | CHINA MOTOR CO | 0.002% | 95.493% |
| 5661 | KUNGSLEDEN AB N | 0.002% | 95.495% |
| 5662 | FIRST OF LONG ISLAND CORP COMMON STOCK USD.1 | 0.002% | 95.497% |
| 5663 | YAMAGATA BANK | 0.002% | 95.499% |
| 5664 | JSW ENERGY LTD | 0.002% | 95.501% |
| 5665 | RIPLEY CORP SA | 0.002% | 95.504% |
| 5666 | SPLUNK INC COMMON STOCK USD.001 | 0.002% | 95.506% |
| 5667 | TRISTATE CAPITAL HLDGS INC COMMON STOCK | 0.002% | 95.508% |
| 5668 | FRASERS LOGISTI | 0.002% | 95.510% |
| 5669 | HEIWA REAL ESTA | 0.002% | 95.512% |
| 5670 | GRAINGER TRUST | 0.002% | 95.514% |
| 5671 | BLUEPRINT MEDICINES CORP COMMON STOCK USD.001 | 0.002% | 95.517% |
| 5672 | GAMESA CORP TEC | 0.002% | 95.519% |
| 5673 | NISHI NIPPON RR | 0.002% | 95.521% |
| 5674 | MORGUARD NORTH | 0.002% | 95.523% |
| 5675 | BT INVESTMENT M | 0.002% | 95.525% |
| 5676 | EVERLIGHT ELECT | 0.002% | 95.527% |
| 5677 | STURM RUGER + CO INC COMMON STOCK USD1.0 | 0.002% | 95.530% |
| 5678 | BITAUTO HOLDINGS LTD ADR ADR USD.00004 | 0.002% | 95.532% |
| 5679 | MUSASHI SEIMITS | 0.002% | 95.534% |
| 5680 | SHINKO ELEC IND | 0.002% | 95.536% |
| 5681 | CT REAL ESTATE | 0.002% | 95.538% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5682 | SEOUL SEMICONDU | 0.002% | 95.540% |
| 5683 | AUSTRIA TECHNOL | 0.002% | 95.543% |
| 5684 | HAILIANG EDUCAT | 0.002% | 95.545% |
| 5685 | RAJESH EXPORTS | 0.002% | 95.547% |
| 5686 | IBSTOCK PLC | 0.002% | 95.549% |
| 5687 | KUNG LONG BATTE | 0.002% | 95.551% |
| 5688 | HUFVUDSTADEN AB | 0.002% | 95.553% |
| 5689 | ZUMIEZ INC COMMON STOCK | 0.002% | 95.555% |
| 5690 | SEED CO LTD/TOK | 0.002% | 95.558% |
| 5691 | IGG INC | 0.002% | 95.560% |
| 5692 | CUMMINS INDIA | 0.002% | 95.562% |
| 5693 | GROUP COMERCIAL | 0.002% | 95.564% |
| 5694 | TAV HAVALIMANLA | 0.002% | 95.566% |
| 5695 | BAYWA AG (BAYER | 0.002% | 95.568% |
| 5696 | PT ANEKA TAMBAN | 0.002% | 95.570% |
| 5697 | RESOURCES CONNECTION INC COMMON STOCK USD.01 | 0.002% | 95.573% |
| 5698 | DIGITAL CHINA H | 0.002% | 95.575% |
| 5699 | CIA ENERGETICA | 0.002% | 95.577% |
| 5700 | JCU CORP | 0.002% | 95.579% |
| 5701 | RONSHINE CHINA | 0.002% | 95.581% |
| 5702 | TXC CORPN | 0.002% | 95.583% |
| 5703 | GENTERA SAB DE | 0.002% | 95.585% |
| 5704 | INDIGO BOOKS + MUSIC INC COMMON STOCK | 0.002% | 95.588% |
| 5705 | MEDPACE HOLDINGS INC COMMON STOCK USD.01 | 0.002% | 95.590% |
| 5706 | SLC AGRICOLA SA | 0.002% | 95.592% |
| 5707 | CHINA HARMONY N | 0.002% | 95.594% |
| 5708 | BIZLINK HOLDING | 0.002% | 95.596% |
| 5709 | PERPETUAL TST A | 0.002% | 95.598% |
| 5710 | GRINDROD LIMITE | 0.002% | 95.600% |
| 5711 | LUNDIN GOLD INC | 0.002% | 95.603% |
| 5712 | DAIKYO INC | 0.002% | 95.605% |
| 5713 | SPARTANNASH CO COMMON STOCK | 0.002% | 95.607% |
| 5714 | EMC INS GROUP INC COMMON STOCK USD1.0 | 0.002% | 95.609% |
| 5715 | DOOSAN CORP | 0.002% | 95.611% |
| 5716 | KENDRION NV | 0.002% | 95.613% |
| 5717 | INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001 | 0.002% | 95.615% |
| 5718 | EMP NAC ELECTRI | 0.002% | 95.617% |
| 5719 | RETROPHIN INC COMMON STOCK USD.0001 | 0.002% | 95.620% |
| 5720 | S FOODS INC | 0.002% | 95.622% |
| 5721 | AIA ENGINEERING | 0.002% | 95.624% |
| 5722 | BENI STABILI IT | 0.002% | 95.626% |
| 5723 | MSG NETWORKS INC A COMMON STOCK USD.01 | 0.002% | 95.628% |
| 5724 | POONGSAN CORP(N | 0.002% | 95.630% |
| 5725 | VST HLDGS | 0.002% | 95.632% |
| 5726 | VUKILE PROPERTY | 0.002% | 95.634% |
| 5727 | ENNIS INC COMMON STOCK USD2.5 | 0.002% | 95.636% |
| 5728 | ALBIOMA | 0.002% | 95.639% |
| 5729 | AIXTRON AG | 0.002% | 95.641% |
| 5730 | VTG AG | 0.002% | 95.643% |
| 5731 | JACCS CO | 0.002% | 95.645% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5732 | CSR CORP | 0.002% | 95.647% |
| 5733 | INTERNET INITIA | 0.002% | 95.649% |
| 5734 | WEST CHINA CEME | 0.002% | 95.651% |
| 5735 | CONN S INC COMMON STOCK USD.01 | 0.002% | 95.653% |
| 5736 | PRECINT PRO | 0.002% | 95.656% |
| 5737 | SM PRIME HLDGS | 0.002% | 95.658% |
| 5738 | AK STEEL HOLDIN | 0.002% | 95.660% |
| 5739 | RAMIRENT OYJ | 0.002% | 95.662% |
| 5740 | WESTROCK RKT CO COMPANY GUAR 03/20 3.5 | 0.002% | 95.664% |
| 5741 | OESTERREICHISCH | 0.002% | 95.666% |
| 5742 | NORTH AMERICAN ENERGY PARTNE COMMON STOCK | 0.002% | 95.668% |
| 5743 | TAKARA LEBEN CO | 0.002% | 95.670% |
| 5744 | EXTREME NETWORKS INC COMMON STOCK USD.001 | 0.002% | 95.672% |
| 5745 | TASSAL GROUP | 0.002% | 95.674% |
| 5746 | BOLSA MEXICANA | 0.002% | 95.677% |
| 5747 | METLIFECARE LTD | 0.002% | 95.679% |
| 5748 | TOEI CO | 0.002% | 95.681% |
| 5749 | KIATNAKIN FIN&S | 0.002% | 95.683% |
| 5750 | VECTOR INC | 0.002% | 95.685% |
| 5751 | FLEURY SA | 0.002% | 95.687% |
| 5752 | CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01 | 0.002% | 95.689% |
| 5753 | FIRST DEFIANCE FINL CORP COMMON STOCK USD.01 | 0.002% | 95.691% |
| 5754 | TAKARA STANDARD | 0.002% | 95.693% |
| 5755 | CHINA ORIENTAL | 0.002% | 95.695% |
| 5756 | CAPITARETAIL CH | 0.002% | 95.698% |
| 5757 | ZENKOKU HOSHO C | 0.002% | 95.700% |
| 5758 | CIRCOR INTERNATIONAL INC COMMON STOCK USD.01 | 0.002% | 95.702% |
| 5759 | DAIBIRU CORP | 0.002% | 95.704% |
| 5760 | FB FINANCIAL CORP COMMON STOCK USD1.0 | 0.002% | 95.706% |
| 5761 | JAPFA COMFEED I | 0.002% | 95.708% |
| 5762 | RTL GROUP SA | 0.002% | 95.710% |
| 5763 | MISC BERHAD | 0.002% | 95.712% |
| 5764 | IWATE(BANK OF) | 0.002% | 95.714% |
| 5765 | SUPERVALU INC COMMON STOCK USD.01 | 0.002% | 95.716% |
| 5766 | SONY FINANCIAL | 0.002% | 95.718% |
| 5767 | TELEKOM AUSTRIA | 0.002% | 95.721% |
| 5768 | PRINCE HOUSING | 0.002% | 95.723% |
| 5769 | VSE CORP COMMON STOCK USD.05 | 0.002% | 95.725% |
| 5770 | YUEXIU REAL ES | 0.002% | 95.727% |
| 5771 | CORBY SPIRIT AN | 0.002% | 95.729% |
| 5772 | ITOHAM YONEKYU | 0.002% | 95.731% |
| 5773 | TIMKENSTEEL CORP COMMON STOCK | 0.002% | 95.733% |
| 5774 | BARRETT BUSINESS SVCS INC COMMON STOCK USD.01 | 0.002% | 95.735% |
| 5775 | SHANKS GROUP PL | 0.002% | 95.737% |
| 5776 | TEXTAINER GROUP | 0.002% | 95.739% |
| 5777 | JAPAN DISPLAY I | 0.002% | 95.741% |
| 5778 | OAO GAZPROM | 0.002% | 95.743% |
| 5779 | SUDAMERICANA VA | 0.002% | 95.746% |
| 5780 | ANHEUSER BUSCH INBEV SPN ADR ADR | 0.002% | 95.748% |
| 5781 | PEAPACK GLADSTONE FINL CORP COMMON STOCK | 0.002% | 95.750% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5782 | BRF SA ADR ADR | 0.002% | 95.752% |
| 5783 | IS DONGSEO CO L | 0.002% | 95.754% |
| 5784 | G&L BEIJER AB B | 0.002% | 95.756% |
| 5785 | GORMAN-RUPP CO | 0.002% | 95.758% |
| 5786 | HYUNDAI MIPO DO | 0.002% | 95.760% |
| 5787 | KOHNAN SHOJI | 0.002% | 95.762% |
| 5788 | ENGINEERS INDIA | 0.002% | 95.764% |
| 5789 | FELDA GLOBAL VE | 0.002% | 95.766% |
| 5790 | K12 INC COMMON STOCK USD.0001 | 0.002% | 95.768% |
| 5791 | RHONE-KLINIKUM | 0.002% | 95.770% |
| 5792 | BANPU PUBLIC CO | 0.002% | 95.772% |
| 5793 | REDES ENERGETIC | 0.002% | 95.775% |
| 5794 | INCYTE PHARMACE | 0.002% | 95.777% |
| 5795 | ENQUEST PLC | 0.002% | 95.779% |
| 5796 | INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0 | 0.002% | 95.781% |
| 5797 | BROWN FORMAN CORP CLASS A COMMON STOCK USD.15 | 0.002% | 95.783% |
| 5798 | SUPREME ELECTRO | 0.002% | 95.785% |
| 5799 | MOTOR OIL SA | 0.002% | 95.787% |
| 5800 | CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01 | 0.002% | 95.789% |
| 5801 | TAIWAN BUSINESS | 0.002% | 95.791% |
| 5802 | PREMIER OIL | 0.002% | 95.793% |
| 5803 | ARC LAND SAKAMO | 0.002% | 95.795% |
| 5804 | CIA HERING | 0.002% | 95.797% |
| 5805 | BUKIT SEMBAWNG | 0.002% | 95.799% |
| 5806 | HANA TOUR SERVI | 0.002% | 95.801% |
| 5807 | OBRASCON HUAR L | 0.002% | 95.803% |
| 5808 | HERO HONDA | 0.002% | 95.805% |
| 5809 | PHH CORP COMMON STOCK USD.01 | 0.002% | 95.807% |
| 5810 | ICHIGO REAL EST | 0.002% | 95.809% |
| 5811 | ENERGY FUELS INC COMMON STOCK | 0.002% | 95.812% |
| 5812 | YODOGAWA STEEL | 0.002% | 95.814% |
| 5813 | YUNG TAY ENGINE | 0.002% | 95.816% |
| 5814 | SEMEN GRESIK | 0.002% | 95.818% |
| 5815 | CAROLINA FINANCIAL CORP COMMON STOCK | 0.002% | 95.820% |
| 5816 | SHIMA SEIKI MFG | 0.002% | 95.822% |
| 5817 | YIRENDAI LTD AD | 0.002% | 95.824% |
| 5818 | KYUSHU RAILWAY | 0.002% | 95.826% |
| 5819 | RIB SOFTWARE AG | 0.002% | 95.828% |
| 5820 | TIER REIT INC REIT USD.0001 | 0.002% | 95.830% |
| 5821 | HUTCHISON TEL-H | 0.002% | 95.832% |
| 5822 | BETSSON AB | 0.002% | 95.834% |
| 5823 | RESOLUTE FOREST | 0.002% | 95.836% |
| 5824 | CIECH SA | 0.002% | 95.838% |
| 5825 | D.A. CONSORTIUM | 0.002% | 95.840% |
| 5826 | BLOOMBERRY RESO | 0.002% | 95.842% |
| 5827 | CHINA SOUTH CIT | 0.002% | 95.844% |
| 5828 | GRUPO AEROPORTU | 0.002% | 95.846% |
| 5829 | PACIFIC TEXTILE | 0.002% | 95.848% |
| 5830 | KANSAI PAINT CO | 0.002% | 95.850% |
| 5831 | KOMBASSAN HOLDI | 0.002% | 95.852% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5832 | NISSHIN SEIFUN | 0.002% | 95.854% |
| 5833 | HANJIN KAL CORP | 0.002% | 95.856% |
| 5834 | HALCON RESOURCES CORP COMMON STOCK USD.0001 | 0.002% | 95.858% |
| 5835 | HYSAN DEVELOPME | 0.002% | 95.860% |
| 5836 | POWER GRID CORP | 0.002% | 95.862% |
| 5837 | HAKUHODO DY HLD | 0.002% | 95.865% |
| 5838 | KYOKUTO KAIHATS | 0.002% | 95.867% |
| 5839 | TOPPAN FORMS | 0.002% | 95.869% |
| 5840 | HYUNDAI ELEVATO | 0.002% | 95.871% |
| 5841 | GT CAPITAL HOLD | 0.002% | 95.873% |
| 5842 | LIVE OAK BANCSHARES INC COMMON STOCK | 0.002% | 95.875% |
| 5843 | TOHO ZINC CO LT | 0.002% | 95.877% |
| 5844 | ELIA SYS OPERAT | 0.002% | 95.879% |
| 5845 | SANYO SPEC STEE | 0.002% | 95.881% |
| 5846 | BHARAT PETROL C | 0.002% | 95.883% |
| 5847 | PUREGOLD PRICE | 0.002% | 95.885% |
| 5848 | CAFE DE CORAL H | 0.002% | 95.887% |
| 5849 | KINSUS INTERCON | 0.002% | 95.889% |
| 5850 | ORIENTAL UNION | 0.002% | 95.891% |
| 5851 | FINISH LINE INC | 0.002% | 95.893% |
| 5852 | TATA CHEMICALS | 0.002% | 95.895% |
| 5853 | CONSTRUTORA TEN | 0.002% | 95.897% |
| 5854 | ORIOR AG | 0.002% | 95.899% |
| 5855 | YAHOO JAPAN COR | 0.002% | 95.901% |
| 5856 | TECO ELEC&MACHI | 0.002% | 95.903% |
| 5857 | GENSCRIPT BIOTE | 0.002% | 95.905% |
| 5858 | MARR SPA | 0.002% | 95.907% |
| 5859 | ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01 | 0.002% | 95.909% |
| 5860 | EUROPAC PAPELES | 0.002% | 95.911% |
| 5861 | HUNG SHENG CONS | 0.002% | 95.913% |
| 5862 | PHOTRONICS INC COMMON STOCK USD.01 | 0.002% | 95.915% |
| 5863 | ALGOMA CENTRAL | 0.002% | 95.917% |
| 5864 | Alliance Global | 0.002% | 95.919% |
| 5865 | PLY GEM HOLDINGS INC COMMON STOCK USD.01 | 0.002% | 95.921% |
| 5866 | ROYAL CO | 0.002% | 95.923% |
| 5867 | BANK OF BARODA | 0.002% | 95.925% |
| 5868 | KOREA EXPRESS C | 0.002% | 95.927% |
| 5869 | CHENG UEI PRECI | 0.002% | 95.929% |
| 5870 | OIL REFINERIES | 0.002% | 95.931% |
| 5871 | BIM BIRLESIK MA | 0.002% | 95.933% |
| 5872 | YANGTZE OPT FIB | 0.002% | 95.935% |
| 5873 | ALCONIX CORPORA | 0.002% | 95.937% |
| 5874 | TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0 | 0.002% | 95.939% |
| 5875 | HOSIDEN CORP | 0.002% | 95.941% |
| 5876 | HONG LEONG BANK | 0.002% | 95.943% |
| 5877 | IMAX CHINA HOLD | 0.002% | 95.945% |
| 5878 | LASSILA & TIKAN | 0.002% | 95.947% |
| 5879 | PIONEER CORP JP | 0.002% | 95.949% |
| 5880 | KINGSTON COMM(H | 0.002% | 95.951% |
| 5881 | GOLDEN STAR RES | 0.002% | 95.953% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5882 | PT BUMI SERPONG | 0.002% | 95.955% |
| 5883 | CEWE COLOR HLDG | 0.002% | 95.957% |
| 5884 | JOSHIN DENKI CO | 0.002% | 95.959% |
| 5885 | SUMITOMO WAREHO | 0.002% | 95.961% |
| 5886 | MERCANTILE BANK CORP COMMON STOCK | 0.002% | 95.963% |
| 5887 | IOI CORPORATION | 0.002% | 95.965% |
| 5888 | AK HOLDINGS INC | 0.002% | 95.967% |
| 5889 | MIGDAL INSURAN | 0.002% | 95.969% |
| 5890 | OVS SPA | 0.002% | 95.971% |
| 5891 | FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0 | 0.002% | 95.973% |
| 5892 | COSTAIN GROUP P | 0.002% | 95.975% |
| 5893 | BILIA AB | 0.002% | 95.977% |
| 5894 | METALL ZUG AG | 0.002% | 95.979% |
| 5895 | XINJIANG GOLDWI | 0.002% | 95.981% |
| 5896 | HOGY MEDICAL CO | 0.002% | 95.983% |
| 5897 | THERATECHNOLOGI | 0.002% | 95.985% |
| 5898 | SRF LTD | 0.002% | 95.987% |
| 5899 | CHINA HIGH SPEE | 0.002% | 95.989% |
| 5900 | FUYAO GLASS IND | 0.002% | 95.990% |
| 5901 | TRIUMPH BANCORP INC COMMON STOCK USD.01 | 0.002% | 95.992% |
| 5902 | NISSIN KOGYO | 0.002% | 95.994% |
| 5903 | ALK-ABELLO A/S | 0.002% | 95.996% |
| 5904 | INABA DENKISANG | 0.002% | 95.998% |
| 5905 | SANGETSU CO | 0.002% | 96.000% |
| 5906 | THAI MILITARY B | 0.002% | 96.002% |
| 5907 | NIPPON SODA CO | 0.002% | 96.004% |
| 5908 | HUATAI SECURITI | 0.002% | 96.006% |
| 5909 | KINTETSU WORLD | 0.002% | 96.008% |
| 5910 | AMERICAN RAILCA | 0.002% | 96.010% |
| 5911 | KLAB INC | 0.002% | 96.012% |
| 5912 | PERLIS PLANTATI | 0.002% | 96.014% |
| 5913 | FUCHS PETRO AG | 0.002% | 96.016% |
| 5914 | CYBG PLC | 0.002% | 96.018% |
| 5915 | OPHIR ENERGY PL | 0.002% | 96.020% |
| 5916 | HITACHI MAXELL | 0.002% | 96.022% |
| 5917 | GWA GROUP LTD | 0.002% | 96.024% |
| 5918 | SLATE OFFICE RE | 0.002% | 96.026% |
| 5919 | MAIDEN HLDGS LT | 0.002% | 96.028% |
| 5920 | GRUMA SA DE CV | 0.002% | 96.030% |
| 5921 | WUESTENROT & WU | 0.002% | 96.032% |
| 5922 | SSANGYONG CEMEN | 0.002% | 96.034% |
| 5923 | MIRATI THERAPEU | 0.002% | 96.035% |
| 5924 | CHUGOKU MAR PAI | 0.002% | 96.037% |
| 5925 | ECOPETROL SA | 0.002% | 96.039% |
| 5926 | INGLES MARKETS INC CLASS A COMMON STOCK USD.05 | 0.002% | 96.041% |
| 5927 | SUMITOMO DENSET | 0.002% | 96.043% |
| 5928 | NAKANISHI INC | 0.002% | 96.045% |
| 5929 | RENASAS ELECTRO | 0.002% | 96.047% |
| 5930 | BOJANGLES INC COMMON STOCK USD.01 | 0.002% | 96.049% |
| 5931 | RICARDO | 0.002% | 96.051% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5932 | KOKUYO CO | 0.002% | 96.053% |
| 5933 | KADOKAWA DWANGO | 0.002% | 96.055% |
| 5934 | EZ TEC EMPREEND | 0.002% | 96.057% |
| 5935 | MARINEMAX INC COMMON STOCK USD.001 | 0.002% | 96.059% |
| 5936 | CHINA POWER INT | 0.002% | 96.061% |
| 5937 | DRAEGERWERK AG | 0.002% | 96.063% |
| 5938 | TAILORED BRANDS INC COMMON STOCK USD.01 | 0.002% | 96.065% |
| 5939 | ST SHINE OPTICA | 0.002% | 96.067% |
| 5940 | SALMAR ASA | 0.002% | 96.069% |
| 5941 | CENTRL PLAZA HO | 0.002% | 96.070% |
| 5942 | PIOLAX CO | 0.002% | 96.072% |
| 5943 | XTEP INTERNATIO | 0.002% | 96.074% |
| 5944 | GPO CATALANA OC | 0.002% | 96.076% |
| 5945 | RED STAR MACALL | 0.002% | 96.078% |
| 5946 | INDIAN HOTELS | 0.002% | 96.080% |
| 5947 | ASIA PACIFIC TE | 0.002% | 96.082% |
| 5948 | DEXERIALS CORP | 0.002% | 96.084% |
| 5949 | UNITED SUPER MA | 0.002% | 96.086% |
| 5950 | START TODAY CO | 0.002% | 96.088% |
| 5951 | D/S NORDEN | 0.002% | 96.090% |
| 5952 | ASR NEDERLAND N | 0.002% | 96.092% |
| 5953 | CASTROL INDIA L | 0.002% | 96.094% |
| 5954 | UNIBAIL-RODAMCO | 0.002% | 96.096% |
| 5955 | DYDO DRINCO INC | 0.002% | 96.098% |
| 5956 | MENZIES(JOHN) | 0.002% | 96.099% |
| 5957 | PUBLICIS GROUPE | 0.002% | 96.101% |
| 5958 | DOMETIC GROUP A | 0.002% | 96.103% |
| 5959 | THERMON GROUP HOLDINGS INC COMMON STOCK USD.001 | 0.002% | 96.105% |
| 5960 | LINDAB INTL AB | 0.002% | 96.107% |
| 5961 | SPARTAN MOTORS INC COMMON STOCK USD.01 | 0.002% | 96.109% |
| 5962 | NSD CO LTD | 0.002% | 96.111% |
| 5963 | GREIF INC CL B COMMON STOCK | 0.002% | 96.113% |
| 5964 | TVS MOTOR CO | 0.002% | 96.115% |
| 5965 | GPO FIN INTERAC | 0.002% | 96.117% |
| 5966 | SALINI IMPREGIL | 0.002% | 96.119% |
| 5967 | MAGNESITA REFRA | 0.002% | 96.121% |
| 5968 | HOSHIZAKI ELECT | 0.002% | 96.122% |
| 5969 | VERITIV CORP COMMON STOCK USD.01 | 0.002% | 96.124% |
| 5970 | QCR HOLDINGS INC COMMON STOCK USD1.0 | 0.002% | 96.126% |
| 5971 | SKS MICROFINANC | 0.002% | 96.128% |
| 5972 | CEBU AIR INC | 0.002% | 96.130% |
| 5973 | ITOCHU FUEL COR | 0.002% | 96.132% |
| 5974 | ITE GROUP | 0.002% | 96.134% |
| 5975 | TENARIS S.A. | 0.002% | 96.136% |
| 5976 | CHINA SHIPPING | 0.002% | 96.138% |
| 5977 | DAINICHISEIKA C | 0.002% | 96.140% |
| 5978 | WATERLAND FIN H | 0.002% | 96.142% |
| 5979 | SONDA S.A. | 0.002% | 96.143% |
| 5980 | WATERSTONE FINANCIAL INC COMMON STOCK USD.01 | 0.002% | 96.145% |
| 5981 | PARQUE ARAUCO S | 0.002% | 96.147% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5982 | NOVOLIPET STEEL | 0.002% | 96.149% |
| 5983 | DENNY S CORP COMMON STOCK USD.01 | 0.002% | 96.151% |
| 5984 | SIIX CORPORATIO | 0.002% | 96.153% |
| 5985 | GRUPO HERDEZ SA | 0.002% | 96.155% |
| 5986 | NATIONAL PRESTO INDS INC COMMON STOCK USD1.0 | 0.002% | 96.157% |
| 5987 | BANCO SANTANDER | 0.002% | 96.159% |
| 5988 | SAO PAU ALPARGA | 0.002% | 96.161% |
| 5989 | KOTAK MAHINDRA | 0.002% | 96.162% |
| 5990 | UMS HLDGS LTD | 0.002% | 96.164% |
| 5991 | NSI NV | 0.002% | 96.166% |
| 5992 | YARA INTERNATIO | 0.002% | 96.168% |
| 5993 | CHEMRING GROUP | 0.002% | 96.170% |
| 5994 | UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001 | 0.002% | 96.172% |
| 5995 | JSR CORPORATION | 0.002% | 96.174% |
| 5996 | CRYOLIFE INC | 0.002% | 96.176% |
| 5997 | PACIFIC METALS | 0.002% | 96.178% |
| 5998 | HEALTHSTREAM INC COMMON STOCK | 0.002% | 96.179% |
| 5999 | TSURUHA HOLDING | 0.002% | 96.181% |
| 6000 | CONCENTRIC AB | 0.002% | 96.183% |
| 6001 | SIRTEX MEDICAL | 0.002% | 96.185% |
| 6002 | OPKO HEALTH INC COMMON STOCK USD.01 | 0.002% | 96.187% |
| 6003 | ADVTECH LTD | 0.002% | 96.189% |
| 6004 | MARCOPOLO SA | 0.002% | 96.191% |
| 6005 | BK ZACHODNI WBK | 0.002% | 96.193% |
| 6006 | CHESSWOOD GROUP | 0.002% | 96.195% |
| 6007 | TONGDA GROUP HL | 0.002% | 96.196% |
| 6008 | AMPLIFON SPA NE | 0.002% | 96.198% |
| 6009 | SWIRE PROPRTIE | 0.002% | 96.200% |
| 6010 | STRIDES ARCOLAB | 0.002% | 96.202% |
| 6011 | FUTABA INDUSTRI | 0.002% | 96.204% |
| 6012 | INSTEEL INDUSTRIES INC COMMON STOCK | 0.002% | 96.206% |
| 6013 | ZHAOJIN MINING | 0.002% | 96.208% |
| 6014 | PLAYA HOTELS & | 0.002% | 96.210% |
| 6015 | TOKYO STEEL MFG | 0.002% | 96.211% |
| 6016 | TOOTSIE ROLL IN | 0.002% | 96.213% |
| 6017 | RUENTEXIndustr | 0.002% | 96.215% |
| 6018 | NORITZ CORP | 0.002% | 96.217% |
| 6019 | TAEYOUNG ENGINE | 0.002% | 96.219% |
| 6020 | NIPPON SHEET GL | 0.002% | 96.221% |
| 6021 | CRH MEDICAL COR | 0.002% | 96.223% |
| 6022 | POU SHENG INTL | 0.002% | 96.224% |
| 6023 | FIVE PRIME THER | 0.002% | 96.226% |
| 6024 | KOREA ELEC POWE | 0.002% | 96.228% |
| 6025 | MERSEN SA | 0.002% | 96.230% |
| 6026 | AV HOMES INC COMMON STOCK USD1.0 | 0.002% | 96.232% |
| 6027 | TAIWAN MOBILE | 0.002% | 96.234% |
| 6028 | BML INC | 0.002% | 96.236% |
| 6029 | CACHE LOGISTICS | 0.002% | 96.237% |
| 6030 | PLAZA RETAIL RE | 0.002% | 96.239% |
| 6031 | CONTACT ENERGY | 0.002% | 96.241% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6032 | WAKITA & CO | 0.002% | 96.243% |
| 6033 | SK CHEMICALS CO | 0.002% | 96.245% |
| 6034 | INDIABULL REAL | 0.002% | 96.247% |
| 6035 | 888 HOLDINGS | 0.002% | 96.249% |
| 6036 | BERTRANDT AG | 0.002% | 96.250% |
| 6037 | NYRSTAR NV | 0.002% | 96.252% |
| 6038 | CALIAN GROUP LT | 0.002% | 96.254% |
| 6039 | HUONS CO LTD | 0.002% | 96.256% |
| 6040 | ADASTRIA HOLDI | 0.002% | 96.258% |
| 6041 | IP GROUP | 0.002% | 96.260% |
| 6042 | SHOWA SANGYO CO | 0.002% | 96.261% |
| 6043 | GLOBAL ONE REAL | 0.002% | 96.263% |
| 6044 | WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01 | 0.002% | 96.265% |
| 6045 | ADANI ENTERPRIS | 0.002% | 96.267% |
| 6046 | VAUDOISE ASSURA | 0.002% | 96.269% |
| 6047 | SIAMGAS AND PET | 0.002% | 96.271% |
| 6048 | ALPEN CO LTD | 0.002% | 96.273% |
| 6049 | CAPITAL ONE BAN | 0.002% | 96.274% |
| 6050 | FURUKAWA CO | 0.002% | 96.276% |
| 6051 | FUJIMORI KOGYO | 0.002% | 96.278% |
| 6052 | NISSIN ELECTRIC | 0.002% | 96.280% |
| 6053 | CENTRAL GARDEN& | 0.002% | 96.282% |
| 6054 | TAIWAN ACCEPTAN | 0.002% | 96.284% |
| 6055 | SITRONIX TECHNO | 0.002% | 96.285% |
| 6056 | YULON MOTOR | 0.002% | 96.287% |
| 6057 | JVC KENWOOD HLD | 0.002% | 96.289% |
| 6058 | NANOMETRICS | 0.002% | 96.291% |
| 6059 | CHINA FOOD LTD | 0.002% | 96.293% |
| 6060 | SALVATORE FERRA | 0.002% | 96.295% |
| 6061 | INVESTEC PROP F | 0.002% | 96.296% |
| 6062 | TURKCELL ILETISIM HIZMET ADR ADR TRY1.0 | 0.002% | 96.298% |
| 6063 | JENOPTIK AG | 0.002% | 96.300% |
| 6064 | CLARKSON(HORACE | 0.002% | 96.302% |
| 6065 | RPX CORP COMMON STOCK USD.0001 | 0.002% | 96.304% |
| 6066 | FUJI MEDIA HOLD | 0.002% | 96.305% |
| 6067 | JUROKU BANK | 0.002% | 96.307% |
| 6068 | SAF-HOLLAND SA | 0.002% | 96.309% |
| 6069 | WESDOME GOLD MINES LTD COMMON STOCK | 0.002% | 96.311% |
| 6070 | MIZUNO CORP | 0.002% | 96.313% |
| 6071 | QUANEX BUILDING PRODUCTS COMMON STOCK USD.01 | 0.002% | 96.315% |
| 6072 | BAVARIAN NORDIC | 0.002% | 96.316% |
| 6073 | ELRINGKLINGER | 0.002% | 96.318% |
| 6074 | DAISEKI CO LTD | 0.002% | 96.320% |
| 6075 | SANOFI INDIA LT | 0.002% | 96.322% |
| 6076 | ELDORADO RESORTS INC COMMON STOCK | 0.002% | 96.324% |
| 6077 | CJ CGV | 0.002% | 96.326% |
| 6078 | SHANGHAI JIN JI | 0.002% | 96.327% |
| 6079 | EVN AG | 0.002% | 96.329% |
| 6080 | STONE ENERGY CORP COMMON STOCK USD.01 | 0.002% | 96.331% |
| 6081 | NIPPON VALQUA I | 0.002% | 96.333% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6082 | PROVIDENT FINAN | 0.002% | 96.335% |
| 6083 | STEADFAST GROUP | 0.002% | 96.336% |
| 6084 | CITIC RESOURCES | 0.002% | 96.338% |
| 6085 | IRESS MARKET TE | 0.002% | 96.340% |
| 6086 | MENICON CO LTD | 0.002% | 96.342% |
| 6087 | PAZ CORP SA | 0.002% | 96.344% |
| 6088 | SHANGHAI ELECTR | 0.002% | 96.345% |
| 6089 | CHINA WATER AFF | 0.002% | 96.347% |
| 6090 | SODICK CO | 0.002% | 96.349% |
| 6091 | ARDENTEC CORP | 0.002% | 96.351% |
| 6092 | JASTRZEBSKA SPO | 0.002% | 96.353% |
| 6093 | AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001 | 0.002% | 96.354% |
| 6094 | ACCELL GROUP | 0.002% | 96.356% |
| 6095 | ZHEJIANG EXPRES | 0.002% | 96.358% |
| 6096 | AIMIA INC | 0.002% | 96.360% |
| 6097 | TEJON RANCH CO | 0.002% | 96.362% |
| 6098 | TOHO CO | 0.002% | 96.363% |
| 6099 | TECHTARGET COMMON STOCK USD.001 | 0.002% | 96.365% |
| 6100 | FIESTA RESTAURANT GROUP COMMON STOCK USD.01 | 0.002% | 96.367% |
| 6101 | CLAL INSURANCE | 0.002% | 96.369% |
| 6102 | JELD WEN HOLDING INC COMMON STOCK USD.01 | 0.002% | 96.371% |
| 6103 | TELEFONICA DE E | 0.002% | 96.373% |
| 6104 | TUPPERWARE BRANDS CORP COMMON STOCK USD.01 | 0.002% | 96.374% |
| 6105 | ASX LTD | 0.002% | 96.376% |
| 6106 | FUTUREFUEL CORP COMMON STOCK USD.0001 | 0.002% | 96.378% |
| 6107 | SUNLIGHT REAL E | 0.002% | 96.380% |
| 6108 | TRANSGLOBE ENERGY CORP COMMON STOCK | 0.002% | 96.381% |
| 6109 | AMADA HOLDINGS | 0.002% | 96.383% |
| 6110 | NIPPON SIGNAL C | 0.002% | 96.385% |
| 6111 | FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01 | 0.002% | 96.387% |
| 6112 | KUALA LUMPUR KE | 0.002% | 96.389% |
| 6113 | KEISEI ELEC RY | 0.002% | 96.390% |
| 6114 | REX AMERICAN RESOURCES CORP COMMON STOCK USD.01 | 0.002% | 96.392% |
| 6115 | TAMURA CORP | 0.002% | 96.394% |
| 6116 | HUANENG POWER I | 0.002% | 96.396% |
| 6117 | HCI GROUP INC COMMON STOCK | 0.002% | 96.398% |
| 6118 | VESTEL ELECTRON | 0.002% | 96.399% |
| 6119 | CALIFORNIA AMPL | 0.002% | 96.401% |
| 6120 | VINA CONCHA Y T | 0.002% | 96.403% |
| 6121 | NEW SENIOR INVESTMENT GROUP REIT | 0.002% | 96.405% |
| 6122 | TTY BIPHARM CO | 0.002% | 96.407% |
| 6123 | SPIRENT COMMUNI | 0.002% | 96.408% |
| 6124 | ADVANCED MICRO | 0.002% | 96.410% |
| 6125 | SONIC CORP | 0.002% | 96.412% |
| 6126 | LG HAUSYS LTD | 0.002% | 96.414% |
| 6127 | VISTA LAND & LI | 0.002% | 96.415% |
| 6128 | EISAI CO | 0.002% | 96.417% |
| 6129 | INARI AMERTRON | 0.002% | 96.419% |
| 6130 | EARTH CHEMICAL | 0.002% | 96.421% |
| 6131 | GEMDALE PROPERT | 0.002% | 96.423% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6132 | CITIC 1616 HLDG | 0.002% | 96.424% |
| 6133 | RAMCO CEMENTS | 0.002% | 96.426% |
| 6134 | ORBCOMM INC COMMON STOCK USD.001 | 0.002% | 96.428% |
| 6135 | SCHAEFFLER AG P | 0.002% | 96.430% |
| 6136 | WILSON BAYLY HO | 0.002% | 96.431% |
| 6137 | MERCURIES LIFE | 0.002% | 96.433% |
| 6138 | STARHILL GLOBAL | 0.002% | 96.435% |
| 6139 | SINOTRANS SHIPP | 0.002% | 96.437% |
| 6140 | THAI AIRWAYS IN | 0.002% | 96.439% |
| 6141 | COLOWIDE CO LTD | 0.002% | 96.440% |
| 6142 | RICOH LEASING | 0.002% | 96.442% |
| 6143 | PI INDUSTRIES L | 0.002% | 96.444% |
| 6144 | TOYO KOHAN CO | 0.002% | 96.446% |
| 6145 | BANCO DE CHILE ADR ADR | 0.002% | 96.447% |
| 6146 | KIMBALL ELECTRONICS INC COMMON STOCK | 0.002% | 96.449% |
| 6147 | HANSON INTL TBK | 0.002% | 96.451% |
| 6148 | TOKYOTOKEIBA CO | 0.002% | 96.453% |
| 6149 | TSRC CORP | 0.002% | 96.455% |
| 6150 | AKITA BANK | 0.002% | 96.456% |
| 6151 | AVON PRODUCTS I | 0.002% | 96.458% |
| 6152 | YICHANG HEC CHA | 0.002% | 96.460% |
| 6153 | CHROMA ATE INC | 0.002% | 96.462% |
| 6154 | NIIT TECHNOLOGI | 0.002% | 96.463% |
| 6155 | TANSEISHA CO | 0.002% | 96.465% |
| 6156 | SCHINDLER-HDLG | 0.002% | 96.467% |
| 6157 | ABSOLUTE SOFTWA | 0.002% | 96.469% |
| 6158 | SBS HOLDINGS IN | 0.002% | 96.470% |
| 6159 | JUKI CORP | 0.002% | 96.472% |
| 6160 | TEIKOKU PISTON | 0.002% | 96.474% |
| 6161 | NORWEGIAN AIR S | 0.002% | 96.476% |
| 6162 | AVEXIS INC COMMON STOCK USD.0001 | 0.002% | 96.477% |
| 6163 | TRANSCEND INFOR | 0.002% | 96.479% |
| 6164 | DMCI HLDGS INC | 0.002% | 96.481% |
| 6165 | MYOB GROUP LTD | 0.002% | 96.483% |
| 6166 | POLA ORBIS HLDG | 0.002% | 96.485% |
| 6167 | ECOPETROL SA SPONSORED ADR ADR | 0.002% | 96.486% |
| 6168 | DONGKUK STEEL M | 0.002% | 96.488% |
| 6169 | WISTRON NEWEB C | 0.002% | 96.490% |
| 6170 | SEMICONDUCTOR M | 0.002% | 96.492% |
| 6171 | KCE ELECTRONICS | 0.002% | 96.493% |
| 6172 | NIPPON KOEI CO | 0.002% | 96.495% |
| 6173 | PROLOGIS PROPER | 0.002% | 96.497% |
| 6174 | CARBONITE INC COMMON STOCK USD.01 | 0.002% | 96.499% |
| 6175 | PEREGRINE HLDGS | 0.002% | 96.500% |
| 6176 | UNIVERSAL HEALTH RLTY INCOME REIT USD.01 | 0.002% | 96.502% |
| 6177 | TAIWAN GLASS | 0.002% | 96.504% |
| 6178 | GLOBE TELECOM I | 0.002% | 96.506% |
| 6179 | ADDUS HOMECARE CORP COMMON STOCK USD.001 | 0.002% | 96.507% |
| 6180 | PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0 | 0.002% | 96.509% |
| 6181 | MANULIFE US REA | 0.002% | 96.511% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6182 | HOKURIKU ELEC P | 0.002% | 96.513% |
| 6183 | GENWORTH MORTGA | 0.002% | 96.514% |
| 6184 | ILUKA RESOURCES | 0.002% | 96.516% |
| 6185 | QUIMICA Y MINER | 0.002% | 96.518% |
| 6186 | DAISHIN SECURIT | 0.002% | 96.520% |
| 6187 | LE NOBLE AGE | 0.002% | 96.521% |
| 6188 | ADVANTECH CO LT | 0.002% | 96.523% |
| 6189 | GLOBANT SA | 0.002% | 96.525% |
| 6190 | GF SECURITIES C | 0.002% | 96.526% |
| 6191 | KOREA AEROSPACE | 0.002% | 96.528% |
| 6192 | WINGSTOP INC COMMON STOCK USD.01 | 0.002% | 96.530% |
| 6193 | S&T AG | 0.002% | 96.532% |
| 6194 | NITTO BOSEKI CO | 0.002% | 96.533% |
| 6195 | FARADAY TECHNOL | 0.002% | 96.535% |
| 6196 | ATLISSIAN CORP | 0.002% | 96.537% |
| 6197 | GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01 | 0.002% | 96.539% |
| 6198 | UNIVERSAL MEDIC | 0.002% | 96.540% |
| 6199 | CEVA INC COMMON STOCK USD.001 | 0.002% | 96.542% |
| 6200 | CELLNEX TELECOM | 0.002% | 96.544% |
| 6201 | QINGDAO PORT IN | 0.002% | 96.546% |
| 6202 | CONEXIO CORP | 0.002% | 96.547% |
| 6203 | PAGE INDUSTRIES | 0.002% | 96.549% |
| 6204 | O/SEAS UNION EN | 0.002% | 96.551% |
| 6205 | PRESS KOGYO CO | 0.002% | 96.552% |
| 6206 | CHUY S HOLDINGS INC COMMON STOCK USD.01 | 0.002% | 96.554% |
| 6207 | INTREPID POTASH INC COMMON STOCK USD.001 | 0.002% | 96.556% |
| 6208 | AVANZA BANK HOL | 0.002% | 96.558% |
| 6209 | PATTERN ENERGY GROUP INC A COMMON STOCK USD.01 | 0.002% | 96.559% |
| 6210 | NIPPON CHEMI-CO | 0.002% | 96.561% |
| 6211 | HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01 | 0.002% | 96.563% |
| 6212 | NISSHIN STEEL H | 0.002% | 96.565% |
| 6213 | SHIKOKU BANK | 0.002% | 96.566% |
| 6214 | ACUSHNET HOLDINGS CORP COMMON STOCK USD.001 | 0.002% | 96.568% |
| 6215 | INDEPENDENCE REALTY TRUST IN REIT USD.01 | 0.002% | 96.570% |
| 6216 | KANGWON LAND IN | 0.002% | 96.571% |
| 6217 | DUCOMMUN INC COMMON STOCK USD.01 | 0.002% | 96.573% |
| 6218 | LSC COMMUNICATIONS INC COMMON STOCK USD.01 | 0.002% | 96.575% |
| 6219 | 1ST PHILIPPINE | 0.002% | 96.577% |
| 6220 | STELLA INTERNAT | 0.002% | 96.578% |
| 6221 | KANTO DENKA KOG | 0.002% | 96.580% |
| 6222 | YANG MING MARIN | 0.002% | 96.582% |
| 6223 | BENETEAU | 0.002% | 96.583% |
| 6224 | COVENANT TRANSP | 0.002% | 96.585% |
| 6225 | WALLENSTAM AB | 0.002% | 96.587% |
| 6226 | UTD COMMUNITY F | 0.002% | 96.589% |
| 6227 | SUNWAY BHD | 0.002% | 96.590% |
| 6228 | BRISTOW GROUP INC COMMON STOCK USD.01 | 0.002% | 96.592% |
| 6229 | HAWKINS INC COMMON STOCK USD.05 | 0.002% | 96.594% |
| 6230 | KENKO MAYONNAIS | 0.002% | 96.595% |
| 6231 | RELIANCE POWER | 0.002% | 96.597% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6232 | FLEXIGROUP LIMI | 0.002% | 96.599% |
| 6233 | JOEL-JERUSALEM | 0.002% | 96.601% |
| 6234 | IRISH RESIDENTI | 0.002% | 96.602% |
| 6235 | COMMERCIAL INTE | 0.002% | 96.604% |
| 6236 | TAYCA CORP | 0.002% | 96.606% |
| 6237 | CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867 | 0.002% | 96.607% |
| 6238 | STEEL AUTHORITY | 0.002% | 96.609% |
| 6239 | PORT OF TAURANG | 0.002% | 96.611% |
| 6240 | BRIDGE BANCORP INC COMMON STOCK USD.01 | 0.002% | 96.613% |
| 6241 | YAPI VE KREDI B | 0.002% | 96.614% |
| 6242 | KOREA LINE CORP | 0.002% | 96.616% |
| 6243 | ASAHI DIAMOND I | 0.002% | 96.618% |
| 6244 | CARNIVAL PLC | 0.002% | 96.619% |
| 6245 | CASETEK HOLDING | 0.002% | 96.621% |
| 6246 | MIYAZAKI BANK | 0.002% | 96.623% |
| 6247 | RESTAURANT GROU | 0.002% | 96.624% |
| 6248 | ELMOS SEMICONDU | 0.002% | 96.626% |
| 6249 | PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01 | 0.002% | 96.628% |
| 6250 | FIRST RESOURCES | 0.002% | 96.630% |
| 6251 | BQE NATL BELGIQ | 0.002% | 96.631% |
| 6252 | TOWA PHARM CO L | 0.002% | 96.633% |
| 6253 | REDINGTON INDIA | 0.002% | 96.635% |
| 6254 | BEIJING ENTERPR | 0.002% | 96.636% |
| 6255 | YOKOGAWA BRIDGE | 0.002% | 96.638% |
| 6256 | WAN HAI LINES | 0.002% | 96.640% |
| 6257 | REED ELSEVIER P | 0.002% | 96.641% |
| 6258 | MONADELPHOUS GR | 0.002% | 96.643% |
| 6259 | BOOT BARN HOLDINGS INC COMMON STOCK | 0.002% | 96.645% |
| 6260 | DEVOTEAM SA | 0.002% | 96.646% |
| 6261 | HESKA CORP | 0.002% | 96.648% |
| 6262 | CONSUN PHARMACE | 0.002% | 96.650% |
| 6263 | FOSTER ELECTRIC | 0.002% | 96.651% |
| 6264 | SOHU.COM INC | 0.002% | 96.653% |
| 6265 | TATSUTA ELEC WI | 0.002% | 96.655% |
| 6266 | CHUDENKO CORP | 0.002% | 96.657% |
| 6267 | OTE(HELLENIC TL | 0.002% | 96.658% |
| 6268 | ELITE ADVANCED | 0.002% | 96.660% |
| 6269 | DEUTSCHE BETEI | 0.002% | 96.662% |
| 6270 | LUPIN LTD | 0.002% | 96.663% |
| 6271 | VP BANK AG | 0.002% | 96.665% |
| 6272 | HANSSEM CO | 0.002% | 96.667% |
| 6273 | NEUROCRINE BIOS | 0.002% | 96.668% |
| 6274 | DOGAN HOLDINGS | 0.002% | 96.670% |
| 6275 | TELEVISION BROA | 0.002% | 96.672% |
| 6276 | PEMBANGUNAN P | 0.002% | 96.673% |
| 6277 | UNIPAR UNIAO DE | 0.002% | 96.675% |
| 6278 | REDCO PROPERTIE | 0.002% | 96.677% |
| 6279 | CHOFU SEISAKUSH | 0.002% | 96.678% |
| 6280 | MORITA HOLDINGS | 0.002% | 96.680% |
| 6281 | SODA SANAYII | 0.002% | 96.682% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6282 | SANYO CHEMICAL | 0.002% | 96.683% |
| 6283 | CIA TRANSM ENER | 0.002% | 96.685% |
| 6284 | LG HOME SHOPPIN | 0.002% | 96.687% |
| 6285 | SAPURAKENCANA P | 0.002% | 96.688% |
| 6286 | SANSHIN ELECTRO | 0.002% | 96.690% |
| 6287 | SUPREME INDUSTR | 0.002% | 96.692% |
| 6288 | FRASERS CENTREP | 0.002% | 96.693% |
| 6289 | ANGLO AMERICAN | 0.002% | 96.695% |
| 6290 | TED BAKER PLC | 0.002% | 96.697% |
| 6291 | KISSEI PHARM CO | 0.002% | 96.698% |
| 6292 | CHAROEN POKPHAN | 0.002% | 96.700% |
| 6293 | PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001 | 0.002% | 96.702% |
| 6294 | KINSALE CAPITAL GROUP INC COMMON STOCK USD.01 | 0.002% | 96.703% |
| 6295 | HAVERTY FURNITURE COMMON STOCK USD1.0 | 0.002% | 96.705% |
| 6296 | CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01 | 0.002% | 96.707% |
| 6297 | CHESNARA PLC | 0.002% | 96.708% |
| 6298 | DALMIA BHARAT L | 0.002% | 96.710% |
| 6299 | CHINA MAPLE LEA | 0.002% | 96.712% |
| 6300 | PSK INC | 0.002% | 96.713% |
| 6301 | ENDURANCE INTERNATIONAL GROU COMMON STOCK USD.0001 | 0.002% | 96.715% |
| 6302 | DEVELOPMENT CRE | 0.002% | 96.717% |
| 6303 | PROTECTOR FORSI | 0.002% | 96.718% |
| 6304 | ZOJIRUSHI CORP | 0.002% | 96.720% |
| 6305 | CERVUS EQUIPMEN | 0.002% | 96.722% |
| 6306 | GEAR ENERGY LTD | 0.002% | 96.723% |
| 6307 | AMERIGO RESOURC | 0.002% | 96.725% |
| 6308 | DIAGEO PLC | 0.002% | 96.727% |
| 6309 | HAMBURGER HAFEN | 0.002% | 96.728% |
| 6310 | TV ASAHI CORP | 0.002% | 96.730% |
| 6311 | HIGHPOINT RESOURCES CORP COMMON STOCK USD.001 | 0.002% | 96.732% |
| 6312 | LINK ADMINISTRA | 0.002% | 96.733% |
| 6313 | CP POKPHAND CO | 0.002% | 96.735% |
| 6314 | SIME DARBY PLAN | 0.002% | 96.737% |
| 6315 | BANGKOK LAND PC | 0.002% | 96.738% |
| 6316 | XL AXIATA TBK P | 0.002% | 96.740% |
| 6317 | TREDEGAR CORP COMMON STOCK | 0.002% | 96.742% |
| 6318 | MITRA ADIPERKAS | 0.002% | 96.743% |
| 6319 | HOSOKAWA MICRON | 0.002% | 96.745% |
| 6320 | BEZEQ ISRAEL TE | 0.002% | 96.747% |
| 6321 | NOAH HOLDINGS LTD SPON ADS ADR USD.0005 | 0.002% | 96.748% |
| 6322 | BK OF RYUKYUS | 0.002% | 96.750% |
| 6323 | ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001 | 0.002% | 96.752% |
| 6324 | DEL TACO RESTAURANTS INC COMMON STOCK | 0.002% | 96.753% |
| 6325 | FUKUSHIMA IND C | 0.002% | 96.755% |
| 6326 | CHINA INTL MARI | 0.002% | 96.756% |
| 6327 | NORTHSTAR REALTY EUROPE CORP REIT USD.01 | 0.002% | 96.758% |
| 6328 | CHEIL WORLDWIDE | 0.002% | 96.760% |
| 6329 | KOSSAN RUBBER I | 0.002% | 96.761% |
| 6330 | KARDEMIR KARABU | 0.002% | 96.763% |
| 6331 | VEIDEKKE ASA | 0.002% | 96.765% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6332 | ROCK FIELD CO | 0.002% | 96.766% |
| 6333 | JAMES HARDIE IND PLC SP ADR ADR EUR.59 | 0.002% | 96.768% |
| 6334 | CIR-COMPAGNIE I | 0.002% | 96.770% |
| 6335 | MAGYAR TELEKOM | 0.002% | 96.771% |
| 6336 | AGIOS PHARMACEU | 0.002% | 96.773% |
| 6337 | ASHFORD HOSPITALITY TRUST REIT USD.01 | 0.002% | 96.775% |
| 6338 | S.A.C.I. FALABE | 0.002% | 96.776% |
| 6339 | DAIDO METAL CO | 0.002% | 96.778% |
| 6340 | RYOSAN CO | 0.002% | 96.780% |
| 6341 | GENOMMA LAB INT | 0.002% | 96.781% |
| 6342 | DOMAIN HOLDINGS | 0.002% | 96.783% |
| 6343 | RING ENERGY INC COMMON STOCK USD.001 | 0.002% | 96.784% |
| 6344 | LIFESTYLE INTER | 0.002% | 96.786% |
| 6345 | GRAPE KING INC | 0.002% | 96.788% |
| 6346 | NAVITAS LTD | 0.002% | 96.789% |
| 6347 | J-OIL MILLS INC | 0.002% | 96.791% |
| 6348 | BANCOLOMBIA SA | 0.002% | 96.793% |
| 6349 | SAGE THERAPEUTI | 0.002% | 96.794% |
| 6350 | CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01 | 0.002% | 96.796% |
| 6351 | PAX GLOBAL TECH | 0.002% | 96.798% |
| 6352 | TRENCOR | 0.002% | 96.799% |
| 6353 | REDEFINE INTERN | 0.002% | 96.801% |
| 6354 | GOL LINHAS AERE | 0.002% | 96.802% |
| 6355 | BANGKOK AIRWAYS | 0.002% | 96.804% |
| 6356 | ZENRIN CO LTD | 0.002% | 96.806% |
| 6357 | COSMOS PHARMACE | 0.002% | 96.807% |
| 6358 | SMS CO LTD | 0.002% | 96.809% |
| 6359 | CAPITAL SECURIT | 0.002% | 96.811% |
| 6360 | TSUKUI CORP | 0.002% | 96.812% |
| 6361 | LENNAR CORP B SHS COMMON STOCK USD.1 | 0.002% | 96.814% |
| 6362 | PRESS METAL ALU | 0.002% | 96.815% |
| 6363 | DESCENTE LTD. | 0.002% | 96.817% |
| 6364 | MIZUHO FINL GP | 0.002% | 96.819% |
| 6365 | SAVENCIA SA | 0.002% | 96.820% |
| 6366 | SINOPEC KANTONS | 0.002% | 96.822% |
| 6367 | SAREPTA THERAPEUTICS INC COMMON STOCK USD.0001 | 0.002% | 96.824% |
| 6368 | NOBINA AB | 0.002% | 96.825% |
| 6369 | SJW GROUP COMMON STOCK USD.001 | 0.002% | 96.827% |
| 6370 | FORRESTER RESEARCH INC COMMON STOCK USD.01 | 0.002% | 96.828% |
| 6371 | LIPPO KARAWACI | 0.002% | 96.830% |
| 6372 | ATEN INTERNATIO | 0.002% | 96.832% |
| 6373 | MATAHARI DEPART | 0.002% | 96.833% |
| 6374 | AUST WORLDWIDE | 0.002% | 96.835% |
| 6375 | QOL CO LTD | 0.002% | 96.837% |
| 6376 | ENERGIAS DO BRA | 0.002% | 96.838% |
| 6377 | MAYR-MELNHOF KA | 0.002% | 96.840% |
| 6378 | KIKUCHI CO LTD | 0.002% | 96.841% |
| 6379 | BLACKMORES LTD | 0.002% | 96.843% |
| 6380 | SOULBRAIN CO LT | 0.002% | 96.845% |
| 6381 | GREENTOWN SERVI | 0.002% | 96.846% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6382 | BLUE LABEL TELE | 0.002% | 96.848% |
| 6383 | CONTAINER CORP | 0.002% | 96.850% |
| 6384 | KENDA RUBBER IN | 0.002% | 96.851% |
| 6385 | KOTOBUKI SPIRIT | 0.002% | 96.853% |
| 6386 | CHINA TELECOM C | 0.002% | 96.854% |
| 6387 | HERSHA HOSPITALITY TRUST REIT USD.01 | 0.002% | 96.856% |
| 6388 | UNITIKA | 0.002% | 96.858% |
| 6389 | APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001 | 0.002% | 96.859% |
| 6390 | JIH SUN FINANCI | 0.002% | 96.861% |
| 6391 | VEDANTA LTD ADR ADR | 0.002% | 96.862% |
| 6392 | SHOEI FOODS COR | 0.002% | 96.864% |
| 6393 | IONIS PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.002% | 96.866% |
| 6394 | CIMIC GROUP LTD | 0.002% | 96.867% |
| 6395 | ISHIHARA SANGYO | 0.002% | 96.869% |
| 6396 | MITSUBA CORP | 0.002% | 96.870% |
| 6397 | XEBIO CO | 0.002% | 96.872% |
| 6398 | VECTRUS INC COMMON STOCK USD.01 | 0.002% | 96.874% |
| 6399 | HALLA HOLDINGS | 0.002% | 96.875% |
| 6400 | NISSEI BUILD KO | 0.002% | 96.877% |
| 6401 | SHANGHAI PETROC | 0.002% | 96.879% |
| 6402 | STRABAG SE | 0.002% | 96.880% |
| 6403 | CBL & ASSOC PRO | 0.002% | 96.882% |
| 6404 | SEIKAGAKU CORP | 0.002% | 96.883% |
| 6405 | QL RESOURCES BH | 0.002% | 96.885% |
| 6406 | AMERICA S CAR MART INC COMMON STOCK USD.01 | 0.002% | 96.887% |
| 6407 | JINKOSOLAR HOLDING CO ADR ADR USD.00002 | 0.002% | 96.888% |
| 6408 | WOWPRIME CORP | 0.002% | 96.890% |
| 6409 | SIGMA PHARMACEU | 0.002% | 96.891% |
| 6410 | BEGA CHEESE LTD | 0.002% | 96.893% |
| 6411 | SCHRODERS(NEW) | 0.002% | 96.895% |
| 6412 | INVESTORS REAL ESTATE TRUST REIT | 0.002% | 96.896% |
| 6413 | LANDING INTL DE | 0.002% | 96.898% |
| 6414 | TIBET WATER RES | 0.002% | 96.899% |
| 6415 | TAIWAN TEA CORP | 0.002% | 96.901% |
| 6416 | ECLAT TEXTILE C | 0.002% | 96.903% |
| 6417 | ASIAN PAINTS LT | 0.002% | 96.904% |
| 6418 | CROMPTON GREAVE | 0.002% | 96.906% |
| 6419 | GRUPO ARGOS S.A | 0.002% | 96.907% |
| 6420 | AGELLAN COMMERC | 0.002% | 96.909% |
| 6421 | OBIC | 0.002% | 96.911% |
| 6422 | UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK | 0.002% | 96.912% |
| 6423 | HOOSIERS HOLDIN | 0.002% | 96.914% |
| 6424 | JOHNSON OUTDOORS INC A COMMON STOCK USD.05 | 0.002% | 96.915% |
| 6425 | EMIRA PROPERTY | 0.002% | 96.917% |
| 6426 | NICE-SYSTEMS LT | 0.002% | 96.918% |
| 6427 | TAINAN SPINNING | 0.002% | 96.920% |
| 6428 | HANKYU REIT INC | 0.002% | 96.922% |
| 6429 | RECHI PRECISION | 0.002% | 96.923% |
| 6430 | ARATA CORP | 0.002% | 96.925% |
| 6431 | INTL CONTAINER | 0.002% | 96.926% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6432 | GLOBAL INDEMNIT | 0.002% | 96.928% |
| 6433 | TAKUMA CO | 0.002% | 96.930% |
| 6434 | FUKUDA DENSHI C | 0.002% | 96.931% |
| 6435 | TOSEI CORP | 0.002% | 96.933% |
| 6436 | C C LAND HOLDIN | 0.002% | 96.934% |
| 6437 | CARRIAGE SERVICES INC COMMON STOCK USD.01 | 0.002% | 96.936% |
| 6438 | MARUDAI FOOD CO | 0.002% | 96.938% |
| 6439 | CUTERA INC COMMON STOCK USD.001 | 0.002% | 96.939% |
| 6440 | BANK PEKAO | 0.002% | 96.941% |
| 6441 | RANDON SA IMPL | 0.002% | 96.942% |
| 6442 | FORTIS HLTH (IN | 0.002% | 96.944% |
| 6443 | CLAIRVEST GROUP INC COMMON STOCK | 0.002% | 96.945% |
| 6444 | URSTADT BIDDLE | 0.002% | 96.947% |
| 6445 | EPS CO LTD | 0.002% | 96.949% |
| 6446 | NV5 GLOBAL INC COMMON STOCK USD.01 | 0.002% | 96.950% |
| 6447 | ESPRIT HOLDINGS | 0.002% | 96.952% |
| 6448 | SOUTHERN CROSS | 0.002% | 96.953% |
| 6449 | DAESANG CORP | 0.002% | 96.955% |
| 6450 | HONGHUA GROUP L | 0.002% | 96.956% |
| 6451 | ALPEK SAB | 0.002% | 96.958% |
| 6452 | SALA CORPORATIO | 0.002% | 96.960% |
| 6453 | INDIAN OIL CORP | 0.002% | 96.961% |
| 6454 | HAMAMATSU PHOTO | 0.002% | 96.963% |
| 6455 | GREENCROSS LTD | 0.002% | 96.964% |
| 6456 | CITYCON OYJ | 0.002% | 96.966% |
| 6457 | BOIRON | 0.002% | 96.967% |
| 6458 | DEVRO | 0.002% | 96.969% |
| 6459 | IRB INFRASTRUCT | 0.002% | 96.971% |
| 6460 | CORP MOCTEZUMA | 0.002% | 96.972% |
| 6461 | ARROW FINANCIAL CORP COMMON STOCK USD1.0 | 0.002% | 96.974% |
| 6462 | SONG WON IND | 0.002% | 96.975% |
| 6463 | MASTERLINK SECS | 0.002% | 96.977% |
| 6464 | TOX FREE SOLUTI | 0.002% | 96.978% |
| 6465 | LASSONDE INDS INC CLASS A COMMON STOCK | 0.002% | 96.980% |
| 6466 | CLEANAWAY CO LT | 0.002% | 96.981% |
| 6467 | FORHOUSE CORP | 0.002% | 96.983% |
| 6468 | DOUTOR NICHIRE | 0.002% | 96.985% |
| 6469 | DALI FOODS GROU | 0.002% | 96.986% |
| 6470 | MOUNTAIN PROVIN | 0.002% | 96.988% |
| 6471 | TOPY INDUSTRIES | 0.002% | 96.989% |
| 6472 | DAH CHONG HONG | 0.002% | 96.991% |
| 6473 | ICL-ISRAEL CHEM | 0.002% | 96.992% |
| 6474 | IMPERIAL METALS | 0.002% | 96.994% |
| 6475 | HU LANE ASSOCIA | 0.002% | 96.995% |
| 6476 | L'OCCITANE INTE | 0.002% | 96.997% |
| 6477 | YOKOHAMA REITO | 0.002% | 96.999% |
| 6478 | VIRBAC | 0.002% | 97.000% |
| 6479 | STEF-TFE NEW | 0.002% | 97.002% |
| 6480 | MISTRAS GROUP INC COMMON STOCK USD.01 | 0.002% | 97.003% |
| 6481 | BKW ENERGIE AG | 0.002% | 97.005% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6482 | SUNPLUS TECHNOL | 0.002% | 97.006% |
| 6483 | BLACK DIAMOND G | 0.002% | 97.008% |
| 6484 | CHINA MACHINERY | 0.002% | 97.009% |
| 6485 | MUHIBBAH ENGINE | 0.002% | 97.011% |
| 6486 | RAISIO YHTYMA O | 0.002% | 97.013% |
| 6487 | RETAIL ESTATES | 0.002% | 97.014% |
| 6488 | FACC AG | 0.002% | 97.016% |
| 6489 | BARNES & NOBLE | 0.002% | 97.017% |
| 6490 | UKC HOLDINGS CO | 0.002% | 97.019% |
| 6491 | ZAKL AZOT W | 0.002% | 97.020% |
| 6492 | MELCOR DEVS LTD | 0.002% | 97.022% |
| 6493 | DAIKYONISHIKAWA | 0.002% | 97.023% |
| 6494 | FANTASIA HOLDIN | 0.002% | 97.025% |
| 6495 | BUNKA SHUTTER C | 0.002% | 97.026% |
| 6496 | MALAYSIAN RES C | 0.002% | 97.028% |
| 6497 | BCO BILBAO VIZC | 0.002% | 97.030% |
| 6498 | ACHILLION PHARMACEUTICALS COMMON STOCK USD.001 | 0.002% | 97.031% |
| 6499 | DE LA RUE | 0.002% | 97.033% |
| 6500 | CANON INC SPONS ADR ADR | 0.002% | 97.034% |
| 6501 | DABUR INDIA LTD | 0.002% | 97.036% |
| 6502 | GUERBET | 0.002% | 97.037% |
| 6503 | MULTIPLAN EMPRE | 0.002% | 97.039% |
| 6504 | RENT A CENTER INC COMMON STOCK USD.01 | 0.002% | 97.040% |
| 6505 | BR MALLS PARTIC | 0.002% | 97.042% |
| 6506 | USI CORPORATION | 0.002% | 97.043% |
| 6507 | HARMONIC DRIVE | 0.002% | 97.045% |
| 6508 | PAO DE ACUCAR C | 0.002% | 97.046% |
| 6509 | J TRUST CO. LTD | 0.002% | 97.048% |
| 6510 | AMOTECH CO LTD | 0.002% | 97.050% |
| 6511 | DIXONS CARPHONE | 0.002% | 97.051% |
| 6512 | CHINA LILANG LT | 0.002% | 97.053% |
| 6513 | BENEFIT ONE INC | 0.002% | 97.054% |
| 6514 | 51JOB INC ADR ADR USD.0001 | 0.002% | 97.056% |
| 6515 | VS INDUSTRY BHD | 0.002% | 97.057% |
| 6516 | BURSA MALAYSIA | 0.002% | 97.059% |
| 6517 | GINKO INTERNATI | 0.002% | 97.060% |
| 6518 | mitsui fudosan | 0.002% | 97.062% |
| 6519 | INNERWORKINGS INC COMMON STOCK USD.0001 | 0.002% | 97.063% |
| 6520 | KONOIKE TRANSPO | 0.002% | 97.065% |
| 6521 | ALTICE NV CLAS | 0.002% | 97.066% |
| 6522 | INTL NICKEL IND | 0.002% | 97.068% |
| 6523 | METROPOLITAN BA | 0.002% | 97.069% |
| 6524 | MATSUI SECURITI | 0.002% | 97.071% |
| 6525 | TALGO SA | 0.002% | 97.072% |
| 6526 | THULE GROUP AB/ | 0.002% | 97.074% |
| 6527 | DAEWOO ENGINEER | 0.002% | 97.076% |
| 6528 | KOREA ELEC POWER CORP SP ADR ADR | 0.002% | 97.077% |
| 6529 | STABILUS SA | 0.002% | 97.079% |
| 6530 | HIQ INTERNATIONAL | 0.002% | 97.080% |
| 6531 | LIVZON PHARMACE | 0.002% | 97.082% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6532 | LUXOFT HOLDING | 0.002% | 97.083% |
| 6533 | STAGECOACH GROU | 0.002% | 97.085% |
| 6534 | XO GROUP INC COMMON STOCK USD.01 | 0.002% | 97.086% |
| 6535 | UNISEM (M) BHD | 0.002% | 97.088% |
| 6536 | SAETA YIELD SA | 0.002% | 97.089% |
| 6537 | BIOTEST AG | 0.002% | 97.091% |
| 6538 | VILMORIN CLAUSE | 0.002% | 97.092% |
| 6539 | BREVILLE GROUP | 0.002% | 97.094% |
| 6540 | MEDICAL DATA VI | 0.002% | 97.095% |
| 6541 | ITALMOBILIARE S | 0.002% | 97.097% |
| 6542 | SEVEN WEST MEDI | 0.002% | 97.098% |
| 6543 | CHINA SHINEWAY | 0.002% | 97.100% |
| 6544 | CANARA BANK | 0.002% | 97.101% |
| 6545 | PENN REAL ESTATE INVEST TST REIT USD1.0 | 0.002% | 97.103% |
| 6546 | ACANDO AB | 0.002% | 97.104% |
| 6547 | HK ELECTRIC INV | 0.002% | 97.106% |
| 6548 | IDFC BANK LTD | 0.002% | 97.107% |
| 6549 | SHIBAURA ELECTR | 0.002% | 97.109% |
| 6550 | CARL ZEISS MEDI | 0.002% | 97.111% |
| 6551 | MCJ CO LTD | 0.002% | 97.112% |
| 6552 | PRESTIGE ESTATE | 0.002% | 97.114% |
| 6553 | COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01 | 0.002% | 97.115% |
| 6554 | BK OF NAGOYA | 0.002% | 97.117% |
| 6555 | KOA CORPORATION | 0.002% | 97.118% |
| 6556 | AICHI STEEL WOR | 0.002% | 97.120% |
| 6557 | METRO AG | 0.002% | 97.121% |
| 6558 | TOTETSU KOGYO C | 0.002% | 97.123% |
| 6559 | ARROW GLOBAL GR | 0.002% | 97.124% |
| 6560 | OSSTEM IMPLANT | 0.002% | 97.126% |
| 6561 | BIOGAIA AB | 0.002% | 97.127% |
| 6562 | OCI MATERIALS C | 0.002% | 97.129% |
| 6563 | DELTA ELECTRONI | 0.002% | 97.130% |
| 6564 | CIMC ENRIC HOLD | 0.002% | 97.132% |
| 6565 | EPSILON ENERGY | 0.002% | 97.133% |
| 6566 | TORSTAR CORP CL | 0.002% | 97.135% |
| 6567 | HUBSPOT INC COMMON STOCK USD.001 | 0.002% | 97.136% |
| 6568 | AI HOLDINGS COR | 0.002% | 97.138% |
| 6569 | HAVELLS INDIA L | 0.002% | 97.139% |
| 6570 | HC INTERNATIONAL | 0.002% | 97.141% |
| 6571 | AVEX GROUP HOLD | 0.002% | 97.142% |
| 6572 | GLOW ENERGY | 0.002% | 97.144% |
| 6573 | KT CORPORATION | 0.002% | 97.145% |
| 6574 | KUMIAI CHEM IND | 0.002% | 97.147% |
| 6575 | TOCALO CO LTD | 0.002% | 97.148% |
| 6576 | FBD HLDGS | 0.002% | 97.150% |
| 6577 | SHIZUOKAGAS CO | 0.002% | 97.151% |
| 6578 | OMNOVA SOLUTIONS INC COMMON STOCK USD.1 | 0.001% | 97.153% |
| 6579 | NONG SHIM CO | 0.001% | 97.154% |
| 6580 | KINEPOLIS GROUP | 0.001% | 97.156% |
| 6581 | FUKUI BANK | 0.001% | 97.157% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6582 | TORII PHARM CO | 0.001% | 97.159% |
| 6583 | NITTO ELECTRIC | 0.001% | 97.160% |
| 6584 | VITTORIA ASSICU | 0.001% | 97.162% |
| 6585 | ZEHNDER GROUP A | 0.001% | 97.163% |
| 6586 | SYRAH RESOURCES | 0.001% | 97.165% |
| 6587 | SANKI ENGINEERI | 0.001% | 97.166% |
| 6588 | SECURITY BANK C | 0.001% | 97.168% |
| 6589 | CHINA MOLYBDENU | 0.001% | 97.169% |
| 6590 | DEL FRISCOS RES | 0.001% | 97.171% |
| 6591 | WYNN MACAU LTD | 0.001% | 97.172% |
| 6592 | SK GAS | 0.001% | 97.174% |
| 6593 | DONG-A ST CO LT | 0.001% | 97.175% |
| 6594 | DAIKI ALUMINIUM | 0.001% | 97.177% |
| 6595 | SIGURD MICROELE | 0.001% | 97.178% |
| 6596 | OSAKI ELECTRIC | 0.001% | 97.180% |
| 6597 | PHISON ELECTRON | 0.001% | 97.181% |
| 6598 | COLOPL INC | 0.001% | 97.183% |
| 6599 | FULLTECH FIBER | 0.001% | 97.184% |
| 6600 | LINK AND MOTIVA | 0.001% | 97.186% |
| 6601 | VILLEROY & BOCH | 0.001% | 97.187% |
| 6602 | AICHI BANK | 0.001% | 97.189% |
| 6603 | SUNAC CHINA HLD | 0.001% | 97.190% |
| 6604 | ARN MONDADORI E | 0.001% | 97.192% |
| 6605 | TAIHEI DENGYO | 0.001% | 97.193% |
| 6606 | NOEVIR HOLDINGS | 0.001% | 97.195% |
| 6607 | GRANITE OIL COR | 0.001% | 97.196% |
| 6608 | MARFRIG GLOBAL | 0.001% | 97.198% |
| 6609 | SKISTAR AB | 0.001% | 97.199% |
| 6610 | SK SECURITIES C | 0.001% | 97.200% |
| 6611 | 1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01 | 0.001% | 97.202% |
| 6612 | ARMSTRONG FLOORING INC COMMON STOCK USD.0001 | 0.001% | 97.203% |
| 6613 | TODA CORP | 0.001% | 97.205% |
| 6614 | PETRA DIAMONDS | 0.001% | 97.206% |
| 6615 | CHINA ZHEGTONG | 0.001% | 97.208% |
| 6616 | NORITAKE CO | 0.001% | 97.209% |
| 6617 | CHEETAH MOBILE INC ADR ADR USD.000025 | 0.001% | 97.211% |
| 6618 | SUMITOMO TITANI | 0.001% | 97.212% |
| 6619 | AES TIETE ENERG | 0.001% | 97.214% |
| 6620 | FIRST FOUNDATION INC COMMON STOCK USD.001 | 0.001% | 97.215% |
| 6621 | FAR EAST DEPT | 0.001% | 97.217% |
| 6622 | ALLIED MOTION TECHNOLOGIES COMMON STOCK | 0.001% | 97.218% |
| 6623 | TRISURA GROUP L | 0.001% | 97.220% |
| 6624 | SEATTLE GENETICS INC COMMON STOCK USD.001 | 0.001% | 97.221% |
| 6625 | NEW CHINA LIFE | 0.001% | 97.223% |
| 6626 | LT GROUP INC | 0.001% | 97.224% |
| 6627 | MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT | 0.001% | 97.226% |
| 6628 | CSW INDUSTRIALS INC COMMON STOCK USD.01 | 0.001% | 97.227% |
| 6629 | CMK CORP | 0.001% | 97.229% |
| 6630 | HAMAKYOREX CO L | 0.001% | 97.230% |
| 6631 | SYSTEX CORPORAT | 0.001% | 97.232% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6632 | ARAKAWA CHEMICA | 0.001% | 97.233% |
| 6633 | SOUTH INDIA BAN | 0.001% | 97.234% |
| 6634 | ARCELIK AS | 0.001% | 97.236% |
| 6635 | MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01 | 0.001% | 97.237% |
| 6636 | CHUBU SHIRYO CO | 0.001% | 97.239% |
| 6637 | CHANGYOU.COM LTD ADR ADR | 0.001% | 97.240% |
| 6638 | PAB K TJIWI KIM | 0.001% | 97.242% |
| 6639 | AEON FANTASY CO | 0.001% | 97.243% |
| 6640 | GRUPO NUTRESA S | 0.001% | 97.245% |
| 6641 | PRESTIGE INTERN | 0.001% | 97.246% |
| 6642 | FRASERS COMMERC | 0.001% | 97.248% |
| 6643 | NIDEC CORPORATI | 0.001% | 97.249% |
| 6644 | RAMAYANA LESTAR | 0.001% | 97.251% |
| 6645 | GAMEHOST INC | 0.001% | 97.252% |
| 6646 | GALATASARAY SPO | 0.001% | 97.253% |
| 6647 | BANGKOK EXPRESS | 0.001% | 97.255% |
| 6648 | SHIN ZU SHING C | 0.001% | 97.256% |
| 6649 | IRISH CONTINENT | 0.001% | 97.258% |
| 6650 | ABOITIZ EQUITY | 0.001% | 97.259% |
| 6651 | SKANSKA AB | 0.001% | 97.261% |
| 6652 | FOCALTECH SYSTE | 0.001% | 97.262% |
| 6653 | ASAHI CO LTD | 0.001% | 97.264% |
| 6654 | FAMOUS BRANDS L | 0.001% | 97.265% |
| 6655 | NATIONAL STORAG | 0.001% | 97.267% |
| 6656 | TON YI CORP | 0.001% | 97.268% |
| 6657 | HI-LEX CORP | 0.001% | 97.269% |
| 6658 | RALLYE | 0.001% | 97.271% |
| 6659 | GREEN CROSS HLD | 0.001% | 97.272% |
| 6660 | UPONOR OYJ | 0.001% | 97.274% |
| 6661 | GOLDEN EAGLE RE | 0.001% | 97.275% |
| 6662 | SHIBUYA KOGYO C | 0.001% | 97.277% |
| 6663 | GROUPE CRIT | 0.001% | 97.278% |
| 6664 | DR.CI.LABO CO L | 0.001% | 97.280% |
| 6665 | INVESTORS CLOUD | 0.001% | 97.281% |
| 6666 | TAIWAN COGENERA | 0.001% | 97.283% |
| 6667 | INVOCARE LTD | 0.001% | 97.284% |
| 6668 | SHOE CARNIVAL INC COMMON STOCK USD.01 | 0.001% | 97.285% |
| 6669 | AGRANA BETEILIG | 0.001% | 97.287% |
| 6670 | GROWTHPOINT PRO | 0.001% | 97.288% |
| 6671 | RESTAURANT BRAN | 0.001% | 97.290% |
| 6672 | WASHTEC AG | 0.001% | 97.291% |
| 6673 | ASANUMA CORP | 0.001% | 97.293% |
| 6674 | BANK OF PHILIPP | 0.001% | 97.294% |
| 6675 | PRUKSA HOLDING | 0.001% | 97.296% |
| 6676 | KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001 | 0.001% | 97.297% |
| 6677 | QUALITAS CONTOL | 0.001% | 97.299% |
| 6678 | HIGH ARCTIC ENE | 0.001% | 97.300% |
| 6679 | INFRATIL LTD | 0.001% | 97.301% |
| 6680 | TEKFEN HOLDING | 0.001% | 97.303% |
| 6681 | NICHICON CORP | 0.001% | 97.304% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6682 | CHAROEN POK PHA | 0.001% | 97.306% |
| 6683 | PRESSANCE CORPO | 0.001% | 97.307% |
| 6684 | REPLY SPA | 0.001% | 97.309% |
| 6685 | DATA COMMUNICAT | 0.001% | 97.310% |
| 6686 | TENARIS S.A. | 0.001% | 97.312% |
| 6687 | PERUSAHAAN GAS | 0.001% | 97.313% |
| 6688 | YELLOW HAT LTD. | 0.001% | 97.314% |
| 6689 | MATAS AS | 0.001% | 97.316% |
| 6690 | NOVA MEASURING | 0.001% | 97.317% |
| 6691 | TRULY INTL HLDG | 0.001% | 97.319% |
| 6692 | AUSTRALIAN PHAR | 0.001% | 97.320% |
| 6693 | MOTA ENGL SGPS | 0.001% | 97.322% |
| 6694 | ACCORDIA GOLF T | 0.001% | 97.323% |
| 6695 | BELC CO LTD | 0.001% | 97.324% |
| 6696 | 5N PLUS INC. | 0.001% | 97.326% |
| 6697 | GMO PAYMENT GAT | 0.001% | 97.327% |
| 6698 | PSG GROUP LTD | 0.001% | 97.329% |
| 6699 | PASONA GROUP IN | 0.001% | 97.330% |
| 6700 | STELLA CHEMIFA | 0.001% | 97.332% |
| 6701 | PT TIMAH TBK | 0.001% | 97.333% |
| 6702 | BERKSHIRE HATHA | 0.001% | 97.335% |
| 6703 | MGM CHINA HLDGS | 0.001% | 97.336% |
| 6704 | LEMAITRE VASCULAR INC COMMON STOCK USD.01 | 0.001% | 97.337% |
| 6705 | QGEP PARTICIPAC | 0.001% | 97.339% |
| 6706 | MIQUEL Y COSTAS | 0.001% | 97.340% |
| 6707 | TOWA BANK | 0.001% | 97.342% |
| 6708 | EUGENE CORP | 0.001% | 97.343% |
| 6709 | FUJI KYUKO CO L | 0.001% | 97.345% |
| 6710 | TV TOKYO HLDG C | 0.001% | 97.346% |
| 6711 | PLATINUM ASSET | 0.001% | 97.347% |
| 6712 | ALTIUM LTD | 0.001% | 97.349% |
| 6713 | NEO-CHINA GROUP | 0.001% | 97.350% |
| 6714 | MARCO POLO DEV | 0.001% | 97.352% |
| 6715 | UTD O/S LAND | 0.001% | 97.353% |
| 6716 | NEXEN TIRE CORP | 0.001% | 97.354% |
| 6717 | CELLDEX THERAPEUTICS INC COMMON STOCK USD.001 | 0.001% | 97.356% |
| 6718 | CULP INC COMMON STOCK USD.05 | 0.001% | 97.357% |
| 6719 | MESA LABORATORIES INC COMMON STOCK | 0.001% | 97.359% |
| 6720 | YAMAICHI ELECTR | 0.001% | 97.360% |
| 6721 | COMMUNITY HEALT | 0.001% | 97.362% |
| 6722 | KYOKUYO CO LTD | 0.001% | 97.363% |
| 6723 | WIZZ AIR HOLDIN | 0.001% | 97.364% |
| 6724 | AKTIA BANK OYJ | 0.001% | 97.366% |
| 6725 | CARD FACTORY PL | 0.001% | 97.367% |
| 6726 | SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001 | 0.001% | 97.369% |
| 6727 | SCHOELLER BLECK | 0.001% | 97.370% |
| 6728 | Y G-1 | 0.001% | 97.372% |
| 6729 | SURUGA CO LTD | 0.001% | 97.373% |
| 6730 | ROBERT WALTERS | 0.001% | 97.374% |
| 6731 | CEMENTIR S.p.A. | 0.001% | 97.376% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6732 | TA CHEN STAINLE | 0.001% | 97.377% |
| 6733 | BTG PLC | 0.001% | 97.379% |
| 6734 | INWIDO AB | 0.001% | 97.380% |
| 6735 | ARJO AB | 0.001% | 97.381% |
| 6736 | SAVARIA CORPORA | 0.001% | 97.383% |
| 6737 | VETROPACK HOLDI | 0.001% | 97.384% |
| 6738 | INDIA CEMENTS | 0.001% | 97.386% |
| 6739 | KRESNA | 0.001% | 97.387% |
| 6740 | REGIONAL MANAGEMENT CORP COMMON STOCK USD.1 | 0.001% | 97.388% |
| 6741 | OBEROI REALTY L | 0.001% | 97.390% |
| 6742 | ASTRA AGRO LEST | 0.001% | 97.391% |
| 6743 | WASKITA KARYA T | 0.001% | 97.393% |
| 6744 | KONGSBERG AUTOM | 0.001% | 97.394% |
| 6745 | LG FASHION CORP | 0.001% | 97.396% |
| 6746 | KPJ HEALTHCARE | 0.001% | 97.397% |
| 6747 | TI FINANCIAL HO | 0.001% | 97.398% |
| 6748 | WARABEYA NICHY | 0.001% | 97.400% |
| 6749 | TAKASAGO THML E | 0.001% | 97.401% |
| 6750 | EASY BIO INC | 0.001% | 97.403% |
| 6751 | DAKTRONICS INC COMMON STOCK | 0.001% | 97.404% |
| 6752 | NIPPON PILLAR P | 0.001% | 97.405% |
| 6753 | GLENMARK PHARM | 0.001% | 97.407% |
| 6754 | JOYFUL HONDA CO | 0.001% | 97.408% |
| 6755 | BRODRENE HARTMA | 0.001% | 97.410% |
| 6756 | FUKUDA CORP | 0.001% | 97.411% |
| 6757 | HOKUETSU BANK | 0.001% | 97.412% |
| 6758 | DANIELI & CO CO | 0.001% | 97.414% |
| 6759 | ACE HARDWARE IN | 0.001% | 97.415% |
| 6760 | KB FINANCIAL GROUP INC ADR ADR | 0.001% | 97.417% |
| 6761 | OKAMOTO INDUSTR | 0.001% | 97.418% |
| 6762 | SOL SPA | 0.001% | 97.419% |
| 6763 | EL PUERTO DE LI | 0.001% | 97.421% |
| 6764 | ADCOCK INGRAM H | 0.001% | 97.422% |
| 6765 | NEWALTA INC | 0.001% | 97.424% |
| 6766 | CENT PATTANA PU | 0.001% | 97.425% |
| 6767 | TKC CORPORATION | 0.001% | 97.426% |
| 6768 | BASIC ENERGY SERVICES INC COMMON STOCK USD.01 | 0.001% | 97.428% |
| 6769 | CORP INMOBILIAR | 0.001% | 97.429% |
| 6770 | HURCO COMPANIES INC COMMON STOCK | 0.001% | 97.430% |
| 6771 | PIAGGIO | 0.001% | 97.432% |
| 6772 | RIKEN CORP | 0.001% | 97.433% |
| 6773 | SUN FRONTIER FU | 0.001% | 97.435% |
| 6774 | ARB CORP LTD | 0.001% | 97.436% |
| 6775 | CLIFTON BANCORP INC COMMON STOCK USD.01 | 0.001% | 97.437% |
| 6776 | SURTECO SE | 0.001% | 97.439% |
| 6777 | HIBISCUS PETROL | 0.001% | 97.440% |
| 6778 | LANDEC CORP | 0.001% | 97.442% |
| 6779 | ADANI POWER LTD | 0.001% | 97.443% |
| 6780 | SINFONIA TECHNO | 0.001% | 97.444% |
| 6781 | LONZA GROUP AG | 0.001% | 97.446% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6782 | SAS AB | 0.001% | 97.447% |
| 6783 | LONKING HOLDING | 0.001% | 97.448% |
| 6784 | OFG BANCORP COMMON STOCK USD1.0 | 0.001% | 97.450% |
| 6785 | HONGKONG&SHANG | 0.001% | 97.451% |
| 6786 | RADNET INC COMMON STOCK USD.0001 | 0.001% | 97.453% |
| 6787 | TIKKURILA OY | 0.001% | 97.454% |
| 6788 | YOROZU CORP | 0.001% | 97.455% |
| 6789 | EUROPCAR GROUPE | 0.001% | 97.457% |
| 6790 | BRIGHTOIL PETRO | 0.001% | 97.458% |
| 6791 | EMPEROR INTL HL | 0.001% | 97.459% |
| 6792 | LEYOU TECHNOLOG | 0.001% | 97.461% |
| 6793 | BANGKOK DUSIT M | 0.001% | 97.462% |
| 6794 | CLEVO | 0.001% | 97.464% |
| 6795 | WISDOM MARINE L | 0.001% | 97.465% |
| 6796 | GREATVIEW ASEPT | 0.001% | 97.466% |
| 6797 | MATSUYA FOODS C | 0.001% | 97.468% |
| 6798 | LIPPO MALLS IN | 0.001% | 97.469% |
| 6799 | STS SEMICONDUCT | 0.001% | 97.470% |
| 6800 | VT HOLDINGS CO | 0.001% | 97.472% |
| 6801 | HIBBETT SPORTS INC COMMON STOCK USD.01 | 0.001% | 97.473% |
| 6802 | HANIL CEMENT MF | 0.001% | 97.475% |
| 6803 | HARASHIN CO LTD | 0.001% | 97.476% |
| 6804 | CALLIDUS CAPITA | 0.001% | 97.477% |
| 6805 | MONARCH CASINO + RESORT INC COMMON STOCK USD.01 | 0.001% | 97.479% |
| 6806 | MEDIA NUSANTARA | 0.001% | 97.480% |
| 6807 | GURIT HOLDING A | 0.001% | 97.481% |
| 6808 | ADITYA BIRLA FA | 0.001% | 97.483% |
| 6809 | ENERGISA SA | 0.001% | 97.484% |
| 6810 | BANDO CHEMICAL | 0.001% | 97.485% |
| 6811 | NISSIN CORP | 0.001% | 97.487% |
| 6812 | PTT PUBLIC COMP | 0.001% | 97.488% |
| 6813 | VITAL HEALTHCAR | 0.001% | 97.490% |
| 6814 | NATURAL GAS SERVICES GROUP COMMON STOCK USD.01 | 0.001% | 97.491% |
| 6815 | SUMMARECON AGUN | 0.001% | 97.492% |
| 6816 | HOTEL SHILLA | 0.001% | 97.494% |
| 6817 | HOIST FINANCE A | 0.001% | 97.495% |
| 6818 | GEMTEK TECHNOLO | 0.001% | 97.496% |
| 6819 | GDI PROPERTY GR | 0.001% | 97.498% |
| 6820 | GLORIA MATERIAL | 0.001% | 97.499% |
| 6821 | CAWACHI LTD | 0.001% | 97.500% |
| 6822 | CT ENVIRONMENTA | 0.001% | 97.502% |
| 6823 | ARROWHEAD PROR | 0.001% | 97.503% |
| 6824 | JAIPRAKASH ASSO | 0.001% | 97.504% |
| 6825 | SMARTONE TELECO | 0.001% | 97.506% |
| 6826 | SENEX ENERGY LT | 0.001% | 97.507% |
| 6827 | SA SA INTL HLDG | 0.001% | 97.509% |
| 6828 | AUTOBACS SEVEN | 0.001% | 97.510% |
| 6829 | TITAN MACHINERY INC COMMON STOCK USD.00001 | 0.001% | 97.511% |
| 6830 | PHOENIX MECANO | 0.001% | 97.513% |
| 6831 | CIA SANEAMENTO | 0.001% | 97.514% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6832 | HKR INTL LTD | 0.001% | 97.515% |
| 6833 | SKY NETWORK TEL | 0.001% | 97.517% |
| 6834 | SHIKOKU CHEMICA | 0.001% | 97.518% |
| 6835 | NTT URBAN DEVEL | 0.001% | 97.519% |
| 6836 | TORRENT PHARM | 0.001% | 97.521% |
| 6837 | GRUPO SIMEC S.A | 0.001% | 97.522% |
| 6838 | PROPERTY FOR IN | 0.001% | 97.523% |
| 6839 | ASSOCD INTL HOT | 0.001% | 97.525% |
| 6840 | SANOMA OYJ | 0.001% | 97.526% |
| 6841 | HEADLAM GROUP | 0.001% | 97.527% |
| 6842 | MOELIS + CO CLASS A COMMON STOCK USD.01 | 0.001% | 97.529% |
| 6843 | ONE HOSPITALITY | 0.001% | 97.530% |
| 6844 | VIACOM INC CLASS A COMMON STOCK USD.001 | 0.001% | 97.531% |
| 6845 | MICHINOKU BANK | 0.001% | 97.533% |
| 6846 | VIRTUS HEALTH L | 0.001% | 97.534% |
| 6847 | HANWHA SECS | 0.001% | 97.536% |
| 6848 | SCHRODER REAL E | 0.001% | 97.537% |
| 6849 | COROMANDEL INTL | 0.001% | 97.538% |
| 6850 | COGOBUY GROUP | 0.001% | 97.540% |
| 6851 | TRINITY MIRROR | 0.001% | 97.541% |
| 6852 | MAJOR CINEPLEX | 0.001% | 97.542% |
| 6853 | TALK TALK TELEC | 0.001% | 97.544% |
| 6854 | INFRASTRUCTURA | 0.001% | 97.545% |
| 6855 | COAL INDIA LTD | 0.001% | 97.546% |
| 6856 | RAITO KOGYO CO | 0.001% | 97.548% |
| 6857 | NESTLE INDIA | 0.001% | 97.549% |
| 6858 | TOYO ENG CORP | 0.001% | 97.550% |
| 6859 | T-GAIA CORP | 0.001% | 97.552% |
| 6860 | TAIWAN LAND DEV | 0.001% | 97.553% |
| 6861 | CVC BRASIL OP A | 0.001% | 97.554% |
| 6862 | ORIENT CORP | 0.001% | 97.556% |
| 6863 | ALIANSCE SHOPPI | 0.001% | 97.557% |
| 6864 | HOKKAIDO ELEC P | 0.001% | 97.558% |
| 6865 | AVEO GROUP | 0.001% | 97.560% |
| 6866 | EAGLE INDUSTRY | 0.001% | 97.561% |
| 6867 | JAPARA HEALTHCA | 0.001% | 97.562% |
| 6868 | CLOUD PEAK ENERGY INC COMMON STOCK USD.01 | 0.001% | 97.564% |
| 6869 | ANGLO PACIFIC G | 0.001% | 97.565% |
| 6870 | NAUTILUS GROUP | 0.001% | 97.566% |
| 6871 | SINOFERT HOLDIN | 0.001% | 97.568% |
| 6872 | TONG YANG INV B | 0.001% | 97.569% |
| 6873 | FIRST REIT | 0.001% | 97.570% |
| 6874 | SAKAI MOVING SE | 0.001% | 97.572% |
| 6875 | NATIONAL THERMA | 0.001% | 97.573% |
| 6876 | SOILBUILD BUSIN | 0.001% | 97.574% |
| 6877 | JAPAN WOOL TEXT | 0.001% | 97.576% |
| 6878 | TURKCELL ILETIS | 0.001% | 97.577% |
| 6879 | MATRIX SERVICE CO COMMON STOCK USD.01 | 0.001% | 97.578% |
| 6880 | IOI PROPERTIES | 0.001% | 97.580% |
| 6881 | DEPOMED INC COMMON STOCK | 0.001% | 97.581% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6882 | OCEAN YIELD ASA | 0.001% | 97.582% |
| 6883 | PETRONAS DAGANG | 0.001% | 97.583% |
| 6884 | UNID CO LTD | 0.001% | 97.585% |
| 6885 | STOBART GROUP L | 0.001% | 97.586% |
| 6886 | MARUWA CO LTD | 0.001% | 97.587% |
| 6887 | SUPER-SOL | 0.001% | 97.589% |
| 6888 | JAHWA ELECTRONI | 0.001% | 97.590% |
| 6889 | OIL & NATURAL G | 0.001% | 97.591% |
| 6890 | VERITEX HOLDINGS INC COMMON STOCK USD.01 | 0.001% | 97.593% |
| 6891 | FIDEA HOLDINGS | 0.001% | 97.594% |
| 6892 | PREMIER FOODS | 0.001% | 97.595% |
| 6893 | KESKO OYJ | 0.001% | 97.597% |
| 6894 | SRA HOLDINGS IN | 0.001% | 97.598% |
| 6895 | IPCA LABORATORI | 0.001% | 97.599% |
| 6896 | SPEEDCAST INTL | 0.001% | 97.601% |
| 6897 | EOH HOLDINGS LT | 0.001% | 97.602% |
| 6898 | SURMODICS INC COMMON STOCK USD.05 | 0.001% | 97.603% |
| 6899 | EUROMONEY INST | 0.001% | 97.604% |
| 6900 | GP STRATEGIES C | 0.001% | 97.606% |
| 6901 | HOOKER FURNITURE CORP COMMON STOCK | 0.001% | 97.607% |
| 6902 | SAMYANG HOLDING | 0.001% | 97.608% |
| 6903 | O-NET COMMUNICA | 0.001% | 97.610% |
| 6904 | BACHEM HLD AG-B | 0.001% | 97.611% |
| 6905 | HEINEKEN MALAYS | 0.001% | 97.612% |
| 6906 | MINOR INTERNATI | 0.001% | 97.614% |
| 6907 | SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01 | 0.001% | 97.615% |
| 6908 | BANKFINANCIAL CORP COMMON STOCK USD.01 | 0.001% | 97.616% |
| 6909 | E CL SA | 0.001% | 97.617% |
| 6910 | ARGOSY PROPERTY | 0.001% | 97.619% |
| 6911 | PETRON CORP | 0.001% | 97.620% |
| 6912 | CESC | 0.001% | 97.621% |
| 6913 | STOCK SPIRITS G | 0.001% | 97.623% |
| 6914 | CHINA METAL PRO | 0.001% | 97.624% |
| 6915 | ASCENTIAL PLC | 0.001% | 97.625% |
| 6916 | GODREJ CONSUMER | 0.001% | 97.627% |
| 6917 | SINGAPORE FINAN | 0.001% | 97.628% |
| 6918 | KPIT TECHNOLOGI | 0.001% | 97.629% |
| 6919 | ESPEC CORP | 0.001% | 97.630% |
| 6920 | S&T MOTIV CO LT | 0.001% | 97.632% |
| 6921 | SHINKONG SYNTHE | 0.001% | 97.633% |
| 6922 | LEWIS GROUP LTD | 0.001% | 97.634% |
| 6923 | NRG YIELD INC CLASS C COMMON STOCK | 0.001% | 97.636% |
| 6924 | VOSSLOH AG | 0.001% | 97.637% |
| 6925 | CIA SANEAMENTO | 0.001% | 97.638% |
| 6926 | NINTENDO CO | 0.001% | 97.640% |
| 6927 | FUJICCO CO | 0.001% | 97.641% |
| 6928 | DAIICHI KIGENSO | 0.001% | 97.642% |
| 6929 | JAPAN PULP & PA | 0.001% | 97.643% |
| 6930 | GLOBERIDE INC | 0.001% | 97.645% |
| 6931 | DIVI'S LABORATO | 0.001% | 97.646% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6932 | AMERICAS SILVER | 0.001% | 97.647% |
| 6933 | YOSHINOYA D&C C | 0.001% | 97.649% |
| 6934 | SCHMOLZ+BICKENB | 0.001% | 97.650% |
| 6935 | INFRASTRUCTURE | 0.001% | 97.651% |
| 6936 | SINTOKOGIO | 0.001% | 97.652% |
| 6937 | TITAN CEMENT CO | 0.001% | 97.654% |
| 6938 | HIMART CO LTD | 0.001% | 97.655% |
| 6939 | OPTO TECH CORPN | 0.001% | 97.656% |
| 6940 | COLOUR LIFE SER | 0.001% | 97.658% |
| 6941 | PHOTO-ME INTERN | 0.001% | 97.659% |
| 6942 | QAD INC A COMMON STOCK | 0.001% | 97.660% |
| 6943 | TEXHONG TEXTILE | 0.001% | 97.661% |
| 6944 | CHINA PETROLEUM | 0.001% | 97.663% |
| 6945 | JIN CO.LTD | 0.001% | 97.664% |
| 6946 | INPHI CORP COMMON STOCK | 0.001% | 97.665% |
| 6947 | SEWON CELLONTEC | 0.001% | 97.667% |
| 6948 | WEIBO CORP SPON ADR ADR USD.00025 | 0.001% | 97.668% |
| 6949 | ASSET MANAGERS | 0.001% | 97.669% |
| 6950 | CORP COMERCI SA | 0.001% | 97.670% |
| 6951 | CREDIT CORP GRO | 0.001% | 97.672% |
| 6952 | LING SEN PRECIS | 0.001% | 97.673% |
| 6953 | SADBHAV ENGINEE | 0.001% | 97.674% |
| 6954 | PEPTIDREAM INC | 0.001% | 97.675% |
| 6955 | FRASERS HOSPITA | 0.001% | 97.677% |
| 6956 | PARIS ORLEANS S | 0.001% | 97.678% |
| 6957 | MAINSTREET EQUI | 0.001% | 97.679% |
| 6958 | INDEPENDENCE HOLDING CO COMMON STOCK USD1.0 | 0.001% | 97.681% |
| 6959 | BELL AG - REG | 0.001% | 97.682% |
| 6960 | TSUKISHIMA KIKA | 0.001% | 97.683% |
| 6961 | ROAD KING INFRA | 0.001% | 97.684% |
| 6962 | SP SETIA | 0.001% | 97.686% |
| 6963 | 500.COM LTD CLASS A ADR ADR USD.00005 | 0.001% | 97.687% |
| 6964 | MITANI CORP | 0.001% | 97.688% |
| 6965 | BEIJER ALMA AB | 0.001% | 97.690% |
| 6966 | EHIME BANK | 0.001% | 97.691% |
| 6967 | FINANCIAL PRODU | 0.001% | 97.692% |
| 6968 | AKKA TECHNOLOGI | 0.001% | 97.693% |
| 6969 | ELITE SEMICONDU | 0.001% | 97.695% |
| 6970 | TAIYO INK MFG C | 0.001% | 97.696% |
| 6971 | AIMS AMP CAPITA | 0.001% | 97.697% |
| 6972 | PUMA AG | 0.001% | 97.698% |
| 6973 | ANICOM HOLDINGS | 0.001% | 97.700% |
| 6974 | CIVITAS SOLUTIONS INC COMMON STOCK USD.01 | 0.001% | 97.701% |
| 6975 | SCSK CORPORATIO | 0.001% | 97.702% |
| 6976 | BERJAYA CORPORA | 0.001% | 97.703% |
| 6977 | ZAGG INC COMMON STOCK USD.001 | 0.001% | 97.705% |
| 6978 | TRONC INC COMMON STOCK USD.01 | 0.001% | 97.706% |
| 6979 | IBASE TECHNOLOG | 0.001% | 97.707% |
| 6980 | SAIBU GAS CO | 0.001% | 97.709% |
| 6981 | WEBJET LTD | 0.001% | 97.710% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6982 | CHOLAMANDALAM I | 0.001% | 97.711% |
| 6983 | WHARF(HLDGS) | 0.001% | 97.712% |
| 6984 | HANON SYSTEMS | 0.001% | 97.714% |
| 6985 | SHUTTLE INC | 0.001% | 97.715% |
| 6986 | WEYCO GROUP INC | 0.001% | 97.716% |
| 6987 | DAEWOONG CO LTD | 0.001% | 97.717% |
| 6988 | HARMONIC INC | 0.001% | 97.719% |
| 6989 | ALTRI SGPS S.A. | 0.001% | 97.720% |
| 6990 | STANDARD LIFE I | 0.001% | 97.721% |
| 6991 | MOTHERSON SUMI | 0.001% | 97.722% |
| 6992 | ISEKI & CO | 0.001% | 97.724% |
| 6993 | Goldcrest Co., | 0.001% | 97.725% |
| 6994 | LAI SUN DEVELOP | 0.001% | 97.726% |
| 6995 | CREDITO REAL SA | 0.001% | 97.727% |
| 6996 | LOOKERS PLC | 0.001% | 97.729% |
| 6997 | YUASA TRADING C | 0.001% | 97.730% |
| 6998 | AUSTRALIAN AGRI | 0.001% | 97.731% |
| 6999 | MITSUBOSHI BELT | 0.001% | 97.732% |
| 7000 | RORZE CORP | 0.001% | 97.734% |
| 7001 | TELEFONICA BRASIL ADR ADR | 0.001% | 97.735% |
| 7002 | FILINVEST LAND | 0.001% | 97.736% |
| 7003 | YIEH PHUI ENTS | 0.001% | 97.737% |
| 7004 | CONTINENTAL HLD | 0.001% | 97.739% |
| 7005 | POLYTEC HOLDING | 0.001% | 97.740% |
| 7006 | SIIC ENVIRONMEN | 0.001% | 97.741% |
| 7007 | ZUG ESTATES HLD | 0.001% | 97.742% |
| 7008 | LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001 | 0.001% | 97.744% |
| 7009 | VALID SOLUCOES | 0.001% | 97.745% |
| 7010 | ARITZIA INC | 0.001% | 97.746% |
| 7011 | VASCO DATA SECURITY INTL COMMON STOCK USD.001 | 0.001% | 97.747% |
| 7012 | GUANGSHEN RAILW | 0.001% | 97.749% |
| 7013 | MEDCO ENERGI IN | 0.001% | 97.750% |
| 7014 | MEARS GROUP PLC | 0.001% | 97.751% |
| 7015 | TOKAI RUBBER IN | 0.001% | 97.752% |
| 7016 | YAMABIKO CORP | 0.001% | 97.754% |
| 7017 | MCCARTHY & STON | 0.001% | 97.755% |
| 7018 | BRUNEL INTL | 0.001% | 97.756% |
| 7019 | UNITED STATES LIME + MINERAL COMMON STOCK USD.1 | 0.001% | 97.757% |
| 7020 | DIP CORPORATION | 0.001% | 97.759% |
| 7021 | AKASTOR ASA | 0.001% | 97.760% |
| 7022 | NUTRISYSTEM INC COMMON STOCK USD.001 | 0.001% | 97.761% |
| 7023 | DISCO CORPORATI | 0.001% | 97.762% |
| 7024 | AUSNUTRIA DAIRY | 0.001% | 97.764% |
| 7025 | WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01 | 0.001% | 97.765% |
| 7026 | INDIAN BANK | 0.001% | 97.766% |
| 7027 | PRECIOUS SHIPPI | 0.001% | 97.767% |
| 7028 | BW LPG LTD | 0.001% | 97.769% |
| 7029 | NORDIC SEMICOND | 0.001% | 97.770% |
| 7030 | BANK OF CHONGQI | 0.001% | 97.771% |
| 7031 | MERMAID MARINE | 0.001% | 97.772% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7032 | SOITEC | 0.001% | 97.774% |
| 7033 | AMTRAN TECHNOLO | 0.001% | 97.775% |
| 7034 | MIRAMAR HTEL & | 0.001% | 97.776% |
| 7035 | MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001 | 0.001% | 97.777% |
| 7036 | BES ENGINEERING | 0.001% | 97.779% |
| 7037 | HOCHDORF HOLDIN | 0.001% | 97.780% |
| 7038 | EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01 | 0.001% | 97.781% |
| 7039 | HO BEE INVESTME | 0.001% | 97.782% |
| 7040 | TOYO CONSTRUCTI | 0.001% | 97.784% |
| 7041 | KOREA GAS CORP | 0.001% | 97.785% |
| 7042 | BIESSE | 0.001% | 97.786% |
| 7043 | ELBIT SYSTEMS L | 0.001% | 97.787% |
| 7044 | CHENIERE ENERGY PART LP HOLD COMMON STOCK | 0.001% | 97.788% |
| 7045 | TPI POLENE PCL | 0.001% | 97.790% |
| 7046 | WELCIA HOLDINGS | 0.001% | 97.791% |
| 7047 | EIS ECZACIBASI | 0.001% | 97.792% |
| 7048 | BK OF SAGA | 0.001% | 97.793% |
| 7049 | CHAOWEI POWER H | 0.001% | 97.795% |
| 7050 | ICHIYOSHI SECS | 0.001% | 97.796% |
| 7051 | TRUE NORTH COMM | 0.001% | 97.797% |
| 7052 | CATO CORP CLASS A COMMON STOCK USD.033 | 0.001% | 97.798% |
| 7053 | TURKIYE SINAI K | 0.001% | 97.799% |
| 7054 | Q TECHNOLOGY GR | 0.001% | 97.801% |
| 7055 | YOUNGWON CORP | 0.001% | 97.802% |
| 7056 | KVAERNER ASA | 0.001% | 97.803% |
| 7057 | CALIX INC COMMON STOCK | 0.001% | 97.804% |
| 7058 | TAEKWANG IND CO | 0.001% | 97.806% |
| 7059 | FUSO CHEMICAL C | 0.001% | 97.807% |
| 7060 | CONCORD NEW ENE | 0.001% | 97.808% |
| 7061 | ASAHI HOLDINGS | 0.001% | 97.809% |
| 7062 | HAP SENG CONSOL | 0.001% | 97.811% |
| 7063 | HUNTER DOUGLAS | 0.001% | 97.812% |
| 7064 | MCMILLAN SHAKES | 0.001% | 97.813% |
| 7065 | VECTURA GROUP | 0.001% | 97.814% |
| 7066 | ICHOR HOLDINGS | 0.001% | 97.815% |
| 7067 | SOLOR A/S | 0.001% | 97.817% |
| 7068 | FRP HOLDINGS INC COMMON STOCK USD.1 | 0.001% | 97.818% |
| 7069 | BANKINTER SA | 0.001% | 97.819% |
| 7070 | STATE STREET CORP SR UNSECURED 08/20 2.55 | 0.001% | 97.820% |
| 7071 | WCT HOLDINGS BH | 0.001% | 97.822% |
| 7072 | COSTAMARE INC | 0.001% | 97.823% |
| 7073 | GREATEK ELECTRO | 0.001% | 97.824% |
| 7074 | QUINSTREET INC COMMON STOCK USD.001 | 0.001% | 97.825% |
| 7075 | SEAH STEEL | 0.001% | 97.826% |
| 7076 | ASKUL | 0.001% | 97.828% |
| 7077 | GLOBAL POWER SY | 0.001% | 97.829% |
| 7078 | GL EVENTS | 0.001% | 97.830% |
| 7079 | CEMEX LATAM HLD | 0.001% | 97.831% |
| 7080 | YUMESHIN HOLDIN | 0.001% | 97.833% |
| 7081 | HYUNDAI DS,OLD | 0.001% | 97.834% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7082 | ACCESS CO LTD | 0.001% | 97.835% |
| 7083 | KT SKYLIFE CO L | 0.001% | 97.836% |
| 7084 | SURGERY PARTNERS INC COMMON STOCK USD.01 | 0.001% | 97.837% |
| 7085 | HEARTLAND NEW Z | 0.001% | 97.839% |
| 7086 | KURABO INDUSTRI | 0.001% | 97.840% |
| 7087 | DAITO PHARM | 0.001% | 97.841% |
| 7088 | PDL BIOPHARMA INC COMMON STOCK USD.01 | 0.001% | 97.842% |
| 7089 | G.U.D. HOLDINGS | 0.001% | 97.843% |
| 7090 | AEROSPACE INDUS | 0.001% | 97.845% |
| 7091 | SUPERIOR UNIFORM GROUP INC COMMON STOCK | 0.001% | 97.846% |
| 7092 | FORD OTOSAN | 0.001% | 97.847% |
| 7093 | CHINA SUNTIEN G | 0.001% | 97.848% |
| 7094 | LEES PHARMACEUT | 0.001% | 97.850% |
| 7095 | SHANDONG CHENMI | 0.001% | 97.851% |
| 7096 | NIPPON YUSOKI C | 0.001% | 97.852% |
| 7097 | H&R GMBH & CO K | 0.001% | 97.853% |
| 7098 | DIGI INTL INC | 0.001% | 97.854% |
| 7099 | PHOENIX HLDGS L | 0.001% | 97.856% |
| 7100 | SUMIDA ELECTRIC | 0.001% | 97.857% |
| 7101 | MGI COUTIER | 0.001% | 97.858% |
| 7102 | ATUL LTD | 0.001% | 97.859% |
| 7103 | SCANDINAVIAN TO | 0.001% | 97.860% |
| 7104 | SANY HEAVY EQUI | 0.001% | 97.862% |
| 7105 | FUJIBO HOLDINGS | 0.001% | 97.863% |
| 7106 | BK MANDIRI | 0.001% | 97.864% |
| 7107 | POWELL INDUSTRIES INC COMMON STOCK USD.01 | 0.001% | 97.865% |
| 7108 | METALLURGICAL C | 0.001% | 97.867% |
| 7109 | KUMHO TIRE CO | 0.001% | 97.868% |
| 7110 | TIAN GE INTERAC | 0.001% | 97.869% |
| 7111 | HOKUTO CORP | 0.001% | 97.870% |
| 7112 | SWECO AB | 0.001% | 97.871% |
| 7113 | CADILA HEALTHCA | 0.001% | 97.873% |
| 7114 | NIPPON THOMPSON | 0.001% | 97.874% |
| 7115 | COLBUN S.A. | 0.001% | 97.875% |
| 7116 | DMC GLOBAL INC COMMON STOCK USD.05 | 0.001% | 97.876% |
| 7117 | AEKYUNG PETROCH | 0.001% | 97.877% |
| 7118 | SIA REIT INC | 0.001% | 97.879% |
| 7119 | PCHOME ONLINE I | 0.001% | 97.880% |
| 7120 | SUNSHINE 10 | 0.001% | 97.881% |
| 7121 | SIGDO KOPPERS S | 0.001% | 97.882% |
| 7122 | MPACT LIMITED | 0.001% | 97.883% |
| 7123 | MEKONOMEN AB | 0.001% | 97.884% |
| 7124 | XING AG | 0.001% | 97.886% |
| 7125 | FIAT CHRYSLER A | 0.001% | 97.887% |
| 7126 | SYNERGIE | 0.001% | 97.888% |
| 7127 | GLADSTONE COMME | 0.001% | 97.889% |
| 7128 | TIME DOTCOM BHD | 0.001% | 97.890% |
| 7129 | MOTECH INDUSTRI | 0.001% | 97.892% |
| 7130 | DEXCOM INC COMMON STOCK USD.001 | 0.001% | 97.893% |
| 7131 | THAI VEGETABLE | 0.001% | 97.894% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7132 | SAKATA INX CORP | 0.001% | 97.895% |
| 7133 | TA YA ELEC WIR& | 0.001% | 97.896% |
| 7134 | DASSAULT SYSTEM | 0.001% | 97.898% |
| 7135 | CTI ENGINEERING | 0.001% | 97.899% |
| 7136 | DEBENHAMS | 0.001% | 97.900% |
| 7137 | TOM TAILOR HOLD | 0.001% | 97.901% |
| 7138 | AMSTERDAM COMMO | 0.001% | 97.902% |
| 7139 | SMI HOLDINGS GR | 0.001% | 97.904% |
| 7140 | COMPAGNIE DES A | 0.001% | 97.905% |
| 7141 | MODEC INC | 0.001% | 97.906% |
| 7142 | PROOFPOINT INC COMMON STOCK USD.0001 | 0.001% | 97.907% |
| 7143 | ORDINA NV | 0.001% | 97.908% |
| 7144 | TOWNGAS CHINA C | 0.001% | 97.910% |
| 7145 | COCA-COLA FEMSA | 0.001% | 97.911% |
| 7146 | KINIK CO | 0.001% | 97.912% |
| 7147 | SAKAI CHEMICAL | 0.001% | 97.913% |
| 7148 | MITSUBISHI STEE | 0.001% | 97.914% |
| 7149 | KUSURI NO AOKI | 0.001% | 97.915% |
| 7150 | GREAT EASTERN H | 0.001% | 97.917% |
| 7151 | HUNG POO CONSTR | 0.001% | 97.918% |
| 7152 | AXT INC COMMON STOCK USD.001 | 0.001% | 97.919% |
| 7153 | ALONY HETZ | 0.001% | 97.920% |
| 7154 | I.T LIMITED | 0.001% | 97.921% |
| 7155 | AUSTAL LTD | 0.001% | 97.923% |
| 7156 | ACOM CO | 0.001% | 97.924% |
| 7157 | NICHII GAKKAN C | 0.001% | 97.925% |
| 7158 | TIANJIN PORT DE | 0.001% | 97.926% |
| 7159 | POLYPLEX THAILA | 0.001% | 97.927% |
| 7160 | DALRADIAN RESOU | 0.001% | 97.928% |
| 7161 | KIKKOMAN CORP | 0.001% | 97.930% |
| 7162 | KH NEOCHEM CO L | 0.001% | 97.931% |
| 7163 | JAPAN MEDICAL D | 0.001% | 97.932% |
| 7164 | SCATEC SOLAR AS | 0.001% | 97.933% |
| 7165 | PUNJAB NATIONAL | 0.001% | 97.934% |
| 7166 | CERVECERIAS UNI | 0.001% | 97.936% |
| 7167 | MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01 | 0.001% | 97.937% |
| 7168 | BURSON GROUP LT | 0.001% | 97.938% |
| 7169 | BROOKFIELD REAL | 0.001% | 97.939% |
| 7170 | GEOX S.P.A. | 0.001% | 97.940% |
| 7171 | ALUMINUM CORP OF CHINA ADR ADR | 0.001% | 97.941% |
| 7172 | JUSTSYSTEM | 0.001% | 97.943% |
| 7173 | UOA DEVELOPMENT | 0.001% | 97.944% |
| 7174 | GINTECH ENERGY | 0.001% | 97.945% |
| 7175 | ELECTRA | 0.001% | 97.946% |
| 7176 | VZ HOLDING AG | 0.001% | 97.947% |
| 7177 | ENZO BIOCHEM INC COMMON STOCK USD.01 | 0.001% | 97.948% |
| 7178 | SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01 | 0.001% | 97.950% |
| 7179 | GOLDSUN DEV/CON | 0.001% | 97.951% |
| 7180 | GERDAU SA | 0.001% | 97.952% |
| 7181 | TT ELECTRONICS | 0.001% | 97.953% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7182 | HYUNDAI MERCH M | 0.001% | 97.954% |
| 7183 | DORIAN LPG LTD | 0.001% | 97.956% |
| 7184 | CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01 | 0.001% | 97.957% |
| 7185 | VITAL KSK HOLDI | 0.001% | 97.958% |
| 7186 | NETIA SA | 0.001% | 97.959% |
| 7187 | IRON BRIDGE RES | 0.001% | 97.960% |
| 7188 | KYOKUTO BOEKI K | 0.001% | 97.961% |
| 7189 | PP LONDON SUMAT | 0.001% | 97.963% |
| 7190 | AISAN INDUSTRY | 0.001% | 97.964% |
| 7191 | UNITECH PRINTED | 0.001% | 97.965% |
| 7192 | COLTENE HOLDI | 0.001% | 97.966% |
| 7193 | BBX CAPITAL CORP COMMON STOCK USD.01 | 0.001% | 97.967% |
| 7194 | SANTOS BRASIL P | 0.001% | 97.968% |
| 7195 | NIHON NOHYAKU | 0.001% | 97.970% |
| 7196 | SHINDENGEN ELEC | 0.001% | 97.971% |
| 7197 | DOOSAN ENGINE C | 0.001% | 97.972% |
| 7198 | FRANK'S INTERNA | 0.001% | 97.973% |
| 7199 | UEM SUNRISE BHD | 0.001% | 97.974% |
| 7200 | CHINA SHENGMU O | 0.001% | 97.975% |
| 7201 | RYOSHOKU LTD | 0.001% | 97.977% |
| 7202 | UNILEVER INDONE | 0.001% | 97.978% |
| 7203 | BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01 | 0.001% | 97.979% |
| 7204 | GREENHILL + CO INC COMMON STOCK USD.01 | 0.001% | 97.980% |
| 7205 | KURA CORPORATIO | 0.001% | 97.981% |
| 7206 | LIFE CORPORATIO | 0.001% | 97.982% |
| 7207 | HI-P INTERNATIO | 0.001% | 97.983% |
| 7208 | KOWLOON DEVMT | 0.001% | 97.985% |
| 7209 | CMIC HOLDINGS C | 0.001% | 97.986% |
| 7210 | HYUNDAI HOME SH | 0.001% | 97.987% |
| 7211 | TAKASAGO INTL C | 0.001% | 97.988% |
| 7212 | TORIDOLL CORPOR | 0.001% | 97.989% |
| 7213 | MALAYSIA BUILD | 0.001% | 97.990% |
| 7214 | MAX CO | 0.001% | 97.992% |
| 7215 | FUJI CO(TOKYO) | 0.001% | 97.993% |
| 7216 | CNB FINANCIAL CORP/PA COMMON STOCK | 0.001% | 97.994% |
| 7217 | CENTURIA INDUST | 0.001% | 97.995% |
| 7218 | NETUREN CO | 0.001% | 97.996% |
| 7219 | NEOWIZ GAMES CO | 0.001% | 97.997% |
| 7220 | SUMITOMO SEIKA | 0.001% | 97.998% |
| 7221 | SUN HUNG KAI CO | 0.001% | 98.000% |
| 7222 | GUANGZHOU PHARM | 0.001% | 98.001% |
| 7223 | DELEK GROUP | 0.001% | 98.002% |
| 7224 | GOODBABY INTERN | 0.001% | 98.003% |
| 7225 | CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0 | 0.001% | 98.004% |
| 7226 | GREEN BRICK PARTNERS INC COMMON STOCK USD.01 | 0.001% | 98.005% |
| 7227 | LIEN HWA INDL | 0.001% | 98.007% |
| 7228 | LEXTAR ELECTRON | 0.001% | 98.008% |
| 7229 | TECNICAS REUNID | 0.001% | 98.009% |
| 7230 | DEA CAPITAL SPA | 0.001% | 98.010% |
| 7231 | GCL NEW ENERGY | 0.001% | 98.011% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7232 | RADICO KHAITAN | 0.001% | 98.012% |
| 7233 | SENTUL CITY TBK | 0.001% | 98.013% |
| 7234 | WAYFAIR INC CLASS A COMMON STOCK USD.001 | 0.001% | 98.015% |
| 7235 | SHINNIHON CORP | 0.001% | 98.016% |
| 7236 | DIGNITY PLC | 0.001% | 98.017% |
| 7237 | mitsui soko co | 0.001% | 98.018% |
| 7238 | DATANG INTL POW | 0.001% | 98.019% |
| 7239 | DYNAPACK INTL T | 0.001% | 98.020% |
| 7240 | METRO HOLDINGS | 0.001% | 98.021% |
| 7241 | CANON ELECTRONI | 0.001% | 98.023% |
| 7242 | DONGFANG ELECT | 0.001% | 98.024% |
| 7243 | FRANKLIN COVEY CO COMMON STOCK USD.05 | 0.001% | 98.025% |
| 7244 | BEST WORLD | 0.001% | 98.026% |
| 7245 | CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001 | 0.001% | 98.027% |
| 7246 | AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0 | 0.001% | 98.028% |
| 7247 | CAMBIAN GROUP P | 0.001% | 98.029% |
| 7248 | TAIWAN SECOM | 0.001% | 98.031% |
| 7249 | SEASPAN CORP | 0.001% | 98.032% |
| 7250 | NESTLE MALAY BH | 0.001% | 98.033% |
| 7251 | MURRAY & ROBERT | 0.001% | 98.034% |
| 7252 | HANSOL PAPER CO | 0.001% | 98.035% |
| 7253 | CONNECTICUT WATER SVC INC COMMON STOCK | 0.001% | 98.036% |
| 7254 | KARUR VYSYA BAN | 0.001% | 98.037% |
| 7255 | KOREA KOLMAR CO | 0.001% | 98.039% |
| 7256 | TOMSON GROUP | 0.001% | 98.040% |
| 7257 | ODFJELL DRILLIN | 0.001% | 98.041% |
| 7258 | SANSIRI PUBLIC | 0.001% | 98.042% |
| 7259 | ERICSSON (LM) TEL SP ADR ADR | 0.001% | 98.043% |
| 7260 | NITTA CORP | 0.001% | 98.044% |
| 7261 | GRUPO CEMENTOS | 0.001% | 98.045% |
| 7262 | SRI TRANG AGRO | 0.001% | 98.046% |
| 7263 | GUOCOLAND LTD | 0.001% | 98.048% |
| 7264 | SEA HOLDINGS LT | 0.001% | 98.049% |
| 7265 | MONETA MONEY BA | 0.001% | 98.050% |
| 7266 | DAIWA INDUSTRIE | 0.001% | 98.051% |
| 7267 | SANDEN CORP | 0.001% | 98.052% |
| 7268 | YURTEC CORPORAT | 0.001% | 98.053% |
| 7269 | IMMOBILIARE GRA | 0.001% | 98.054% |
| 7270 | MOUNT GIBSON IR | 0.001% | 98.056% |
| 7271 | AJANTA PHARMA | 0.001% | 98.057% |
| 7272 | BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01 | 0.001% | 98.058% |
| 7273 | PROSPERITY REIT | 0.001% | 98.059% |
| 7274 | CARLSBERG BREWE | 0.001% | 98.060% |
| 7275 | NVE CORP | 0.001% | 98.061% |
| 7276 | NEPI ROCKCASTLE | 0.001% | 98.062% |
| 7277 | UMW OIL & GAS C | 0.001% | 98.063% |
| 7278 | SAGA PLC | 0.001% | 98.065% |
| 7279 | MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01 | 0.001% | 98.066% |
| 7280 | TSUGAMI CORP | 0.001% | 98.067% |
| 7281 | ATEAM INC | 0.001% | 98.068% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7282 | EMERALD EXPOSIT | 0.001% | 98.069% |
| 7283 | PETROPAVLOVSK | 0.001% | 98.070% |
| 7284 | GLOBAL BRANDS G | 0.001% | 98.071% |
| 7285 | CSI PROPERTIES | 0.001% | 98.072% |
| 7286 | SUESS MICRO TEC | 0.001% | 98.074% |
| 7287 | HANDSOME CORP | 0.001% | 98.075% |
| 7288 | BTB REAL ESTATE | 0.001% | 98.076% |
| 7289 | TOURISM HOLDING | 0.001% | 98.077% |
| 7290 | DAE DUCK ELECTR | 0.001% | 98.078% |
| 7291 | CHINA AIRCRAFT | 0.001% | 98.079% |
| 7292 | JINDAL SAW LTD | 0.001% | 98.080% |
| 7293 | TECHNOLOGY ONE | 0.001% | 98.081% |
| 7294 | UNITED INTL ENT | 0.001% | 98.083% |
| 7295 | STARHUB LIMITED | 0.001% | 98.084% |
| 7296 | ROBINSONS RETAI | 0.001% | 98.085% |
| 7297 | KUDELSKI S.A. | 0.001% | 98.086% |
| 7298 | NATIONAL GRID P | 0.001% | 98.087% |
| 7299 | PROCTOR&GAMBLE | 0.001% | 98.088% |
| 7300 | YAKUODO CO LTD | 0.001% | 98.089% |
| 7301 | TICON INDUSTRIA | 0.001% | 98.090% |
| 7302 | EIGHTEENTH BANK | 0.001% | 98.091% |
| 7303 | OITA BANK | 0.001% | 98.093% |
| 7304 | SHIKUN & BINUI | 0.001% | 98.094% |
| 7305 | TOSHIBA MACHINE | 0.001% | 98.095% |
| 7306 | SPH REIT | 0.001% | 98.096% |
| 7307 | INOVALON HOLDINGS INC A COMMON STOCK USD.000005 | 0.001% | 98.097% |
| 7308 | EVEN CONSTRUCTO | 0.001% | 98.098% |
| 7309 | SMART + FINAL STORES INC COMMON STOCK USD.001 | 0.001% | 98.099% |
| 7310 | HAKDEX AB | 0.001% | 98.100% |
| 7311 | CORPORATE TRAVE | 0.001% | 98.101% |
| 7312 | YOMIURI LAND CO | 0.001% | 98.103% |
| 7313 | MEDIDATA SOLUTIONS INC COMMON STOCK USD.01 | 0.001% | 98.104% |
| 7314 | STERLING CONSTRUCTION CO COMMON STOCK USD.01 | 0.001% | 98.105% |
| 7315 | M&A CAPITAL PAR | 0.001% | 98.106% |
| 7316 | MAGNITOGORS SPON GDR REGS DEPOSITORY RECEIPT | 0.001% | 98.107% |
| 7317 | CTCI CORP | 0.001% | 98.108% |
| 7318 | HIRATA TECHNICA | 0.001% | 98.109% |
| 7319 | YASUNAGA CORP | 0.001% | 98.110% |
| 7320 | PHIBRO ANIMAL H | 0.001% | 98.111% |
| 7321 | TMAC RESOURCES | 0.001% | 98.113% |
| 7322 | FORMULA SYST(19 | 0.001% | 98.114% |
| 7323 | ENAV SPA | 0.001% | 98.115% |
| 7324 | CARMILA SA | 0.001% | 98.116% |
| 7325 | SUNDARAM FINANC | 0.001% | 98.117% |
| 7326 | BRUNELLO CUCINE | 0.001% | 98.118% |
| 7327 | AP THAILAND PCL | 0.001% | 98.119% |
| 7328 | DIC ASSET AG | 0.001% | 98.120% |
| 7329 | SINARMAS LAND | 0.001% | 98.121% |
| 7330 | BROWN (N) GROUP | 0.001% | 98.122% |
| 7331 | CHONG HONG CONS | 0.001% | 98.124% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7332 | NAMCHOW CHEMICA | 0.001% | 98.125% |
| 7333 | CHAUN-CHOUNG TE | 0.001% | 98.126% |
| 7334 | CLARION CO | 0.001% | 98.127% |
| 7335 | MONTEA SCA | 0.001% | 98.128% |
| 7336 | DAI NIPPON TORY | 0.001% | 98.129% |
| 7337 | CAPITAL® PRO | 0.001% | 98.130% |
| 7338 | NIPPON CHEM IND | 0.001% | 98.131% |
| 7339 | MILBON CO | 0.001% | 98.132% |
| 7340 | FOSSIL GROUP INC COMMON STOCK USD.01 | 0.001% | 98.133% |
| 7341 | JSP CORP | 0.001% | 98.135% |
| 7342 | OVERSTOCK.COM INC COMMON STOCK USD.0001 | 0.001% | 98.136% |
| 7343 | BANCO DAVIVIEND | 0.001% | 98.137% |
| 7344 | BORUSSIA DORTMU | 0.001% | 98.138% |
| 7345 | INDOCEMENT TUNG | 0.001% | 98.139% |
| 7346 | NIPPON KINZOKU | 0.001% | 98.140% |
| 7347 | ADVANCED WIRELE | 0.001% | 98.141% |
| 7348 | KYOEI STEEL LTD | 0.001% | 98.142% |
| 7349 | KATAKURA INDS | 0.001% | 98.143% |
| 7350 | CHINA STEEL CHE | 0.001% | 98.144% |
| 7351 | SAMTY CO.LTD. | 0.001% | 98.145% |
| 7352 | TELESITES SAB D | 0.001% | 98.147% |
| 7353 | YAKULT HONSHA C | 0.001% | 98.148% |
| 7354 | CHINA OVERSEAS | 0.001% | 98.149% |
| 7355 | TSUBAKI NAKASHI | 0.001% | 98.150% |
| 7356 | CALBEE INC | 0.001% | 98.151% |
| 7357 | LOTES CO LTD | 0.001% | 98.152% |
| 7358 | VAISALA | 0.001% | 98.153% |
| 7359 | AGUAS ANDINAS S | 0.001% | 98.154% |
| 7360 | PRESIDENT SECS | 0.001% | 98.155% |
| 7361 | NISHIMATSUYA CH | 0.001% | 98.156% |
| 7362 | ORACLE CORP JAP | 0.001% | 98.157% |
| 7363 | TRANS COSMOS | 0.001% | 98.159% |
| 7364 | CIA DE DIST INT | 0.001% | 98.160% |
| 7365 | LINX SA | 0.001% | 98.161% |
| 7366 | WESTERN ENERGY | 0.001% | 98.162% |
| 7367 | MAYNE PHARMA GR | 0.001% | 98.163% |
| 7368 | FRONTLINE LTD/B | 0.001% | 98.164% |
| 7369 | TOKYO BROADCAST | 0.001% | 98.165% |
| 7370 | DENYO CO | 0.001% | 98.166% |
| 7371 | COSAN LOGISTICA | 0.001% | 98.167% |
| 7372 | VERA BRADLEY INC COMMON STOCK | 0.001% | 98.168% |
| 7373 | COMMUNISIS PLC | 0.001% | 98.169% |
| 7374 | BANK JABAR BANT | 0.001% | 98.170% |
| 7375 | HIBIYA ENGINEER | 0.001% | 98.172% |
| 7376 | NORDEX AG | 0.001% | 98.173% |
| 7377 | CEDAR WOODS PRO | 0.001% | 98.174% |
| 7378 | CMC MAGNETICS C | 0.001% | 98.175% |
| 7379 | LOTTE CONFECT | 0.001% | 98.176% |
| 7380 | GREAT LAKES DRE | 0.001% | 98.177% |
| 7381 | TYC BROTHER IND | 0.001% | 98.178% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7382 | RH COMMON STOCK USD.0001 | 0.001% | 98.179% |
| 7383 | ESSENTIAL ENERG | 0.001% | 98.180% |
| 7384 | CRAFT BREWERS A | 0.001% | 98.181% |
| 7385 | U-MING MARINE | 0.001% | 98.182% |
| 7386 | ADANI TRANSMISS | 0.001% | 98.183% |
| 7387 | LPP SA | 0.001% | 98.184% |
| 7388 | PARCO CO | 0.001% | 98.186% |
| 7389 | RETELIT SPA | 0.001% | 98.187% |
| 7390 | F&A AQUA HOLDIN | 0.001% | 98.188% |
| 7391 | MEGACHIPS CORP | 0.001% | 98.189% |
| 7392 | METRO PACIFIC I | 0.001% | 98.190% |
| 7393 | ADVAN CO LTD | 0.001% | 98.191% |
| 7394 | QUALITY HOUSES | 0.001% | 98.192% |
| 7395 | NICE INFORMATIO | 0.001% | 98.193% |
| 7396 | MITAC HOLDINGS | 0.001% | 98.194% |
| 7397 | SPOK HOLDINGS INC COMMON STOCK USD.0001 | 0.001% | 98.195% |
| 7398 | MIKUNI CORP | 0.001% | 98.196% |
| 7399 | CAMBRIDGE INDUS | 0.001% | 98.197% |
| 7400 | SK-ELECTRONICS | 0.001% | 98.198% |
| 7401 | KAGA ELECTRONIC | 0.001% | 98.199% |
| 7402 | HOTELES CITY EX | 0.001% | 98.201% |
| 7403 | GENESIS ENERGY | 0.001% | 98.202% |
| 7404 | REGAL HOTELS IN | 0.001% | 98.203% |
| 7405 | CONA RESOURCES | 0.001% | 98.204% |
| 7406 | KALBE FARMA | 0.001% | 98.205% |
| 7407 | GLU MOBILE INC COMMON STOCK USD.0001 | 0.001% | 98.206% |
| 7408 | ALPHA & OMEGA S | 0.001% | 98.207% |
| 7409 | CARNIVAL GROUP | 0.001% | 98.208% |
| 7410 | SDI CORP | 0.001% | 98.209% |
| 7411 | HILL INTERNATIONAL INC COMMON STOCK USD.0001 | 0.001% | 98.210% |
| 7412 | FINOLEX CABLES | 0.001% | 98.211% |
| 7413 | DEVELOPMENT SEC | 0.001% | 98.212% |
| 7414 | AGL ENERGY LTD | 0.001% | 98.213% |
| 7415 | CGN MEIYA POWER | 0.001% | 98.214% |
| 7416 | EIZO NANA O CORP | 0.001% | 98.215% |
| 7417 | TECHNOPRO HLDGS | 0.001% | 98.216% |
| 7418 | LAYNE CHRISTENS | 0.001% | 98.217% |
| 7419 | STAR MICRONICS | 0.001% | 98.219% |
| 7420 | SIPEF(PLANT FIN | 0.001% | 98.220% |
| 7421 | ALPIQ HOLDING A | 0.001% | 98.221% |
| 7422 | OKAMURA CORP | 0.001% | 98.222% |
| 7423 | XIABUXIABU CATE | 0.001% | 98.223% |
| 7424 | ORION CORP | 0.001% | 98.224% |
| 7425 | GPO DE INVERSIO | 0.001% | 98.225% |
| 7426 | ACTRON TECHNOLO | 0.001% | 98.226% |
| 7427 | PROMOTORA DE IN | 0.001% | 98.227% |
| 7428 | COSMO LADY CHIN | 0.001% | 98.228% |
| 7429 | FUJI CORP LTD/O | 0.001% | 98.229% |
| 7430 | KYUNG DONG | 0.001% | 98.230% |
| 7431 | SUPERIOR INDUSTRIES INTL COMMON STOCK | 0.001% | 98.231% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7432 | ECOBALT SOLUTIO | 0.001% | 98.232% |
| 7433 | FIRST MINING GO | 0.001% | 98.233% |
| 7434 | XEROX CORPORATION SR UNSECURED 03/22 4.07 | 0.001% | 98.234% |
| 7435 | DUNI AB | 0.001% | 98.235% |
| 7436 | STARZEN CO LTD | 0.001% | 98.236% |
| 7437 | ADVANCED DISPOSAL SERVICES I COMMON STOCK USD.01 | 0.001% | 98.237% |
| 7438 | ALUPAR INVEST S | 0.001% | 98.238% |
| 7439 | HORNBACH BAUMAR | 0.001% | 98.239% |
| 7440 | BRITISH AMERICA | 0.001% | 98.241% |
| 7441 | PANDA GREEN ENE | 0.001% | 98.242% |
| 7442 | BANK OF MARIN BANCORP/CA COMMON STOCK | 0.001% | 98.243% |
| 7443 | ACTER CO LTD | 0.001% | 98.244% |
| 7444 | NAMYANG DAIRY P | 0.001% | 98.245% |
| 7445 | SEIKITOKYU KOGY | 0.001% | 98.246% |
| 7446 | BAR HARBOR BANKSHARES COMMON STOCK USD2.0 | 0.001% | 98.247% |
| 7447 | YAMAZEN CORPORA | 0.001% | 98.248% |
| 7448 | SMA SOLAR TECHN | 0.001% | 98.249% |
| 7449 | DAEHAN FLOUR MI | 0.001% | 98.250% |
| 7450 | AMBARELLA INC | 0.001% | 98.251% |
| 7451 | WINMARK CORP COMMON STOCK | 0.001% | 98.252% |
| 7452 | INFRASTRUTTURE | 0.001% | 98.253% |
| 7453 | KOBAYASHI PHARM | 0.001% | 98.254% |
| 7454 | ROKKO BUTTER CO | 0.001% | 98.255% |
| 7455 | ADHI KARYA PERS | 0.001% | 98.256% |
| 7456 | UNIVERSAL CEMEN | 0.001% | 98.257% |
| 7457 | YOUNG POONG COR | 0.001% | 98.258% |
| 7458 | HI SUN TECH CHI | 0.001% | 98.259% |
| 7459 | MK ELECTRON | 0.001% | 98.260% |
| 7460 | TOLI CORP | 0.001% | 98.261% |
| 7461 | ELECNOR SA | 0.001% | 98.262% |
| 7462 | RIDLEY CORP LTD | 0.001% | 98.263% |
| 7463 | RAFFLES MEDICAL | 0.001% | 98.264% |
| 7464 | CHINA OIL & GAS | 0.001% | 98.265% |
| 7465 | OOH!MEDIA LTD | 0.001% | 98.267% |
| 7466 | SYMPHONY HLDGS | 0.001% | 98.268% |
| 7467 | SEMIRARA MINING | 0.001% | 98.269% |
| 7468 | INTERNATIONAL M | 0.001% | 98.270% |
| 7469 | SANYANGIndustr | 0.001% | 98.271% |
| 7470 | TOHO TITANIUM C | 0.001% | 98.272% |
| 7471 | CHUGAI PHARM CO | 0.001% | 98.273% |
| 7472 | DAI-DAN CO | 0.001% | 98.274% |
| 7473 | CHINA SOUTHERN AIR SPONS ADR ADR | 0.001% | 98.275% |
| 7474 | CHINA SINGYES S | 0.001% | 98.276% |
| 7475 | BHARTI INFRATEL | 0.001% | 98.277% |
| 7476 | KASAI KOGYO CO | 0.001% | 98.278% |
| 7477 | CENTRAL CHINA R | 0.001% | 98.279% |
| 7478 | mitsui home co | 0.001% | 98.280% |
| 7479 | HANWHA NON-LIFE | 0.001% | 98.281% |
| 7480 | NEOGENOMICS INC COMMON STOCK USD.001 | 0.001% | 98.282% |
| 7481 | PIERRE & VACANC | 0.001% | 98.283% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7482 | DAIRY FARM INTL | 0.001% | 98.284% |
| 7483 | MANILA ELECTRIC | 0.001% | 98.285% |
| 7484 | GPO AEROPORTUAR | 0.001% | 98.286% |
| 7485 | CEDAR REALTY TRUST INC REIT USD.06 | 0.001% | 98.287% |
| 7486 | SUNGWOO HITECH | 0.001% | 98.288% |
| 7487 | TEAM INC | 0.001% | 98.289% |
| 7488 | TETRA TECHNOLOGIES INC COMMON STOCK USD.01 | 0.001% | 98.290% |
| 7489 | AKSA AKRILIK KI | 0.001% | 98.291% |
| 7490 | IMAGICA ROBOT H | 0.001% | 98.292% |
| 7491 | HISAKA WORKS LT | 0.001% | 98.293% |
| 7492 | CROSS-HARBOUR H | 0.001% | 98.294% |
| 7493 | PERSEUS MINING | 0.001% | 98.295% |
| 7494 | MCBRIDE PLC | 0.001% | 98.296% |
| 7495 | POLLARD BANKNOT | 0.001% | 98.297% |
| 7496 | BASSETT FURNITURE INDS COMMON STOCK USD5.0 | 0.001% | 98.298% |
| 7497 | XIAMEN INTL POR | 0.001% | 98.300% |
| 7498 | PICO HOLDINGS INC COMMON STOCK USD.001 | 0.001% | 98.301% |
| 7499 | SINON CORP | 0.001% | 98.302% |
| 7500 | E-COMMODITIES H | 0.001% | 98.303% |
| 7501 | SL CORP | 0.001% | 98.304% |
| 7502 | GULLIVER INTERN | 0.001% | 98.305% |
| 7503 | SILICONWARE PRE | 0.001% | 98.306% |
| 7504 | SPCG | 0.001% | 98.307% |
| 7505 | XINGDA INTERNAT | 0.001% | 98.308% |
| 7506 | COSTA GROUP HOL | 0.001% | 98.309% |
| 7507 | TENMA CORPORATI | 0.001% | 98.310% |
| 7508 | SUPERBLOCK PCL | 0.001% | 98.311% |
| 7509 | RELIANCE CAPITA | 0.001% | 98.312% |
| 7510 | PEGASUS SEWING | 0.001% | 98.313% |
| 7511 | DHT HOLDINGS IN | 0.001% | 98.314% |
| 7512 | WOCKHARDT LIMIT | 0.001% | 98.315% |
| 7513 | MAN SE | 0.001% | 98.316% |
| 7514 | FLEXSTEEL INDS COMMON STOCK USD1.0 | 0.001% | 98.317% |
| 7515 | SEAH BESTEEL CO | 0.001% | 98.318% |
| 7516 | CHLITINA HOLDIN | 0.001% | 98.319% |
| 7517 | TONGYANG LIFE I | 0.001% | 98.320% |
| 7518 | NITTETSU MINING | 0.001% | 98.321% |
| 7519 | ENVESTNET INC COMMON STOCK | 0.001% | 98.322% |
| 7520 | YOUNGTEK ELECTR | 0.001% | 98.323% |
| 7521 | CHIYODA INTEGRE | 0.001% | 98.324% |
| 7522 | UNITED SPIRITS | 0.001% | 98.325% |
| 7523 | FIRST CONNECTICUT BANCORP COMMON STOCK USD.01 | 0.001% | 98.326% |
| 7524 | AJ RENT CAR | 0.001% | 98.327% |
| 7525 | CNA GR PHAR | 0.001% | 98.328% |
| 7526 | WIJAYA KARYA | 0.001% | 98.329% |
| 7527 | TOKAI CORP/GIFU | 0.001% | 98.330% |
| 7528 | AFFICHAGE HOLDI | 0.001% | 98.331% |
| 7529 | SIMMTECH CO LTD | 0.001% | 98.332% |
| 7530 | SHOEI CO LTD | 0.001% | 98.333% |
| 7531 | B&B TOOLS AB | 0.001% | 98.334% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7532 | STAR ASIAN INVE | 0.001% | 98.335% |
| 7533 | HOMETRUST BANCSHARES INC COMMON STOCK | 0.001% | 98.336% |
| 7534 | FREIGHTWAYS LTD | 0.001% | 98.337% |
| 7535 | TIM PARTICIPACOES SA ADR ADR | 0.001% | 98.338% |
| 7536 | PULSE SEISMIC | 0.001% | 98.339% |
| 7537 | RYOYO ELECTRO C | 0.001% | 98.340% |
| 7538 | TRANCOM CO, LTD | 0.001% | 98.341% |
| 7539 | METAIR INVESTME | 0.001% | 98.342% |
| 7540 | MEDICLINIC INTE | 0.001% | 98.343% |
| 7541 | TOKYO ENERGY&SY | 0.001% | 98.344% |
| 7542 | BRF SA | 0.001% | 98.345% |
| 7543 | SAWIT SUMBERMAS | 0.001% | 98.346% |
| 7544 | TAIFLEX SCIENTI | 0.001% | 98.347% |
| 7545 | INGENIA COMMUNI | 0.001% | 98.348% |
| 7546 | PETRONAS GAS | 0.001% | 98.349% |
| 7547 | MULTIPLUS SA | 0.001% | 98.350% |
| 7548 | PHILIPPINE NATL | 0.001% | 98.351% |
| 7549 | TIPP24 SE | 0.001% | 98.352% |
| 7550 | HARTALEGA HOLDI | 0.001% | 98.353% |
| 7551 | WING ON CO INT | 0.001% | 98.354% |
| 7552 | INTOPS CO | 0.001% | 98.355% |
| 7553 | FORUS S.A. | 0.001% | 98.356% |
| 7554 | VAN LANSCHOT NV | 0.001% | 98.357% |
| 7555 | MUNKSJO OYJ | 0.001% | 98.358% |
| 7556 | MORGAN SINDALL | 0.001% | 98.359% |
| 7557 | OPAP SA | 0.001% | 98.360% |
| 7558 | FRENCKEN GROUP | 0.001% | 98.361% |
| 7559 | CARLIT HOLDINGS | 0.001% | 98.362% |
| 7560 | VALUETRONICS HL | 0.001% | 98.363% |
| 7561 | TEIKOKU SEN-I C | 0.001% | 98.364% |
| 7562 | OSJB HOLDINGS C | 0.001% | 98.365% |
| 7563 | DAISO CO | 0.001% | 98.366% |
| 7564 | ADLER REAL ESTA | 0.001% | 98.367% |
| 7565 | ELECOM CO LTD | 0.001% | 98.368% |
| 7566 | MASISA SA | 0.001% | 98.369% |
| 7567 | RHEON AUTO MACH | 0.001% | 98.370% |
| 7568 | HYUNDAI ROTEM C | 0.001% | 98.371% |
| 7569 | RIKEN VITAMIN C | 0.001% | 98.372% |
| 7570 | EQUITY BANCSHARES INC CL A COMMON STOCK USD.01 | 0.001% | 98.373% |
| 7571 | SHOUGANG CNCRD | 0.001% | 98.374% |
| 7572 | GOLD CIRCUIT EL | 0.001% | 98.375% |
| 7573 | EREX CO LTD | 0.001% | 98.376% |
| 7574 | ICOM INCORPORAT | 0.001% | 98.377% |
| 7575 | ENPLAS CORP | 0.001% | 98.378% |
| 7576 | JASA MARGA | 0.001% | 98.379% |
| 7577 | EMBRAER SA SPON ADR ADR | 0.001% | 98.380% |
| 7578 | AOI ELECTRONICS | 0.001% | 98.381% |
| 7579 | LOTTE NON-LIFE | 0.001% | 98.382% |
| 7580 | RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01 | 0.001% | 98.383% |
| 7581 | DONG-A SOCIO | 0.001% | 98.384% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7582 | SOLAR APPLIED M | 0.001% | 98.385% |
| 7583 | MELISRON LTD | 0.001% | 98.386% |
| 7584 | ABRAXAS PETROLEUM CORP COMMON STOCK USD.01 | 0.001% | 98.387% |
| 7585 | SWANCOR | 0.001% | 98.388% |
| 7586 | TAI CHEUNG HLDG | 0.001% | 98.389% |
| 7587 | LIMELIGHT NETW | 0.001% | 98.390% |
| 7588 | NICHIREKI CO LT | 0.001% | 98.391% |
| 7589 | NIPPON DENKO CO | 0.001% | 98.392% |
| 7590 | SHINKO PLANTECH | 0.001% | 98.393% |
| 7591 | WILH. WILHELMSE | 0.001% | 98.394% |
| 7592 | NAMURA SHIPBUIL | 0.001% | 98.395% |
| 7593 | SFA ENGINEERING | 0.001% | 98.396% |
| 7594 | GLOBAL MEDIACOM | 0.001% | 98.397% |
| 7595 | WELSPUN INDIA L | 0.001% | 98.398% |
| 7596 | CONTROL4 CORP COMMON STOCK USD.0001 | 0.001% | 98.399% |
| 7597 | SEKISUI JUSHI C | 0.001% | 98.400% |
| 7598 | KEPPEL INFRASTR | 0.001% | 98.401% |
| 7599 | ULTRA TECH CEMC | 0.001% | 98.402% |
| 7600 | RAYMOND LTD | 0.001% | 98.403% |
| 7601 | FALCK RENEWABLE | 0.001% | 98.404% |
| 7602 | REVLON INC CLASS A COMMON STOCK USD.01 | 0.001% | 98.405% |
| 7603 | FAR EAST HOSPIT | 0.001% | 98.406% |
| 7604 | KATHMANDU HOLDI | 0.001% | 98.407% |
| 7605 | KAMEI CORP | 0.001% | 98.408% |
| 7606 | MAIRE TECNIMONT | 0.001% | 98.409% |
| 7607 | KRBL LTD | 0.001% | 98.410% |
| 7608 | ELITEGROUP COMP | 0.001% | 98.411% |
| 7609 | ORIOLA-KD CORP | 0.001% | 98.412% |
| 7610 | FARGLORY LAND D | 0.001% | 98.412% |
| 7611 | LITE-ON SEMICON | 0.001% | 98.413% |
| 7612 | SCANDI STANDARD | 0.001% | 98.414% |
| 7613 | SANKYO TATEYAMA | 0.001% | 98.415% |
| 7614 | ASIA VITAL COMP | 0.001% | 98.416% |
| 7615 | ORANGE POLSKA | 0.001% | 98.417% |
| 7616 | SAMYANG CORP | 0.001% | 98.418% |
| 7617 | O-BANK CO LTD | 0.001% | 98.419% |
| 7618 | SOLIUM CAPITAL | 0.001% | 98.420% |
| 7619 | AMER SOFTWARE I | 0.001% | 98.421% |
| 7620 | METAWATER CO LT | 0.001% | 98.422% |
| 7621 | DEUTSCHE BANK M | 0.001% | 98.423% |
| 7622 | STEINHOFF INTER | 0.001% | 98.424% |
| 7623 | CONCENTRADORA | 0.001% | 98.425% |
| 7624 | SCANDIC HOTELS | 0.001% | 98.426% |
| 7625 | NIPPON ROAD CO | 0.001% | 98.427% |
| 7626 | EMPRESA NACIONAL | 0.001% | 98.428% |
| 7627 | FERROLIGAS FERB | 0.001% | 98.429% |
| 7628 | GET NICE HOLDIN | 0.001% | 98.430% |
| 7629 | DILIP BUILD | 0.001% | 98.431% |
| 7630 | SHW AG | 0.001% | 98.432% |
| 7631 | BELLEVUE GROUP | 0.001% | 98.433% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--------------------------------------|----------------|--------------|
| 7632 | HUADIAN POWER I | 0.001% | 98.434% |
| 7633 | STHREE | 0.001% | 98.435% |
| 7634 | SHINKO SHOJI CO | 0.001% | 98.436% |
| 7635 | OKURA INDUSTRIA | 0.001% | 98.437% |
| 7636 | FUNAI ELECTRIC | 0.001% | 98.438% |
| 7637 | GRUPO SECURITY | 0.001% | 98.439% |
| 7638 | TOBISHIMA CORP | 0.001% | 98.440% |
| 7639 | ECO WORLD DEVL | 0.001% | 98.441% |
| 7640 | INSULET CORP | 0.001% | 98.442% |
| 7641 | RANK GROUP PLC | 0.001% | 98.443% |
| 7642 | MITO SECURITIES | 0.001% | 98.444% |
| 7643 | DELTA DUNIA PET | 0.001% | 98.444% |
| 7644 | DARFON ELECTRON | 0.001% | 98.445% |
| 7645 | BATA INDIA LTD | 0.001% | 98.446% |
| 7646 | JAC RECRUITMENT | 0.001% | 98.447% |
| 7647 | BROADLEAF CO LT | 0.001% | 98.448% |
| 7648 | ALTEK CORP | 0.001% | 98.449% |
| 7649 | UNITIL CORP COMMON STOCK | 0.001% | 98.450% |
| 7650 | KARNATAKA BANK | 0.001% | 98.451% |
| 7651 | AXACTOR AB | 0.001% | 98.452% |
| 7652 | ORACLE FIN SERV | 0.001% | 98.453% |
| 7653 | MIDAS HLDGS | 0.001% | 98.454% |
| 7654 | MENORA MIVTACHI | 0.001% | 98.455% |
| 7655 | PANIN FINANCIAL | 0.001% | 98.456% |
| 7656 | LAND MARK OPTOE | 0.001% | 98.457% |
| 7657 | CCC SA | 0.001% | 98.458% |
| 7658 | MARUWA UNYU | 0.001% | 98.459% |
| 7659 | GMR INFRASTRUCT | 0.001% | 98.460% |
| 7660 | KONISHI CO LTD | 0.001% | 98.461% |
| 7661 | FUJI SOFT ABC | 0.001% | 98.462% |
| 7662 | SOCIEDAD MATRIZ | 0.001% | 98.463% |
| 7663 | MIDDLESEX WATER CO COMMON STOCK | 0.001% | 98.464% |
| 7664 | TONG HSING ELEC | 0.001% | 98.465% |
| 7665 | KONGSBERG GRUPP | 0.001% | 98.466% |
| 7666 | SBW | 0.001% | 98.467% |
| 7667 | TECHNOGYM SPA | 0.001% | 98.468% |
| 7668 | PENDRAGON PLC | 0.001% | 98.468% |
| 7669 | MAH SING GROUP | 0.001% | 98.469% |
| 7670 | KUO TOONG INTER | 0.001% | 98.470% |
| 7671 | ALAM SUTERA REA | 0.001% | 98.471% |
| 7672 | IES HOLDINGS INC COMMON STOCK USD.01 | 0.001% | 98.472% |
| 7673 | NEXPOINT RESIDENTIAL REIT USD.01 | 0.001% | 98.473% |
| 7674 | DONGWONIndustr | 0.001% | 98.474% |
| 7675 | D-LINK | 0.001% | 98.475% |
| 7676 | ASCENDAS HOSPIT | 0.001% | 98.476% |
| 7677 | GALAXY RESOURCE | 0.001% | 98.477% |
| 7678 | CORFICOLOMBIANA | 0.001% | 98.478% |
| 7679 | JUNGFRAUBAHN HL | 0.001% | 98.479% |
| 7680 | SILICON INTEG S | 0.001% | 98.480% |
| 7681 | MOBILEONE LTD. | 0.001% | 98.481% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7682 | HOCHIKI CORPORA | 0.001% | 98.482% |
| 7683 | GREE INC | 0.001% | 98.483% |
| 7684 | CELLCOM ISRAEL | 0.001% | 98.484% |
| 7685 | COLLINS FOOD LT | 0.001% | 98.485% |
| 7686 | GRUPO INDUSTRIA | 0.001% | 98.486% |
| 7687 | LIVART CO LTD | 0.001% | 98.487% |
| 7688 | UNIDEN CORP | 0.001% | 98.487% |
| 7689 | XXL ASA | 0.001% | 98.488% |
| 7690 | FUDO CONSTRUCTI | 0.001% | 98.489% |
| 7691 | WINCANTON | 0.001% | 98.490% |
| 7692 | VITROLIFE AB | 0.001% | 98.491% |
| 7693 | TUNG THIH ELECT | 0.001% | 98.492% |
| 7694 | ROO HSING | 0.001% | 98.493% |
| 7695 | ENERCHINA HOLDI | 0.001% | 98.494% |
| 7696 | READING INTERNATIONAL INC A COMMON STOCK USD.01 | 0.001% | 98.495% |
| 7697 | HIDAY HIDAKA CO | 0.001% | 98.496% |
| 7698 | KAS BANK | 0.001% | 98.497% |
| 7699 | ESTIA HELATH LT | 0.001% | 98.498% |
| 7700 | TCL MULTIMEDIA | 0.001% | 98.499% |
| 7701 | LC CORP S.A. | 0.001% | 98.500% |
| 7702 | ALLIED PROPERTI | 0.001% | 98.501% |
| 7703 | SILVER GRANT IN | 0.001% | 98.502% |
| 7704 | IGB REAL ESTATE | 0.001% | 98.503% |
| 7705 | FURUKAWA BATTER | 0.001% | 98.503% |
| 7706 | PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666 | 0.001% | 98.504% |
| 7707 | NOVATEK OAO | 0.001% | 98.505% |
| 7708 | BULTEN AB | 0.001% | 98.506% |
| 7709 | ABLYNX NV | 0.001% | 98.507% |
| 7710 | FEDERAL CORP | 0.001% | 98.508% |
| 7711 | COMPANHIA DE GA | 0.001% | 98.509% |
| 7712 | COLONY NORTHSTAR INC CLASS A REIT USD.01 | 0.001% | 98.510% |
| 7713 | OXFORD INSTRUME | 0.001% | 98.511% |
| 7714 | FOLKESTONE EDU | 0.001% | 98.512% |
| 7715 | NIPPON BEET SUG | 0.001% | 98.513% |
| 7716 | XXENTRIA TECHNO | 0.001% | 98.514% |
| 7717 | BANK COOP AG | 0.001% | 98.515% |
| 7718 | YASHILI INTL HL | 0.001% | 98.516% |
| 7719 | BEC WORLD PUBLI | 0.001% | 98.517% |
| 7720 | CHUNG HUNG STEE | 0.001% | 98.517% |
| 7721 | KNOW IT AB | 0.001% | 98.518% |
| 7722 | PLENUS CO | 0.001% | 98.519% |
| 7723 | KOMERCNI BANKA | 0.001% | 98.520% |
| 7724 | CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6 | 0.001% | 98.521% |
| 7725 | PARTRON CO LTD | 0.001% | 98.522% |
| 7726 | PARK ELECTROCHE | 0.001% | 98.523% |
| 7727 | CENTURY TEXT & | 0.001% | 98.524% |
| 7728 | HB TECHNOLOGY C | 0.001% | 98.525% |
| 7729 | UMW HLDGS BERHA | 0.001% | 98.526% |
| 7730 | FLYTECH TECHNOL | 0.001% | 98.527% |
| 7731 | HIRATA CORP | 0.001% | 98.528% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7732 | CLAS OHLSON AB | 0.001% | 98.529% |
| 7733 | ETALON GROUP-GD | 0.001% | 98.530% |
| 7734 | ORASCOM DEVELOP | 0.001% | 98.531% |
| 7735 | XERO LIMITED | 0.001% | 98.531% |
| 7736 | CITY UNION BANK | 0.001% | 98.532% |
| 7737 | DAIICHI JITSUGY | 0.001% | 98.533% |
| 7738 | ZOOPLA PROPERTY | 0.001% | 98.534% |
| 7739 | PAL CO LTD | 0.001% | 98.535% |
| 7740 | KOZA ANADOLU ME | 0.001% | 98.536% |
| 7741 | PAN INTL INDL | 0.001% | 98.537% |
| 7742 | VOYAGE GROUP IN | 0.001% | 98.538% |
| 7743 | BORYSZEW SA | 0.001% | 98.539% |
| 7744 | BEIJING GAS BLU | 0.001% | 98.540% |
| 7745 | MARATHON GOLD C | 0.001% | 98.541% |
| 7746 | TPI COMPOSITES INC COMMON STOCK USD.01 | 0.001% | 98.542% |
| 7747 | ENEL AMERICAS S | 0.001% | 98.543% |
| 7748 | UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01 | 0.001% | 98.543% |
| 7749 | DAEWON PHARMACE | 0.001% | 98.544% |
| 7750 | TELENAV INC COMMON STOCK USD.001 | 0.001% | 98.545% |
| 7751 | MIMASU SEMICOND | 0.001% | 98.546% |
| 7752 | OBERBANK AG | 0.001% | 98.547% |
| 7753 | ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3 | 0.001% | 98.548% |
| 7754 | POTBELLY CORP COMMON STOCK USD.01 | 0.001% | 98.549% |
| 7755 | ZALANDO SE | 0.001% | 98.550% |
| 7756 | MOMENTUM GROUP | 0.001% | 98.551% |
| 7757 | IDI INSURANCE C | 0.001% | 98.552% |
| 7758 | ASPEED TECHNOLO | 0.001% | 98.553% |
| 7759 | SK TELECOM ADR | 0.001% | 98.554% |
| 7760 | CARE PROPERTY I | 0.001% | 98.554% |
| 7761 | ADVA AG | 0.001% | 98.555% |
| 7762 | TATA COMMUNICAT | 0.001% | 98.556% |
| 7763 | MERCURIES & ASS | 0.001% | 98.557% |
| 7764 | NRW HOLDINGS LT | 0.001% | 98.558% |
| 7765 | INTERVEST OFFIC | 0.001% | 98.559% |
| 7766 | CHIMERIX INC COMMON STOCK USD.001 | 0.001% | 98.560% |
| 7767 | COOPER ENERGY L | 0.001% | 98.561% |
| 7768 | TRANSACTION CAP | 0.001% | 98.562% |
| 7769 | WILH WILHELMSSEN | 0.001% | 98.563% |
| 7770 | CHINA AEROSPACE | 0.001% | 98.564% |
| 7771 | AUBAY | 0.001% | 98.565% |
| 7772 | DENKI KOGYO CO | 0.001% | 98.565% |
| 7773 | SKANDIABANKEN A | 0.001% | 98.566% |
| 7774 | BOUSTEAD HLDGS | 0.001% | 98.567% |
| 7775 | ATRIUM LJUNGBER | 0.001% | 98.568% |
| 7776 | PACK CORP | 0.001% | 98.569% |
| 7777 | S1 CORP | 0.001% | 98.570% |
| 7778 | ADDTECH AB B SH | 0.001% | 98.571% |
| 7779 | DOOSAN BOBCAT I | 0.001% | 98.572% |
| 7780 | INNOTECH CORP | 0.001% | 98.573% |
| 7781 | MICO LTD | 0.001% | 98.574% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7782 | NIPPON PISTON R | 0.001% | 98.575% |
| 7783 | CONSORCIO ARA S | 0.001% | 98.575% |
| 7784 | POSCO CHEMTECH | 0.001% | 98.576% |
| 7785 | YG ENTERTAINMEN | 0.001% | 98.577% |
| 7786 | GURUNAVI INC | 0.001% | 98.578% |
| 7787 | PALFINGER AG | 0.001% | 98.579% |
| 7788 | TEKKEN CORP | 0.001% | 98.580% |
| 7789 | NATIONAL ALUMIN | 0.001% | 98.581% |
| 7790 | VILLA WORLD LTD | 0.001% | 98.582% |
| 7791 | DSP GROUP INC | 0.001% | 98.583% |
| 7792 | NAMHAE CHEMICAL | 0.001% | 98.584% |
| 7793 | PC JEWELLER LIM | 0.001% | 98.584% |
| 7794 | KP TISSUE INC | 0.001% | 98.585% |
| 7795 | BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001 | 0.001% | 98.586% |
| 7796 | METALS X LTD | 0.001% | 98.587% |
| 7797 | STRAUSS GROUP L | 0.001% | 98.588% |
| 7798 | JOUNCE THERAPEUTICS INC COMMON STOCK USD.001 | 0.001% | 98.589% |
| 7799 | INAGEYA CO LTD | 0.001% | 98.590% |
| 7800 | HUDACO INDUSTRI | 0.001% | 98.591% |
| 7801 | CATHEDRAL ENERG | 0.001% | 98.592% |
| 7802 | CHINESE ESTATES | 0.001% | 98.593% |
| 7803 | AICHI CORPORATI | 0.001% | 98.593% |
| 7804 | MERITZ FINANCIA | 0.001% | 98.594% |
| 7805 | HARIM CO LTD | 0.001% | 98.595% |
| 7806 | M DIAS BRANCO S | 0.001% | 98.596% |
| 7807 | KENTUCKY FRIED | 0.001% | 98.597% |
| 7808 | GATEWAY LIFESTY | 0.001% | 98.598% |
| 7809 | CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001 | 0.001% | 98.599% |
| 7810 | MASON FINANCIAL | 0.001% | 98.600% |
| 7811 | GLAXOSMITHKLINE | 0.001% | 98.601% |
| 7812 | ECORODOVIAS INF | 0.001% | 98.602% |
| 7813 | JK TYRE & INDUS | 0.001% | 98.602% |
| 7814 | CALIDA HLDG | 0.001% | 98.603% |
| 7815 | TYMAN PLC | 0.001% | 98.604% |
| 7816 | GEORGE KENT MAL | 0.001% | 98.605% |
| 7817 | STOLT-NIELSEN L | 0.001% | 98.606% |
| 7818 | RELIANCE ENERGY | 0.001% | 98.607% |
| 7819 | CITY LODGE HOTE | 0.001% | 98.608% |
| 7820 | RICH DEVELOPMEN | 0.001% | 98.609% |
| 7821 | TONAMI HOLDINGS | 0.001% | 98.610% |
| 7822 | EMPEROR CAPITAL | 0.001% | 98.610% |
| 7823 | HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0 | 0.001% | 98.611% |
| 7824 | HOWA MACHINERY | 0.001% | 98.612% |
| 7825 | EVERLIGHT CHEMI | 0.001% | 98.613% |
| 7826 | DEPO AUTO PARTS | 0.001% | 98.614% |
| 7827 | KOMATSU SEIREN | 0.001% | 98.615% |
| 7828 | ROLAND DG CORP | 0.001% | 98.616% |
| 7829 | HAMILTON BEACH BRAND A COMMON STOCK | 0.001% | 98.617% |
| 7830 | INFOCOM CORP | 0.001% | 98.618% |
| 7831 | SMK CORP | 0.001% | 98.618% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7832 | SUNDRAM FASTNER | 0.001% | 98.619% |
| 7833 | KOH YOUNG TECHN | 0.001% | 98.620% |
| 7834 | MBK PCL | 0.001% | 98.621% |
| 7835 | SHINSHO CORP | 0.001% | 98.622% |
| 7836 | MONOGATARI CORP | 0.001% | 98.623% |
| 7837 | KINDOM CONSTRUC | 0.001% | 98.624% |
| 7838 | SESA SPA | 0.001% | 98.625% |
| 7839 | EIKEN CHEMICAL | 0.001% | 98.625% |
| 7840 | LANNETT CO INC COMMON STOCK USD.001 | 0.001% | 98.626% |
| 7841 | KAJARIA CERAMIC | 0.001% | 98.627% |
| 7842 | SIOEN INDUSTRIE | 0.001% | 98.628% |
| 7843 | ONE LIBERTY PRO | 0.001% | 98.629% |
| 7844 | 361 DEGREES INT | 0.001% | 98.630% |
| 7845 | CHINA WATER IND | 0.001% | 98.631% |
| 7846 | BELLATRIX EXPLORATION LTD COMMON STOCK | 0.001% | 98.632% |
| 7847 | HIOKI EE CORP | 0.001% | 98.633% |
| 7848 | JAPAN MATERIAL | 0.001% | 98.633% |
| 7849 | COMMERCEHUB INC SERIES C COMMON STOCK USD.01 | 0.001% | 98.634% |
| 7850 | SCIENTEX BERHAD | 0.001% | 98.635% |
| 7851 | HOTAI MOTOR CO | 0.001% | 98.636% |
| 7852 | CHINA RESOURCES | 0.001% | 98.637% |
| 7853 | HODOGAYA CHEMIC | 0.001% | 98.638% |
| 7854 | NUFLARE TECHNOL | 0.001% | 98.639% |
| 7855 | USA TRUCK INC COMMON STOCK USD.01 | 0.001% | 98.640% |
| 7856 | YOUNGONE CORP | 0.001% | 98.640% |
| 7857 | HOLTEK SEMICOND | 0.001% | 98.641% |
| 7858 | ATRIUM EUROPEAN | 0.001% | 98.642% |
| 7859 | ESSENDANT INC COMMON STOCK USD.1 | 0.001% | 98.643% |
| 7860 | SPRINGLAND INTE | 0.001% | 98.644% |
| 7861 | CHIMEI MATERIAL | 0.001% | 98.645% |
| 7862 | CHUNG HSIN ELEC | 0.001% | 98.646% |
| 7863 | BESALCO SA | 0.001% | 98.647% |
| 7864 | HMC INVESTMENT | 0.001% | 98.647% |
| 7865 | NICOLET BANKSHARES INC COMMON STOCK | 0.001% | 98.648% |
| 7866 | TAKE AND GIVE | 0.001% | 98.649% |
| 7867 | TOKUSHU TOKAI H | 0.001% | 98.650% |
| 7868 | SAKAI HEAVY IND | 0.001% | 98.651% |
| 7869 | FIRST FINANCIAL CORP/INDIANA COMMON STOCK | 0.001% | 98.652% |
| 7870 | CHINA BANKING C | 0.001% | 98.653% |
| 7871 | F-TECH INC | 0.001% | 98.654% |
| 7872 | HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001 | 0.001% | 98.654% |
| 7873 | ORIENTAL HLDGS | 0.001% | 98.655% |
| 7874 | HINOKIYA | 0.001% | 98.656% |
| 7875 | NAVIGATOR GLOBA | 0.001% | 98.657% |
| 7876 | BOYAA INTERACTI | 0.001% | 98.658% |
| 7877 | ICHINEN CO LTD | 0.001% | 98.659% |
| 7878 | PACC OFFSHORE S | 0.001% | 98.660% |
| 7879 | UMH PROP INC | 0.001% | 98.660% |
| 7880 | TOWA CORP | 0.001% | 98.661% |
| 7881 | PIER 1 IMPORTS INC COMMON STOCK USD.001 | 0.001% | 98.662% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--------------------------------------|----------------|--------------|
| 7882 | KWS SAAT AG | 0.001% | 98.663% |
| 7883 | HEG LIMITED | 0.001% | 98.664% |
| 7884 | TOENEC CORP | 0.001% | 98.665% |
| 7885 | AVIANCA HOLDING | 0.001% | 98.666% |
| 7886 | AJISEN CHINA HO | 0.001% | 98.666% |
| 7887 | BANK HANDLOWY W | 0.001% | 98.667% |
| 7888 | AMBUJA CEMENTS | 0.001% | 98.668% |
| 7889 | ASIA AVIATION P | 0.001% | 98.669% |
| 7890 | SUNNINGDALE TEC | 0.001% | 98.670% |
| 7891 | WISOL CO LTD | 0.001% | 98.671% |
| 7892 | SOGO MEDICAL CO | 0.001% | 98.672% |
| 7893 | KYUNG DONG NAVI | 0.001% | 98.673% |
| 7894 | COWELL E HOLDIN | 0.001% | 98.673% |
| 7895 | FOSTER (LB) CO A COMMON STOCK USD.01 | 0.001% | 98.674% |
| 7896 | BANGKOK CHAIN H | 0.001% | 98.675% |
| 7897 | FUJITSU KIDEN | 0.001% | 98.676% |
| 7898 | TAIWAN SURFACE | 0.001% | 98.677% |
| 7899 | KUMHO INDUSTRIA | 0.001% | 98.678% |
| 7900 | NOMURA CO LTD | 0.001% | 98.679% |
| 7901 | SOLOCAL GROUP | 0.001% | 98.679% |
| 7902 | TOYO TANSO CO L | 0.001% | 98.680% |
| 7903 | UTD INDUSTRIAL | 0.001% | 98.681% |
| 7904 | ORIENTAL WATCH | 0.001% | 98.682% |
| 7905 | ITOCHU SHOKUHIN | 0.001% | 98.683% |
| 7906 | BAUER AG | 0.001% | 98.684% |
| 7907 | DIRECIONAL ENGE | 0.001% | 98.685% |
| 7908 | UNION BNK OF IN | 0.001% | 98.685% |
| 7909 | TRUST TECH INC | 0.001% | 98.686% |
| 7910 | THINKWARE SYSTE | 0.001% | 98.687% |
| 7911 | NISSHA PRINTING | 0.001% | 98.688% |
| 7912 | GENTING PLANTA | 0.001% | 98.689% |
| 7913 | STRIDE STAPLED | 0.001% | 98.690% |
| 7914 | MINISTOP CO | 0.001% | 98.690% |
| 7915 | AMARA RAJA BATT | 0.001% | 98.691% |
| 7916 | ANEST IWATA COR | 0.001% | 98.692% |
| 7917 | RHI MAGNESITA N | 0.001% | 98.693% |
| 7918 | GRUPO ROTOPLAS | 0.001% | 98.694% |
| 7919 | INOVALIS REAL E | 0.001% | 98.695% |
| 7920 | AARTI INDS | 0.001% | 98.696% |
| 7921 | KEC INTERNATION | 0.001% | 98.696% |
| 7922 | SHIBAURA MECHAT | 0.001% | 98.697% |
| 7923 | CELSIA SA ESP | 0.001% | 98.698% |
| 7924 | KAMEDA SEIKA CO | 0.001% | 98.699% |
| 7925 | DAIKOKUTENBUSSA | 0.001% | 98.700% |
| 7926 | WHAN IN PHARMAC | 0.001% | 98.701% |
| 7927 | SPEEDY HIRE PLC | 0.001% | 98.702% |
| 7928 | NICE HOLDINGS C | 0.001% | 98.702% |
| 7929 | MATRIX | 0.001% | 98.703% |
| 7930 | DOF ASA | 0.001% | 98.704% |
| 7931 | KAWAI MUSICAL I | 0.001% | 98.705% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7932 | VIEWWORKS CO LTD | 0.001% | 98.706% |
| 7933 | ARGO GRAPHICS I | 0.001% | 98.707% |
| 7934 | GS GLOBAL CORP | 0.001% | 98.707% |
| 7935 | HT&E LTD | 0.001% | 98.708% |
| 7936 | EHI CAR SERVICES SPON ADR ADR USD.001 | 0.001% | 98.709% |
| 7937 | CITY OFFICE REI | 0.001% | 98.710% |
| 7938 | CHIBA KOGYO BAN | 0.001% | 98.711% |
| 7939 | SENECA FOODS CORP CL A COMMON STOCK USD.25 | 0.001% | 98.712% |
| 7940 | IWAICOSMO HLDGS | 0.001% | 98.713% |
| 7941 | CHONG KUN DANG | 0.001% | 98.713% |
| 7942 | Technopolis Oyj | 0.001% | 98.714% |
| 7943 | INDUSTR L FIN(IF | 0.001% | 98.715% |
| 7944 | NAN KANG RUBB T | 0.001% | 98.716% |
| 7945 | ALE PROPERTY TR | 0.001% | 98.717% |
| 7946 | NOHMI BOSAI | 0.001% | 98.718% |
| 7947 | CENTURIA METROP | 0.001% | 98.718% |
| 7948 | LENZING AG | 0.001% | 98.719% |
| 7949 | AKEBONO BRAKE I | 0.001% | 98.720% |
| 7950 | K&O ENERGY GROU | 0.001% | 98.721% |
| 7951 | HUADIAN FUXIN E | 0.001% | 98.722% |
| 7952 | JIMOTO HLDGS IN | 0.001% | 98.723% |
| 7953 | MANDOM CORP | 0.001% | 98.723% |
| 7954 | ORION CORP/REPU | 0.001% | 98.724% |
| 7955 | HAGIHARA INDUST | 0.001% | 98.725% |
| 7956 | YEUN CHYANG IND | 0.001% | 98.726% |
| 7957 | BASTIDE LE CONF | 0.001% | 98.727% |
| 7958 | AIZAWA SECURITI | 0.001% | 98.728% |
| 7959 | MEGAWIDE CONS C | 0.001% | 98.728% |
| 7960 | YINSON HOLDINGS | 0.001% | 98.729% |
| 7961 | ALBIS CO LTD | 0.001% | 98.730% |
| 7962 | APN OUTDOOR GRO | 0.001% | 98.731% |
| 7963 | AMERESCO INC CL A COMMON STOCK USD.0001 | 0.001% | 98.732% |
| 7964 | DRAEGERWERK KGA | 0.001% | 98.733% |
| 7965 | LECTRA SYSTEMES | 0.001% | 98.733% |
| 7966 | NISSIN SUGAR HO | 0.001% | 98.734% |
| 7967 | CHINA HUIYUAN J | 0.001% | 98.735% |
| 7968 | SIERRA BANCORP COMMON STOCK | 0.001% | 98.736% |
| 7969 | PACT GROUP HOLD | 0.001% | 98.737% |
| 7970 | SHIMIZU BANK | 0.001% | 98.738% |
| 7971 | PETRON MALAYSIA | 0.001% | 98.738% |
| 7972 | FIRST GEN CORPO | 0.001% | 98.739% |
| 7973 | ADITYA BIRLA CA | 0.001% | 98.740% |
| 7974 | MEGHMANI ORGANI | 0.001% | 98.741% |
| 7975 | ALPHA CORP | 0.001% | 98.742% |
| 7976 | HANMI PHARM CO | 0.001% | 98.743% |
| 7977 | TUPY SA | 0.001% | 98.743% |
| 7978 | LAWSON PRODUCTS INC COMMON STOCK USD1.0 | 0.001% | 98.744% |
| 7979 | GREAT EASTERN S | 0.001% | 98.745% |
| 7980 | HIROCA HOLDINGS | 0.001% | 98.746% |
| 7981 | REGAL REIT | 0.001% | 98.747% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7982 | SIAM CITY CEMEN | 0.001% | 98.748% |
| 7983 | JU TENG INTERNA | 0.001% | 98.748% |
| 7984 | TCI CO LTD | 0.001% | 98.749% |
| 7985 | EKOVEST BHD | 0.001% | 98.750% |
| 7986 | SUNG KWANG BEND | 0.001% | 98.751% |
| 7987 | RCF | 0.001% | 98.752% |
| 7988 | MARINE PRODUCTS CORP COMMON STOCK USD.1 | 0.001% | 98.752% |
| 7989 | SRI REJEKI ISMA | 0.001% | 98.753% |
| 7990 | LIG NEX1 CO LTD | 0.001% | 98.754% |
| 7991 | GRAHAM CORP COMMON STOCK USD.1 | 0.001% | 98.755% |
| 7992 | HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01 | 0.001% | 98.756% |
| 7993 | ANANDA DEVELOPM | 0.001% | 98.757% |
| 7994 | RED LION HOTELS CORP COMMON STOCK USD.01 | 0.001% | 98.757% |
| 7995 | INTAGE INC | 0.001% | 98.758% |
| 7996 | STARTS PROCEED | 0.001% | 98.759% |
| 7997 | VILLAGE SUPERMA | 0.001% | 98.760% |
| 7998 | PARTNER COMMUNI | 0.001% | 98.761% |
| 7999 | KCTECH | 0.001% | 98.762% |
| 8000 | OPPENHEIMER HLD | 0.001% | 98.762% |
| 8001 | BDO UNIBANK INC | 0.001% | 98.763% |
| 8002 | HEIJMANS | 0.001% | 98.764% |
| 8003 | HUCHEMS FINE CH | 0.001% | 98.765% |
| 8004 | KISCO CORP | 0.001% | 98.766% |
| 8005 | ELETROPAULO MET | 0.001% | 98.766% |
| 8006 | JAMCO COPORATIN | 0.001% | 98.767% |
| 8007 | CHIP ENG SENG C | 0.001% | 98.768% |
| 8008 | LIFETIME BRANDS INC COMMON STOCK USD.01 | 0.001% | 98.769% |
| 8009 | TOYO KANETSU KK | 0.001% | 98.770% |
| 8010 | QSC AG | 0.001% | 98.771% |
| 8011 | HAKUTO CO | 0.001% | 98.771% |
| 8012 | HEY SONG | 0.001% | 98.772% |
| 8013 | YOTAI REF | 0.001% | 98.773% |
| 8014 | SAJO INDUSTRIES | 0.001% | 98.774% |
| 8015 | GUANGDONG NAN Y | 0.001% | 98.775% |
| 8016 | IMDEX LTD | 0.001% | 98.775% |
| 8017 | ASCENA RETAIL GROUP INC COMMON STOCK USD.01 | 0.001% | 98.776% |
| 8018 | ELETRORBRAS COMM | 0.001% | 98.777% |
| 8019 | BURKHALTER HOLD | 0.001% | 98.778% |
| 8020 | CENTRAL CHINA S | 0.001% | 98.779% |
| 8021 | CHARTER HALL LO | 0.001% | 98.780% |
| 8022 | GLOBAL YATIRIM | 0.001% | 98.780% |
| 8023 | GUJARAT GAS LTD | 0.001% | 98.781% |
| 8024 | NEO SOLAR POWER | 0.001% | 98.782% |
| 8025 | HUVIS CORP | 0.001% | 98.783% |
| 8026 | NCC GROUP LTD. | 0.001% | 98.784% |
| 8027 | PNE WIND AG | 0.001% | 98.784% |
| 8028 | DAI-ICHI SEIKO | 0.001% | 98.785% |
| 8029 | SAES GETTERS | 0.001% | 98.786% |
| 8030 | STERLITE TECHNO | 0.001% | 98.787% |
| 8031 | T.HASEGAWA CO | 0.001% | 98.788% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8032 | MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK | 0.001% | 98.788% |
| 8033 | KJB FINANCIAL G | 0.001% | 98.789% |
| 8034 | WAH LEE INDUSTR | 0.001% | 98.790% |
| 8035 | DAEWOO SHIPBUIL | 0.001% | 98.791% |
| 8036 | NEOPHOTONICS CORP COMMON STOCK USD.0025 | 0.001% | 98.792% |
| 8037 | EVERTEC INC COMMON STOCK USD.01 | 0.001% | 98.793% |
| 8038 | ZHONG AN REAL E | 0.001% | 98.793% |
| 8039 | PERSISTENT SYST | 0.001% | 98.794% |
| 8040 | APPLIED DEVELOP | 0.001% | 98.795% |
| 8041 | TOKYO ROPE MFG | 0.001% | 98.796% |
| 8042 | BERJAYA SPORTS | 0.001% | 98.797% |
| 8043 | VERSABANK | 0.001% | 98.797% |
| 8044 | SHENGJING BANK | 0.001% | 98.798% |
| 8045 | JEOL | 0.001% | 98.799% |
| 8046 | NIPPON SEISEN C | 0.001% | 98.800% |
| 8047 | IDEC CORPORATIO | 0.001% | 98.801% |
| 8048 | FLOTEK INDUSTRIES INC COMMON STOCK USD.0001 | 0.001% | 98.801% |
| 8049 | OENON HOLDINGS | 0.001% | 98.802% |
| 8050 | LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01 | 0.001% | 98.803% |
| 8051 | GIGASTORAGE COR | 0.001% | 98.804% |
| 8052 | CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001 | 0.001% | 98.805% |
| 8053 | CO-TECH | 0.001% | 98.805% |
| 8054 | ESSENTRA PLC | 0.001% | 98.806% |
| 8055 | YASUDA WAREHOUS | 0.001% | 98.807% |
| 8056 | RELIANCE COMMUN | 0.001% | 98.808% |
| 8057 | MLP AG | 0.001% | 98.809% |
| 8058 | CHN INTL CAP (H | 0.001% | 98.809% |
| 8059 | VISHAY PRECISION GROUP COMMON STOCK | 0.001% | 98.810% |
| 8060 | SIAM GLOBAL HOU | 0.001% | 98.811% |
| 8061 | PT PAKUWON JATI | 0.001% | 98.812% |
| 8062 | CHINA YURUN FOO | 0.001% | 98.813% |
| 8063 | LANTHEUS HOLDINGS INC COMMON STOCK USD.01 | 0.001% | 98.813% |
| 8064 | HANNSTOUCH SOLU | 0.001% | 98.814% |
| 8065 | DOSHISHA CO | 0.001% | 98.815% |
| 8066 | RTI SURGICAL INC COMMON STOCK USD.001 | 0.001% | 98.816% |
| 8067 | KOREA CIRCUIT C | 0.001% | 98.817% |
| 8068 | MOSHIMOSHI HOTL | 0.001% | 98.817% |
| 8069 | KUKDO CHEMICAL | 0.001% | 98.818% |
| 8070 | MATSUDA SANGYO | 0.001% | 98.819% |
| 8071 | GRENKELEASING A | 0.001% | 98.820% |
| 8072 | NAN HAI CORPORA | 0.001% | 98.821% |
| 8073 | CHUNGHWA PRECIS | 0.001% | 98.821% |
| 8074 | SHENG SIONG GRO | 0.001% | 98.822% |
| 8075 | TELEFONICA BRAS | 0.001% | 98.823% |
| 8076 | FUJI PHARM CO L | 0.001% | 98.824% |
| 8077 | WONIK IPS CO LT | 0.001% | 98.825% |
| 8078 | BYGGMAX GROUP A | 0.001% | 98.825% |
| 8079 | FARMERS NATL BANC CORP COMMON STOCK | 0.001% | 98.826% |
| 8080 | UOB-KAY HIAN HO | 0.001% | 98.827% |
| 8081 | ON THE BEACH GR | 0.001% | 98.828% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|------------------------------|----------------|--------------|
| 8082 | COMBA TELECOM S | 0.001% | 98.829% |
| 8083 | CHINA SANJIANG | 0.001% | 98.829% |
| 8084 | BELLE CORPORATI | 0.001% | 98.830% |
| 8085 | WALLISER KANTON | 0.001% | 98.831% |
| 8086 | GUJARAT STATE F | 0.001% | 98.832% |
| 8087 | OILES CORPORATI | 0.001% | 98.833% |
| 8088 | KORTEK CORPN | 0.001% | 98.833% |
| 8089 | LONMIN PLC | 0.001% | 98.834% |
| 8090 | SINOLINK WORLDW | 0.001% | 98.835% |
| 8091 | JUST DIAL LTD | 0.001% | 98.836% |
| 8092 | EVERBRIGHT SECU | 0.001% | 98.837% |
| 8093 | FINOLEX INDUSTR | 0.001% | 98.837% |
| 8094 | GOLD ROAD RESOU | 0.001% | 98.838% |
| 8095 | OYO CORPORATION | 0.001% | 98.839% |
| 8096 | TIAN AN CHINA I | 0.001% | 98.840% |
| 8097 | HKBN LTD | 0.001% | 98.841% |
| 8098 | HOKKO CHEMICAL | 0.001% | 98.841% |
| 8099 | RUSHYDRO PJSC ADR ADR | 0.001% | 98.842% |
| 8100 | HOUSING DEVELOP | 0.001% | 98.843% |
| 8101 | TOPBI INTERNATI | 0.001% | 98.844% |
| 8102 | CHINA BILLS FIN | 0.001% | 98.845% |
| 8103 | WOWOW INC | 0.001% | 98.845% |
| 8104 | OLYMPIC STEEL I | 0.001% | 98.846% |
| 8105 | HAPPINET CORP | 0.001% | 98.847% |
| 8106 | ECOPRO CO LTD | 0.001% | 98.848% |
| 8107 | MODERN LAND CHI | 0.001% | 98.848% |
| 8108 | HANSEN TECHNOLO | 0.001% | 98.849% |
| 8109 | KEY COFFEE INC | 0.001% | 98.850% |
| 8110 | SHANDONG XINHUA | 0.001% | 98.851% |
| 8111 | ASIA PACIFIC | 0.001% | 98.852% |
| 8112 | VIRGIN AUSTRALI | 0.001% | 98.852% |
| 8113 | ICHIKOH INDUSTR | 0.001% | 98.853% |
| 8114 | ARENA REIT | 0.001% | 98.854% |
| 8115 | SIME DARBY BHD | 0.001% | 98.855% |
| 8116 | BETER BED HOLD | 0.001% | 98.856% |
| 8117 | YPSOMED HOLDING | 0.001% | 98.856% |
| 8118 | TAMEDIA AG | 0.001% | 98.857% |
| 8119 | SCALES CORP LTD | 0.001% | 98.858% |
| 8120 | OHSHO FOOD SERV | 0.001% | 98.859% |
| 8121 | YOKOWO CO LTD | 0.001% | 98.859% |
| 8122 | CORONA CORP | 0.001% | 98.860% |
| 8123 | BUFAB AB | 0.001% | 98.861% |
| 8124 | MEGA LIFESCIENC | 0.001% | 98.862% |
| 8125 | SDL PLC | 0.001% | 98.863% |
| 8126 | WILLDAN GROUP I | 0.001% | 98.863% |
| 8127 | GIKEN LTD | 0.001% | 98.864% |
| 8128 | GESCO AG | 0.001% | 98.865% |
| 8129 | PIDILITE INDUST | 0.001% | 98.866% |
| 8130 | UNIVERSAL ROBIN | 0.001% | 98.866% |
| 8131 | WHITESTONE REIT REIT USD.001 | 0.001% | 98.867% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8132 | RIBBON COMMUNICATIONS INC COMMON STOCK USD.001 | 0.001% | 98.868% |
| 8133 | HOSA INTERNATIO | 0.001% | 98.869% |
| 8134 | RELIGARE HEALTH | 0.001% | 98.870% |
| 8135 | ASCOPIAVE SPA | 0.001% | 98.870% |
| 8136 | JAMMU & KASHMIR | 0.001% | 98.871% |
| 8137 | MELCO RESORTS & | 0.001% | 98.872% |
| 8138 | ZERIA PHARMACEU | 0.001% | 98.873% |
| 8139 | FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25 | 0.001% | 98.874% |
| 8140 | GRAND BAOXIN AU | 0.001% | 98.874% |
| 8141 | BANGKOK LIFE AS | 0.001% | 98.875% |
| 8142 | MIE KOTSU GP HL | 0.001% | 98.876% |
| 8143 | ONOKEN CO LTD | 0.001% | 98.877% |
| 8144 | AMUSE INC | 0.001% | 98.877% |
| 8145 | MIDLAND STATES BANCORP INC COMMON STOCK USD.01 | 0.001% | 98.878% |
| 8146 | YP | 0.001% | 98.879% |
| 8147 | ALPHA NETWORKS | 0.001% | 98.880% |
| 8148 | CINCINNATI BELL INC COMMON STOCK USD.01 | 0.001% | 98.880% |
| 8149 | TOP SPRING INTL | 0.001% | 98.881% |
| 8150 | PADINI HLDGS BH | 0.001% | 98.882% |
| 8151 | TOCHIGI BANK | 0.001% | 98.883% |
| 8152 | GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT | 0.001% | 98.884% |
| 8153 | COMDIRECT BANK | 0.001% | 98.884% |
| 8154 | G-RESOURCES GP | 0.001% | 98.885% |
| 8155 | ASSYSTEM | 0.001% | 98.886% |
| 8156 | HANJIN HEAVY IN | 0.001% | 98.887% |
| 8157 | GENIUS ELECTRON | 0.001% | 98.887% |
| 8158 | DONEGAL GROUP INC CL A COMMON STOCK USD.01 | 0.001% | 98.888% |
| 8159 | CHANNEL WELL TE | 0.001% | 98.889% |
| 8160 | RATCHTHANI | 0.001% | 98.890% |
| 8161 | PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1 | 0.001% | 98.891% |
| 8162 | NATIONAL COMMERCE CORP COMMON STOCK | 0.001% | 98.891% |
| 8163 | MINATO BANK | 0.001% | 98.892% |
| 8164 | QUESTERRE ENERG | 0.001% | 98.893% |
| 8165 | BOSIDENG INTL H | 0.001% | 98.894% |
| 8166 | SHANGHAI ZENDAI | 0.001% | 98.894% |
| 8167 | SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01 | 0.001% | 98.895% |
| 8168 | DAWNRAYS PHARMS | 0.001% | 98.896% |
| 8169 | HELLENIC EXCH H | 0.001% | 98.897% |
| 8170 | LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001 | 0.001% | 98.897% |
| 8171 | SUNWAY REAL EST | 0.001% | 98.898% |
| 8172 | PKP CARGO SA | 0.001% | 98.899% |
| 8173 | TARENA INTERNATIONAL INC ADR ADR USD.001 | 0.001% | 98.900% |
| 8174 | SOBHA LIMITED | 0.001% | 98.901% |
| 8175 | IMASEN ELEC IND | 0.001% | 98.901% |
| 8176 | AFFIN HLDGS BHD | 0.001% | 98.902% |
| 8177 | ROJANA INDUSTRI | 0.001% | 98.903% |
| 8178 | FORMOSA LABORAT | 0.001% | 98.904% |
| 8179 | JAPAN PETROLEUM | 0.001% | 98.904% |
| 8180 | DAEDUCK GDS | 0.001% | 98.905% |
| 8181 | SRE GROUP LTD | 0.001% | 98.906% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8182 | EASTERN POLYMER | 0.001% | 98.907% |
| 8183 | BIOTEQUE CORP | 0.001% | 98.907% |
| 8184 | SUN INTL LTD | 0.001% | 98.908% |
| 8185 | CSE GLOBAL LIMI | 0.001% | 98.909% |
| 8186 | OPT HOLDING INC | 0.001% | 98.910% |
| 8187 | EBARA JITSUGYO | 0.001% | 98.910% |
| 8188 | DAOU DATA CORP | 0.001% | 98.911% |
| 8189 | AGILYSYS INC COMMON STOCK USD.3 | 0.001% | 98.912% |
| 8190 | FENIX OUTDOOR I | 0.001% | 98.913% |
| 8191 | CHINA MERCHANTS | 0.001% | 98.913% |
| 8192 | EXTRACTION OIL + GAS INC COMMON STOCK | 0.001% | 98.914% |
| 8193 | RENAISSANCE INC | 0.001% | 98.915% |
| 8194 | PLASTIVALOIRE | 0.001% | 98.916% |
| 8195 | SHRIRAM CITY UN | 0.001% | 98.916% |
| 8196 | mitsui + CO LTD SPONS ADR ADR | 0.001% | 98.917% |
| 8197 | HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01 | 0.001% | 98.918% |
| 8198 | VISTULA GROUP S | 0.001% | 98.919% |
| 8199 | NORWAY ROYAL SA | 0.001% | 98.919% |
| 8200 | SKF AB | 0.001% | 98.920% |
| 8201 | EASTERN & ORIEN | 0.001% | 98.921% |
| 8202 | DE LICACY INDUS | 0.001% | 98.922% |
| 8203 | BRACK CAPITAL P | 0.001% | 98.922% |
| 8204 | CYBERDYNE INC | 0.001% | 98.923% |
| 8205 | MARS ENGINEERIN | 0.001% | 98.924% |
| 8206 | GAMEVIL INC | 0.001% | 98.925% |
| 8207 | COSCO INTERNATI | 0.001% | 98.925% |
| 8208 | INBODY CO LTD | 0.001% | 98.926% |
| 8209 | BANK PERMATA TB | 0.001% | 98.927% |
| 8210 | NEW PROVENANCE | 0.001% | 98.928% |
| 8211 | PTC INDIA LTD | 0.001% | 98.928% |
| 8212 | EM-TECH CO LTD | 0.001% | 98.929% |
| 8213 | CHICONY POWER T | 0.001% | 98.930% |
| 8214 | KITA-NIPPON BAN | 0.001% | 98.931% |
| 8215 | GLOBE UNION IND | 0.001% | 98.931% |
| 8216 | QINGLING MOTORS | 0.001% | 98.932% |
| 8217 | UNILEVER PLC | 0.001% | 98.933% |
| 8218 | KAIT | 0.001% | 98.934% |
| 8219 | SHIBUSAWA W/HOU | 0.001% | 98.934% |
| 8220 | SEKERBANK | 0.001% | 98.935% |
| 8221 | CHINA SILVER GR | 0.001% | 98.936% |
| 8222 | KANSAI URBAN BA | 0.001% | 98.937% |
| 8223 | DAIKEN CORP | 0.001% | 98.937% |
| 8224 | PFIZER LTD | 0.001% | 98.938% |
| 8225 | NICHIDENBO | 0.001% | 98.939% |
| 8226 | INFO SVS INTL | 0.001% | 98.940% |
| 8227 | AMADEUS FIRE AG | 0.001% | 98.940% |
| 8228 | KLOVERN AB B SH | 0.001% | 98.941% |
| 8229 | EXMAR | 0.001% | 98.942% |
| 8230 | BOSCH LTD | 0.001% | 98.943% |
| 8231 | ACHILLES CORP | 0.001% | 98.943% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---------------------------------------|----------------|--------------|
| 8232 | FAIRWOOD HOLDIN | 0.001% | 98.944% |
| 8233 | ELETRORBRAS PREF | 0.001% | 98.945% |
| 8234 | TSURUMI MFG CO | 0.001% | 98.946% |
| 8235 | CLEARWATER SEAF | 0.001% | 98.946% |
| 8236 | SOGEFI | 0.001% | 98.947% |
| 8237 | GLOBE TRADE CEN | 0.001% | 98.948% |
| 8238 | KITO CORP | 0.001% | 98.949% |
| 8239 | NATUREX | 0.001% | 98.949% |
| 8240 | WIJAYA KARYA BE | 0.001% | 98.950% |
| 8241 | BEIJING NORTH S | 0.001% | 98.951% |
| 8242 | SPRING REAL EST | 0.001% | 98.952% |
| 8243 | CARDNO LIMITED | 0.001% | 98.952% |
| 8244 | INFIGEN ENERGY | 0.001% | 98.953% |
| 8245 | GCI LIBERTY INC PREFERRED STOCK 5 | 0.001% | 98.954% |
| 8246 | AVIC INTERNATIO | 0.001% | 98.955% |
| 8247 | AIRPORT CITY LT | 0.001% | 98.955% |
| 8248 | ON-BRIGHT ELECT | 0.001% | 98.956% |
| 8249 | MACAU LEGEND DE | 0.001% | 98.957% |
| 8250 | CHINA XLX FERTI | 0.001% | 98.958% |
| 8251 | CURRO HOLDINGS | 0.001% | 98.958% |
| 8252 | BONANZA CREEK ENERGY INC COMMON STOCK | 0.001% | 98.959% |
| 8253 | THERMADOR GROUP | 0.001% | 98.960% |
| 8254 | SINTEX PLASTICS | 0.001% | 98.960% |
| 8255 | DAISAN BANK | 0.001% | 98.961% |
| 8256 | JALUX INC | 0.001% | 98.962% |
| 8257 | L&F CO LTD | 0.001% | 98.963% |
| 8258 | ESSEX BIO-TECHN | 0.001% | 98.963% |
| 8259 | HIGASHI NIHON H | 0.001% | 98.964% |
| 8260 | YUEXIU TRANSPOR | 0.001% | 98.965% |
| 8261 | IMF (AUSTRALIA) | 0.001% | 98.966% |
| 8262 | SHN EXPRESSWAY | 0.001% | 98.966% |
| 8263 | NORTHWEST PIPE | 0.001% | 98.967% |
| 8264 | AURAS TECHNOLOG | 0.001% | 98.968% |
| 8265 | MINMETALS LAND | 0.001% | 98.969% |
| 8266 | CHILISIN ELECTR | 0.001% | 98.969% |
| 8267 | ASIA CEMENT CO | 0.001% | 98.970% |
| 8268 | ALEXANDER FORBE | 0.001% | 98.971% |
| 8269 | LI PENG ENTERPR | 0.001% | 98.972% |
| 8270 | TACHIBANA ELETE | 0.001% | 98.972% |
| 8271 | NATCO PHARM | 0.001% | 98.973% |
| 8272 | CHINA ANIMATION | 0.001% | 98.974% |
| 8273 | TSUDAKOMA CORP | 0.001% | 98.974% |
| 8274 | SEKISUI PLASTIC | 0.001% | 98.975% |
| 8275 | BRITANNIA INDUS | 0.001% | 98.976% |
| 8276 | ESSO(FRANCAISE) | 0.001% | 98.977% |
| 8277 | UNIZYX HOLDING | 0.001% | 98.977% |
| 8278 | NORWEGIAN FINAN | 0.001% | 98.978% |
| 8279 | MUHAK CO LTD | 0.001% | 98.979% |
| 8280 | GUARARAPES CONF | 0.001% | 98.980% |
| 8281 | ASIA HOLDINGS C | 0.001% | 98.980% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8282 | BUDIMEX | 0.001% | 98.981% |
| 8283 | MIRLE AUTOMATIO | 0.001% | 98.982% |
| 8284 | LAOX CO | 0.001% | 98.982% |
| 8285 | SIGMA DESIGNS INC COMMON STOCK | 0.001% | 98.983% |
| 8286 | HYUNDAI HCN CO | 0.001% | 98.984% |
| 8287 | ZTE CORP | 0.001% | 98.985% |
| 8288 | OXLEY HOLDINGS | 0.001% | 98.985% |
| 8289 | KANTO TSUKUBA B | 0.001% | 98.986% |
| 8290 | TOA CORP | 0.001% | 98.987% |
| 8291 | GRUPO AEROMEXIC | 0.001% | 98.988% |
| 8292 | CIA DE SANEAMEN | 0.001% | 98.988% |
| 8293 | ENNOCONN CORP | 0.001% | 98.989% |
| 8294 | RYODEN TRADING | 0.001% | 98.990% |
| 8295 | GEK GROUP OF CO | 0.001% | 98.990% |
| 8296 | SENSHU ELECTRIC | 0.001% | 98.991% |
| 8297 | MALAYSIA MINING | 0.001% | 98.992% |
| 8298 | ISRA VISION AG | 0.001% | 98.993% |
| 8299 | HILTON FOOD GRO | 0.001% | 98.993% |
| 8300 | BRIGHT SMART SE | 0.001% | 98.994% |
| 8301 | ENTRA ASA | 0.001% | 98.995% |
| 8302 | HANSAE | 0.001% | 98.996% |
| 8303 | TOMOKU CO | 0.001% | 98.996% |
| 8304 | ITALTILE | 0.001% | 98.997% |
| 8305 | DIGITAL ARTS IN | 0.001% | 98.998% |
| 8306 | AD WORKS CO LTD | 0.001% | 98.998% |
| 8307 | IHH HEALTHCARE | 0.001% | 98.999% |
| 8308 | EXCELSIOR MEDIC | 0.001% | 99.000% |
| 8309 | MORESCO CORP | 0.001% | 99.001% |
| 8310 | LE BELIER | 0.001% | 99.001% |
| 8311 | TERRITORIAL BANCORP INC COMMON STOCK USD.01 | 0.001% | 99.002% |
| 8312 | TOYO WHARF & W | 0.001% | 99.003% |
| 8313 | AKR CORPORINDO | 0.001% | 99.003% |
| 8314 | WASION METERS G | 0.001% | 99.004% |
| 8315 | HOPEFLUENT GP H | 0.001% | 99.005% |
| 8316 | GLORIOUS PROPER | 0.001% | 99.006% |
| 8317 | NEC CAPITAL SOL | 0.001% | 99.006% |
| 8318 | SAMSUNG ENGINEE | 0.001% | 99.007% |
| 8319 | NORTH MINING SH | 0.001% | 99.008% |
| 8320 | ACETO CORP COMMON STOCK USD.01 | 0.001% | 99.009% |
| 8321 | PHOSAGRO OJSC | 0.001% | 99.009% |
| 8322 | MITSUMI HIGH TEC | 0.001% | 99.010% |
| 8323 | DONGKUK STRUCTU | 0.001% | 99.011% |
| 8324 | HANSOL LCD INC | 0.001% | 99.011% |
| 8325 | GROUPE OPEN | 0.001% | 99.012% |
| 8326 | STUDIO ALICE CO | 0.001% | 99.013% |
| 8327 | HANSOL PAPER CO | 0.001% | 99.014% |
| 8328 | HUISHANG BANK C | 0.001% | 99.014% |
| 8329 | KAGOME CO, LTD | 0.001% | 99.015% |
| 8330 | TAKARA SHUZO CO | 0.001% | 99.016% |
| 8331 | SHOWBOX CORP | 0.001% | 99.016% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8332 | TOSHIBA PLANT K | 0.001% | 99.017% |
| 8333 | DR REDDYS LABS | 0.001% | 99.018% |
| 8334 | AIPHONE CO | 0.001% | 99.019% |
| 8335 | PUNCH INDUSTRY | 0.001% | 99.019% |
| 8336 | TK CORP | 0.001% | 99.020% |
| 8337 | H+H INTERNATION | 0.001% | 99.021% |
| 8338 | FUJITA KANKO IN | 0.001% | 99.021% |
| 8339 | DUNELM GROUP PL | 0.001% | 99.022% |
| 8340 | EAST CAPITAL EX | 0.001% | 99.023% |
| 8341 | CAPRO CORPN | 0.001% | 99.024% |
| 8342 | MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01 | 0.001% | 99.024% |
| 8343 | SANEI ARCHITECT | 0.001% | 99.025% |
| 8344 | NEXT CO LTD | 0.001% | 99.026% |
| 8345 | KAWADA TECHNOLO | 0.001% | 99.026% |
| 8346 | KYOBO SECURITIE | 0.001% | 99.027% |
| 8347 | HELLENIC PETROL | 0.001% | 99.028% |
| 8348 | PICO FAR EAST H | 0.001% | 99.029% |
| 8349 | NICHIBAN CO | 0.001% | 99.029% |
| 8350 | NEWOCEAN ENERGY | 0.001% | 99.030% |
| 8351 | SANDRIDGE ENERGY INC COMMON STOCK USD.001 | 0.001% | 99.031% |
| 8352 | GUANGSHEN RAILW | 0.001% | 99.031% |
| 8353 | EVS BROADCAST E | 0.001% | 99.032% |
| 8354 | PUBLIC FINANCIA | 0.001% | 99.033% |
| 8355 | VINY THAI | 0.001% | 99.033% |
| 8356 | FRANKLIN FINANCIAL NETWORK COMMON STOCK | 0.001% | 99.034% |
| 8357 | SILVER LAKE RES | 0.001% | 99.035% |
| 8358 | HELIOS TECHNO H | 0.001% | 99.036% |
| 8359 | AREALINK CO LTD | 0.001% | 99.036% |
| 8360 | GOCOMPARE.COM G | 0.001% | 99.037% |
| 8361 | BYUCKSAN CORP | 0.001% | 99.038% |
| 8362 | ASHFORD HOSPITALITY PRIME IN REIT USD.01 | 0.001% | 99.038% |
| 8363 | SAKAI OVEX CO L | 0.001% | 99.039% |
| 8364 | LEALEA ENTERPRI | 0.001% | 99.040% |
| 8365 | ORIENT SEMICOND | 0.001% | 99.041% |
| 8366 | SOC BAINS DE ME | 0.001% | 99.041% |
| 8367 | CHINA SUNSHINE | 0.001% | 99.042% |
| 8368 | MITSUUROKO CO L | 0.001% | 99.043% |
| 8369 | WEIQIAO TEXTILE | 0.001% | 99.043% |
| 8370 | HUDSON TECHNOLOGIES INC COMMON STOCK USD.01 | 0.001% | 99.044% |
| 8371 | CATHAY CONST | 0.001% | 99.045% |
| 8372 | AHRESTY CORP | 0.001% | 99.045% |
| 8373 | SANYO SHOKAI | 0.001% | 99.046% |
| 8374 | FERRARI NV | 0.001% | 99.047% |
| 8375 | GLOBAL&YUASA BA | 0.001% | 99.048% |
| 8376 | THYE MING INDUS | 0.001% | 99.048% |
| 8377 | NZX LTD | 0.001% | 99.049% |
| 8378 | KOREA REAL ESTA | 0.001% | 99.050% |
| 8379 | OSAKA STEEL CO | 0.001% | 99.050% |
| 8380 | ECLERX SERVICES | 0.001% | 99.051% |
| 8381 | ISTYLE INC | 0.001% | 99.052% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8382 | NAGATANIEN CO L | 0.001% | 99.052% |
| 8383 | ALTAMIR AMBOISE | 0.001% | 99.053% |
| 8384 | KUANGCHI SCIENC | 0.001% | 99.054% |
| 8385 | FREIGHTCAR AMER | 0.001% | 99.055% |
| 8386 | BANK PEMBANGUNA | 0.001% | 99.055% |
| 8387 | AICHI TOKEI DEN | 0.001% | 99.056% |
| 8388 | SEOHEE CONSTRUC | 0.001% | 99.057% |
| 8389 | ANGI HOMESERVICES INC A COMMON STOCK | 0.001% | 99.057% |
| 8390 | SVI PCL-FOREIGN | 0.001% | 99.058% |
| 8391 | LGI HOMES INC COMMON STOCK USD.01 | 0.001% | 99.059% |
| 8392 | LAND & HOUSE PU | 0.001% | 99.059% |
| 8393 | PROVIDENT FINAN | 0.001% | 99.060% |
| 8394 | COX & KINGS LTD | 0.001% | 99.061% |
| 8395 | SOFTBANK TECHNO | 0.001% | 99.062% |
| 8396 | LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01 | 0.001% | 99.062% |
| 8397 | KEPCO PLANT SER | 0.001% | 99.063% |
| 8398 | CAPITAL ENVIRON | 0.001% | 99.064% |
| 8399 | CHEVALIER INTL | 0.001% | 99.064% |
| 8400 | SHIKIBO LTD | 0.001% | 99.065% |
| 8401 | GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001 | 0.001% | 99.066% |
| 8402 | GRUPO FAMSA SA | 0.001% | 99.066% |
| 8403 | TEXCELL | 0.001% | 99.067% |
| 8404 | MESOBLAST LTD | 0.001% | 99.068% |
| 8405 | ASTI | 0.001% | 99.068% |
| 8406 | KR A/GLASS | 0.001% | 99.069% |
| 8407 | MACA LIMITED | 0.001% | 99.070% |
| 8408 | MITSUI MINING C | 0.001% | 99.071% |
| 8409 | CHINA AVIATION | 0.001% | 99.071% |
| 8410 | RVH INC | 0.001% | 99.072% |
| 8411 | SCHALTBAU HOLDI | 0.001% | 99.073% |
| 8412 | TRECORA RESOURCES COMMON STOCK USD.1 | 0.001% | 99.073% |
| 8413 | UNIVENTURES | 0.001% | 99.074% |
| 8414 | ASIA STD INTL G | 0.001% | 99.075% |
| 8415 | V-GUARD IND | 0.001% | 99.075% |
| 8416 | FUSO PHARM | 0.001% | 99.076% |
| 8417 | NIPPON FINE CHE | 0.001% | 99.077% |
| 8418 | ALINCO INC | 0.001% | 99.078% |
| 8419 | LIAN BENG GROUP | 0.001% | 99.078% |
| 8420 | WISETECH GLOBAL | 0.001% | 99.079% |
| 8421 | CIVEO CORP | 0.001% | 99.080% |
| 8422 | NIPPON SHINYAKU | 0.001% | 99.080% |
| 8423 | YATAK VE YO | 0.001% | 99.081% |
| 8424 | ATTENDO AB | 0.001% | 99.082% |
| 8425 | CENTROTEC SUSTA | 0.001% | 99.082% |
| 8426 | CITYCHAMP WATCH | 0.001% | 99.083% |
| 8427 | MCDONALDS CO(JA | 0.001% | 99.084% |
| 8428 | GR ED L'ESPRESS | 0.001% | 99.084% |
| 8429 | DONGKUK INDUSTR | 0.001% | 99.085% |
| 8430 | DONGWON DEVELOP | 0.001% | 99.086% |
| 8431 | FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0 | 0.001% | 99.086% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8432 | CENTRAL SPORTS | 0.001% | 99.087% |
| 8433 | DAESANG HOLDING | 0.001% | 99.088% |
| 8434 | WEIKENGIndustr | 0.001% | 99.089% |
| 8435 | NITTO KOHKI CO | 0.001% | 99.089% |
| 8436 | NACCO INDUSTRIES CL A COMMON STOCK USD1.0 | 0.001% | 99.090% |
| 8437 | RECIPHARM AB | 0.001% | 99.091% |
| 8438 | INDOFOOD CBP SU | 0.001% | 99.091% |
| 8439 | QST INT | 0.001% | 99.092% |
| 8440 | EMLAK KONUT GYO | 0.001% | 99.093% |
| 8441 | CHANGSHA ZOOMLI | 0.001% | 99.093% |
| 8442 | SUNONWEALTH ELE | 0.001% | 99.094% |
| 8443 | ANTENA 3 DE TEL | 0.001% | 99.095% |
| 8444 | YADEA GROUP HOL | 0.001% | 99.095% |
| 8445 | SYNLAIT MILK LT | 0.001% | 99.096% |
| 8446 | PT PAN INDONESIA | 0.001% | 99.097% |
| 8447 | TUAN SING HLDGS | 0.001% | 99.097% |
| 8448 | CHAIN STORE OKU | 0.001% | 99.098% |
| 8449 | KEC CORP | 0.001% | 99.099% |
| 8450 | DISTELL GROUP L | 0.001% | 99.099% |
| 8451 | LIFETECH SCIENT | 0.001% | 99.100% |
| 8452 | SHINY CHEMICAL | 0.001% | 99.101% |
| 8453 | ACC LIMITED | 0.001% | 99.102% |
| 8454 | BELL SYSTEM24 H | 0.001% | 99.102% |
| 8455 | ATRIA GROUP PLC | 0.001% | 99.103% |
| 8456 | FUKUSHIMA BANK | 0.001% | 99.104% |
| 8457 | TOWER SEMICONDU | 0.001% | 99.104% |
| 8458 | SK CHEMICALS | 0.001% | 99.105% |
| 8459 | CREATE RESTAURA | 0.001% | 99.106% |
| 8460 | LEASINVEST REAL | 0.001% | 99.106% |
| 8461 | SCHIBSTED ASA | 0.001% | 99.107% |
| 8462 | EMPRESAS LA POL | 0.001% | 99.108% |
| 8463 | SOLARTECH INTL | 0.001% | 99.108% |
| 8464 | KEIYO CO | 0.001% | 99.109% |
| 8465 | NZ REFINING CO | 0.001% | 99.110% |
| 8466 | RRC TOMLINSON L | 0.001% | 99.110% |
| 8467 | FREUND CORP | 0.001% | 99.111% |
| 8468 | CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01 | 0.001% | 99.112% |
| 8469 | MATSUYA CO (TOK | 0.001% | 99.112% |
| 8470 | CHUNG HWA PULP | 0.001% | 99.113% |
| 8471 | VARDHMAN TEXTIL | 0.001% | 99.114% |
| 8472 | C UYEMURA & CO | 0.001% | 99.114% |
| 8473 | NAKANO CORP/TOK | 0.001% | 99.115% |
| 8474 | DAIKOKU DENKI C | 0.001% | 99.116% |
| 8475 | CHINA CHEM&PHAR | 0.001% | 99.116% |
| 8476 | VIATRON TECHNOL | 0.001% | 99.117% |
| 8477 | DECEUNINCK | 0.001% | 99.118% |
| 8478 | UNION BANK OF P | 0.001% | 99.119% |
| 8479 | GRAND FORT | 0.001% | 99.119% |
| 8480 | PINGUELY-HAULOT | 0.001% | 99.120% |
| 8481 | MIE BANK LTD/TH | 0.001% | 99.121% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8482 | FURUSATO INDUST | 0.001% | 99.121% |
| 8483 | GOLD RESOURCE CORP COMMON STOCK USD.001 | 0.001% | 99.122% |
| 8484 | HAICHANG HOLDIN | 0.001% | 99.123% |
| 8485 | INTL GAME SYSTE | 0.001% | 99.123% |
| 8486 | KMC KUEI MENG | 0.001% | 99.124% |
| 8487 | KEYW HOLDING CORP/THE COMMON STOCK | 0.001% | 99.125% |
| 8488 | DELTA PROPERTY | 0.001% | 99.125% |
| 8489 | RENTIAN TECHNOL | 0.001% | 99.126% |
| 8490 | ARDMORE SHIPPIN | 0.001% | 99.127% |
| 8491 | INGHAMS GROUP L | 0.001% | 99.127% |
| 8492 | AIXTRON SE | 0.001% | 99.128% |
| 8493 | IHLAS HOLDING | 0.001% | 99.129% |
| 8494 | JENTECH PRECISI | 0.001% | 99.129% |
| 8495 | ANDHRA BANK | 0.001% | 99.130% |
| 8496 | WASKITA BETON P | 0.001% | 99.131% |
| 8497 | AJIS CO LTD | 0.001% | 99.131% |
| 8498 | GIANPLUS TECHN | 0.001% | 99.132% |
| 8499 | CH KARNCHANG,FG | 0.001% | 99.133% |
| 8500 | BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01 | 0.001% | 99.133% |
| 8501 | NONG SHIM HOLDI | 0.001% | 99.134% |
| 8502 | GUJARAT STATE P | 0.001% | 99.135% |
| 8503 | JAPAN CASH MACH | 0.001% | 99.135% |
| 8504 | YEARIMDANG PUBL | 0.001% | 99.136% |
| 8505 | MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01 | 0.001% | 99.137% |
| 8506 | SAMSUNG HEAVY I | 0.001% | 99.137% |
| 8507 | LUNG YEN LIFE S | 0.001% | 99.138% |
| 8508 | MICROBIO CO LTD | 0.001% | 99.139% |
| 8509 | TAEWOONG CO | 0.001% | 99.139% |
| 8510 | EAST WEST BANKI | 0.001% | 99.140% |
| 8511 | TUNAS BARU LAMP | 0.001% | 99.141% |
| 8512 | UNITED BREWERIE | 0.001% | 99.141% |
| 8513 | ATSUGI NYLON IN | 0.001% | 99.142% |
| 8514 | NIPPON COMMER D | 0.001% | 99.143% |
| 8515 | WAKACHIKU CONST | 0.001% | 99.143% |
| 8516 | EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.001% | 99.144% |
| 8517 | SYNTEC CONSTRUC | 0.001% | 99.145% |
| 8518 | SANRIO CO | 0.001% | 99.145% |
| 8519 | ATOM CORPORATIO | 0.001% | 99.146% |
| 8520 | ICICI BANK | 0.001% | 99.147% |
| 8521 | TIANJIN CAPITAL | 0.001% | 99.147% |
| 8522 | ALLIANCE ONE INTERNATIONAL COMMON STOCK | 0.001% | 99.148% |
| 8523 | DCM SHRIRAM LTD | 0.001% | 99.149% |
| 8524 | SARTORIUS STEDI | 0.001% | 99.149% |
| 8525 | GUJARAT NARM | 0.001% | 99.150% |
| 8526 | KYOKUTO SECURIT | 0.001% | 99.151% |
| 8527 | XP POWER LTD | 0.001% | 99.151% |
| 8528 | BWX LTD | 0.001% | 99.152% |
| 8529 | CUCKOO ELECTRON | 0.001% | 99.153% |
| 8530 | CIA DE LOCACAO | 0.001% | 99.153% |
| 8531 | DIOS FASTIGHETE | 0.001% | 99.154% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8532 | NIPPON DENWA SH | 0.001% | 99.155% |
| 8533 | TELEKOM MALAYSI | 0.001% | 99.155% |
| 8534 | SAMLIP GENERAL | 0.001% | 99.156% |
| 8535 | TAIWAN SOGO SHI | 0.001% | 99.156% |
| 8536 | PVR LTD | 0.001% | 99.157% |
| 8537 | KAPPAHL AB | 0.001% | 99.158% |
| 8538 | OP FINANCIAL IN | 0.001% | 99.158% |
| 8539 | GENESIS LAND DE | 0.001% | 99.159% |
| 8540 | YFC-BONEAGLE EL | 0.001% | 99.160% |
| 8541 | ALIMAK GROUP AB | 0.001% | 99.160% |
| 8542 | RAMELIUS RESOUR | 0.001% | 99.161% |
| 8543 | COSCO CAPITAL I | 0.001% | 99.162% |
| 8544 | MEISEI INDUSTRI | 0.001% | 99.162% |
| 8545 | LA DORIA SPA | 0.001% | 99.163% |
| 8546 | NICHIRIN CO LTD | 0.001% | 99.164% |
| 8547 | SCORPIO BULKERS | 0.001% | 99.164% |
| 8548 | BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01 | 0.001% | 99.165% |
| 8549 | TOC CO | 0.001% | 99.166% |
| 8550 | L&K ENGINEERING | 0.001% | 99.166% |
| 8551 | DONGJIANG ENVIR | 0.001% | 99.167% |
| 8552 | ESUN HOLDINGS L | 0.001% | 99.168% |
| 8553 | CAIRO COMMUNICA | 0.001% | 99.168% |
| 8554 | CHINA OCEANWIDE | 0.001% | 99.169% |
| 8555 | DNF | 0.001% | 99.170% |
| 8556 | SUMISEKI HOLDIN | 0.001% | 99.170% |
| 8557 | TURVO INTERNATI | 0.001% | 99.171% |
| 8558 | BANCO SANTANDER CHILE ADR ADR | 0.001% | 99.172% |
| 8559 | T & K TOKA CO L | 0.001% | 99.172% |
| 8560 | MANILA WATER CO | 0.001% | 99.173% |
| 8561 | NETENT AB | 0.001% | 99.174% |
| 8562 | OKABE CO | 0.001% | 99.174% |
| 8563 | MINOR INTL | 0.001% | 99.175% |
| 8564 | BANCO DE BOGOTA | 0.001% | 99.175% |
| 8565 | ZINWELL CORP | 0.001% | 99.176% |
| 8566 | HOTEL PROPERTY | 0.001% | 99.177% |
| 8567 | BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01 | 0.001% | 99.177% |
| 8568 | TELE COLUMBUS A | 0.001% | 99.178% |
| 8569 | LIQUIDITY SERVICES INC COMMON STOCK USD.001 | 0.001% | 99.179% |
| 8570 | NISSHIN FUDOSAN | 0.001% | 99.179% |
| 8571 | EVOLUTION PETROLEUM CORP COMMON STOCK USD.001 | 0.001% | 99.180% |
| 8572 | TAIHO KOGYO | 0.001% | 99.181% |
| 8573 | ZIX CORP COMMON STOCK USD.01 | 0.001% | 99.181% |
| 8574 | TOYO SECURITIES | 0.001% | 99.182% |
| 8575 | APT SATELLITE | 0.001% | 99.183% |
| 8576 | MARKETECH INTL | 0.001% | 99.183% |
| 8577 | NODA CORP | 0.001% | 99.184% |
| 8578 | SK TELECOM | 0.001% | 99.185% |
| 8579 | VILLAGE ROADSHO | 0.001% | 99.185% |
| 8580 | BITTIUM OYJ | 0.001% | 99.186% |
| 8581 | ADATA TECHNOLOG | 0.001% | 99.186% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8582 | HSIN KUANG STEE | 0.001% | 99.187% |
| 8583 | HUSQVARNA AB | 0.001% | 99.188% |
| 8584 | COWEN INC COMMON STOCK USD.01 | 0.001% | 99.188% |
| 8585 | EGUARANTEE INC. | 0.001% | 99.189% |
| 8586 | BEIJING URBAN C | 0.001% | 99.190% |
| 8587 | HUGEL INC | 0.001% | 99.190% |
| 8588 | BATU KAWAN BHD | 0.001% | 99.191% |
| 8589 | TAMRON CO LTD | 0.001% | 99.192% |
| 8590 | LACTO JAPAN CO | 0.001% | 99.192% |
| 8591 | ZIGEXN CO LTD | 0.001% | 99.193% |
| 8592 | EVERGREEN INTL | 0.001% | 99.194% |
| 8593 | SESODA CORP | 0.001% | 99.194% |
| 8594 | MARUZEN SHOWA U | 0.001% | 99.195% |
| 8595 | HARDINGE INC | 0.001% | 99.195% |
| 8596 | SM INVESTMENTS | 0.001% | 99.196% |
| 8597 | KYODO PRINTING | 0.001% | 99.197% |
| 8598 | AUSTBROKERS HLD | 0.001% | 99.197% |
| 8599 | PROACT IT GROUP | 0.001% | 99.198% |
| 8600 | VISI MEDIA ASIA | 0.001% | 99.199% |
| 8601 | ZENG HSING INDL | 0.001% | 99.199% |
| 8602 | STANDARD FOODS | 0.001% | 99.200% |
| 8603 | HEALTH INSURANCE INNOVATIO A COMMON STOCK USD.001 | 0.001% | 99.201% |
| 8604 | SWEDOL AB | 0.001% | 99.201% |
| 8605 | LIMONEIRA CO COMMON STOCK USD.01 | 0.001% | 99.202% |
| 8606 | RIGNET INC COMMON STOCK USD.001 | 0.001% | 99.203% |
| 8607 | SAMT CO LTD | 0.001% | 99.203% |
| 8608 | OKINAWA CELLULA | 0.001% | 99.204% |
| 8609 | CHINA ELEC OPTI | 0.001% | 99.204% |
| 8610 | HAN JIN TRANSP | 0.001% | 99.205% |
| 8611 | FONTERRA SHAREH | 0.001% | 99.206% |
| 8612 | LATTICE SEMICON | 0.001% | 99.206% |
| 8613 | AIRASIA X BHD | 0.001% | 99.207% |
| 8614 | ARTNATURE INC | 0.001% | 99.208% |
| 8615 | FEED ONE CO LTD | 0.001% | 99.208% |
| 8616 | NAMESON | 0.001% | 99.209% |
| 8617 | ST. IVES PLC | 0.001% | 99.210% |
| 8618 | TILE SHOP HLDGS INC COMMON STOCK USD.0001 | 0.001% | 99.210% |
| 8619 | AKITA DRILLING | 0.001% | 99.211% |
| 8620 | DANAL | 0.001% | 99.211% |
| 8621 | SANSHA ELECTRIC | 0.001% | 99.212% |
| 8622 | NIPPON YAKIN KO | 0.001% | 99.213% |
| 8623 | OPUS GROUP AB | 0.001% | 99.213% |
| 8624 | MONEY PARTNERS | 0.001% | 99.214% |
| 8625 | TAIWAN PCB TECH | 0.001% | 99.215% |
| 8626 | HAESUNG DS | 0.001% | 99.215% |
| 8627 | FALCO BIOSYSTEM | 0.001% | 99.216% |
| 8628 | HANNSTAR BOARD | 0.001% | 99.217% |
| 8629 | BASLER AG | 0.001% | 99.217% |
| 8630 | EMERSON PACIFIC | 0.001% | 99.218% |
| 8631 | DELTA-GALIL IND | 0.001% | 99.218% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8632 | WATAMI FOOD SER | 0.001% | 99.219% |
| 8633 | NITTOC CONST CO | 0.001% | 99.220% |
| 8634 | IRON FORCE INDU | 0.001% | 99.220% |
| 8635 | BGF RETAIL CO L | 0.001% | 99.221% |
| 8636 | ELDERS LTD | 0.001% | 99.222% |
| 8637 | PLASSON INDUSTR | 0.001% | 99.222% |
| 8638 | SEBANG CO LTD | 0.001% | 99.223% |
| 8639 | INTERNATIONAL S | 0.001% | 99.223% |
| 8640 | PAYPOINT | 0.001% | 99.224% |
| 8641 | KANAGAWA CHUO K | 0.001% | 99.225% |
| 8642 | PRIMO WATER CORP COMMON STOCK | 0.001% | 99.225% |
| 8643 | SEIKO PMC CORP | 0.001% | 99.226% |
| 8644 | I-SENS INC | 0.001% | 99.227% |
| 8645 | HYUNDAI CONSTRU | 0.001% | 99.227% |
| 8646 | HANSOL CHEMICAL | 0.001% | 99.228% |
| 8647 | HOME CENTER | 0.001% | 99.229% |
| 8648 | FUJIMI INC | 0.001% | 99.229% |
| 8649 | ZIG SHENG INDL | 0.001% | 99.230% |
| 8650 | DONGJIN SEMICHE | 0.001% | 99.230% |
| 8651 | SOLARTECH ENERG | 0.001% | 99.231% |
| 8652 | FARMSCO | 0.001% | 99.232% |
| 8653 | CREATE SD HOLDI | 0.001% | 99.232% |
| 8654 | FARMERS CAPITAL BANK CORP COMMON STOCK USD.125 | 0.001% | 99.233% |
| 8655 | IMMSI SPA | 0.001% | 99.234% |
| 8656 | IMARKETKOREA IN | 0.001% | 99.234% |
| 8657 | RIMO INTERNATIO | 0.001% | 99.235% |
| 8658 | RAMI LEVI CHAIN | 0.001% | 99.235% |
| 8659 | MAHANAGAR GAS L | 0.001% | 99.236% |
| 8660 | DMS CO LTD | 0.001% | 99.237% |
| 8661 | CHINA ALL ACCES | 0.001% | 99.237% |
| 8662 | MORITO CO | 0.001% | 99.238% |
| 8663 | ADO PROPERTIES | 0.001% | 99.239% |
| 8664 | P S CORPORATION | 0.001% | 99.239% |
| 8665 | AVIC INTL HOLD | 0.001% | 99.240% |
| 8666 | IJT TECHNOLOGY | 0.001% | 99.240% |
| 8667 | CHINA STRATEGIC | 0.001% | 99.241% |
| 8668 | ZHENGZHOU COAL | 0.001% | 99.242% |
| 8669 | WELL SHIN TECHN | 0.001% | 99.242% |
| 8670 | KYOSAN ELECTRIC | 0.001% | 99.243% |
| 8671 | NAUTILUS MINERA | 0.001% | 99.244% |
| 8672 | HOPEWELL HIGHWA | 0.001% | 99.244% |
| 8673 | ASIA POLYMER | 0.001% | 99.245% |
| 8674 | TECHNICOLOR | 0.001% | 99.245% |
| 8675 | SHREE CEMENT LT | 0.001% | 99.246% |
| 8676 | F-SECURE OYJ | 0.001% | 99.247% |
| 8677 | CITIZENS + NORTHERN CORP COMMON STOCK USD1.0 | 0.001% | 99.247% |
| 8678 | BAOZUN INC SPN ADR ADR USD.0001 | 0.001% | 99.248% |
| 8679 | KANEMATSU ELEC | 0.001% | 99.249% |
| 8680 | HEUNGKUK FIRE&M | 0.001% | 99.249% |
| 8681 | TAIMIDE TCH | 0.001% | 99.250% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8682 | NIPPON CARBIDE | 0.001% | 99.250% |
| 8683 | CHUKYO BANK | 0.001% | 99.251% |
| 8684 | KWANG DONG PHAR | 0.001% | 99.252% |
| 8685 | POONGSAN HOLDIN | 0.001% | 99.252% |
| 8686 | CAPITOL HEALTH | 0.001% | 99.253% |
| 8687 | AVANTI | 0.001% | 99.253% |
| 8688 | SC ASSET CORPOR | 0.001% | 99.254% |
| 8689 | TESSCO TECHNOLOGIES INC COMMON STOCK USD.01 | 0.001% | 99.255% |
| 8690 | SHANGHAI FUDAN | 0.001% | 99.255% |
| 8691 | ZZZMITSUI SUGAR | 0.001% | 99.256% |
| 8692 | SILICONWARE PRE | 0.001% | 99.257% |
| 8693 | SAM KWANG GLASS | 0.001% | 99.257% |
| 8694 | YUNGJIN PHARMAC | 0.001% | 99.258% |
| 8695 | PENN VIRGINIA CORP COMMON STOCK | 0.001% | 99.258% |
| 8696 | FORMOSA ADVANCE | 0.001% | 99.259% |
| 8697 | ALTRAN TECHNOLO | 0.001% | 99.260% |
| 8698 | PC PARTNER | 0.001% | 99.260% |
| 8699 | RASSINI SAB DE | 0.001% | 99.261% |
| 8700 | ITOKI CORP | 0.001% | 99.261% |
| 8701 | RTX TELECOM | 0.001% | 99.262% |
| 8702 | KVH INDUSTRIES INC COMMON STOCK USD.01 | 0.001% | 99.263% |
| 8703 | CHARTER FINANCIAL CORP COMMON STOCK USD.01 | 0.001% | 99.263% |
| 8704 | CRH PLC | 0.001% | 99.264% |
| 8705 | RION CO LTD | 0.001% | 99.265% |
| 8706 | MACATAWA BANK CORP COMMON STOCK | 0.001% | 99.265% |
| 8707 | FIRST TRACTOR C | 0.001% | 99.266% |
| 8708 | WEST BANCORPORATION COMMON STOCK | 0.001% | 99.266% |
| 8709 | ANTON OILFIELD | 0.001% | 99.267% |
| 8710 | HS INDUSTRIES C | 0.001% | 99.268% |
| 8711 | GERRY WEBER INT | 0.001% | 99.268% |
| 8712 | DAEJAN HOLDINGS | 0.001% | 99.269% |
| 8713 | JASMINE INTERNA | 0.001% | 99.269% |
| 8714 | NCISOFT CORPN | 0.001% | 99.270% |
| 8715 | SCHIBSTED ASA | 0.001% | 99.271% |
| 8716 | E INK HOLDINGS | 0.001% | 99.271% |
| 8717 | GOLDLION HLDGS | 0.001% | 99.272% |
| 8718 | MEC COMPANY LTD | 0.001% | 99.272% |
| 8719 | WONIK MATERIALS | 0.001% | 99.273% |
| 8720 | ALUMINA LTD | 0.001% | 99.274% |
| 8721 | THINKING ELECTR | 0.001% | 99.274% |
| 8722 | SUMMIT R/EST HL | 0.001% | 99.275% |
| 8723 | EVA PRECISION I | 0.001% | 99.276% |
| 8724 | OPERA SOFTWARE | 0.001% | 99.276% |
| 8725 | VERBIO VEREINIG | 0.001% | 99.277% |
| 8726 | REBOSIS PROPERT | 0.001% | 99.277% |
| 8727 | SABATE DIOSOS | 0.001% | 99.278% |
| 8728 | MAX INDIA | 0.001% | 99.279% |
| 8729 | STOCKMANN OYJ A | 0.001% | 99.279% |
| 8730 | CHINA GREENLAND | 0.001% | 99.280% |
| 8731 | SUGIMOTO & CO L | 0.001% | 99.280% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8732 | DI CORP | 0.001% | 99.281% |
| 8733 | NISSEI ASB MACH | 0.001% | 99.282% |
| 8734 | STAR PETROLEUM | 0.001% | 99.282% |
| 8735 | CITY TELECOM (H | 0.001% | 99.283% |
| 8736 | ZORLU ENRJI | 0.001% | 99.283% |
| 8737 | FUNAI CONSULTIN | 0.001% | 99.284% |
| 8738 | NEL ASA | 0.001% | 99.285% |
| 8739 | CITIZENS INC COMMON STOCK | 0.001% | 99.285% |
| 8740 | ETRON TECHNOLOG | 0.001% | 99.286% |
| 8741 | BALDWIN + LYONS INC CL B COMMON STOCK | 0.001% | 99.286% |
| 8742 | REGIONAL REIT L | 0.001% | 99.287% |
| 8743 | ALEMBIC PHARMAC | 0.001% | 99.288% |
| 8744 | ABG SUNDAL COLL | 0.001% | 99.288% |
| 8745 | HARIMA CHEMICAL | 0.001% | 99.289% |
| 8746 | BUCKLE INC/THE COMMON STOCK USD.01 | 0.001% | 99.289% |
| 8747 | EAGLE NICE INTE | 0.001% | 99.290% |
| 8748 | BIGBEN INTERACT | 0.001% | 99.291% |
| 8749 | ROCKY BRANDS INC COMMON STOCK | 0.001% | 99.291% |
| 8750 | EUGENE INVS&SEC | 0.001% | 99.292% |
| 8751 | ALMA MEDIA CORP | 0.001% | 99.292% |
| 8752 | ICHIA TECHNOLOG | 0.001% | 99.293% |
| 8753 | SIRTEC INTERNAT | 0.001% | 99.294% |
| 8754 | FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01 | 0.001% | 99.294% |
| 8755 | POSCO ICT CO LT | 0.001% | 99.295% |
| 8756 | K.C. TECH | 0.001% | 99.295% |
| 8757 | ALDER BIOPHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.001% | 99.296% |
| 8758 | THROMBOGENICS N | 0.001% | 99.297% |
| 8759 | MOBILEPHONE TEL | 0.001% | 99.297% |
| 8760 | CHINA ELECTRIC | 0.001% | 99.298% |
| 8761 | TELSTRA CORP-AD | 0.001% | 99.298% |
| 8762 | GFT TECHNOLOGY | 0.001% | 99.299% |
| 8763 | AOC HOLDINGS IN | 0.001% | 99.300% |
| 8764 | MISAWA HOMES HO | 0.001% | 99.300% |
| 8765 | SEC CORPORATION | 0.001% | 99.301% |
| 8766 | BOLSA DE VALOR | 0.001% | 99.301% |
| 8767 | PEOPLE S UTAH BANCORP COMMON STOCK USD.01 | 0.001% | 99.302% |
| 8768 | UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001 | 0.001% | 99.303% |
| 8769 | MIYAJI ENGINEER | 0.001% | 99.303% |
| 8770 | IDU CO. | 0.001% | 99.304% |
| 8771 | HORIZON GLOBAL CORP COMMON STOCK USD.01 | 0.001% | 99.304% |
| 8772 | SUPALAI PCL-NVD | 0.001% | 99.305% |
| 8773 | CENTRAL SEC PAT | 0.001% | 99.305% |
| 8774 | BIJOU BRIGITTE | 0.001% | 99.306% |
| 8775 | GL SCIENCES | 0.001% | 99.307% |
| 8776 | NITTO SEIKO CO | 0.001% | 99.307% |
| 8777 | PDF SOLUTIONS INC COMMON STOCK USD.00015 | 0.001% | 99.308% |
| 8778 | ORBIS | 0.001% | 99.308% |
| 8779 | APCB INC | 0.001% | 99.309% |
| 8780 | YUNGSHIN GLOBAL | 0.001% | 99.310% |
| 8781 | TAIWAN FU HSING | 0.001% | 99.310% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8782 | ROBERTET SA | 0.001% | 99.311% |
| 8783 | ROYAL BK SCOT G | 0.001% | 99.311% |
| 8784 | IVE GROUP LTD | 0.001% | 99.312% |
| 8785 | KOREA ELEC TERM | 0.001% | 99.313% |
| 8786 | PROMATE ELECTRO | 0.001% | 99.313% |
| 8787 | BMTC GROUP INC | 0.001% | 99.314% |
| 8788 | LINK MOTION INC SPON ADR ADR USD.0001 | 0.001% | 99.314% |
| 8789 | ERAWAN GROUP | 0.001% | 99.315% |
| 8790 | TONICHI CARLIFE | 0.001% | 99.316% |
| 8791 | QUABIT IMMOBILI | 0.001% | 99.316% |
| 8792 | JACKPOTJOY PLC | 0.001% | 99.317% |
| 8793 | PIVOT TECHNOLOG | 0.001% | 99.317% |
| 8794 | SAWADA HOLDINGS | 0.001% | 99.318% |
| 8795 | NRG YIELD INC CLASS A COMMON STOCK USD.01 | 0.001% | 99.318% |
| 8796 | KARO PHARMA AB | 0.001% | 99.319% |
| 8797 | ARIAKE JAPAN CO | 0.001% | 99.320% |
| 8798 | PARKSON RETAIL | 0.001% | 99.320% |
| 8799 | HARVARD BIOSCIENCE INC COMMON STOCK USD.01 | 0.001% | 99.321% |
| 8800 | SOCOVEDSA SA | 0.001% | 99.321% |
| 8801 | LH FINANCIAL GR | 0.001% | 99.322% |
| 8802 | TAIWAN HIGH SPE | 0.001% | 99.323% |
| 8803 | GILLETTE INDIA | 0.001% | 99.323% |
| 8804 | MAGNACHIP SEMICONDUCT COMMON STOCK USD.01 | 0.001% | 99.324% |
| 8805 | TAOKAENOI | 0.001% | 99.324% |
| 8806 | PHARMAENGINE IN | 0.001% | 99.325% |
| 8807 | SWCC SHOWA HOLD | 0.001% | 99.325% |
| 8808 | CENIT AG SYSTEM | 0.001% | 99.326% |
| 8809 | YOMEISHU SEIZO | 0.001% | 99.327% |
| 8810 | SSANGYONG MOTOR | 0.001% | 99.327% |
| 8811 | GOLDFIELD CORP COMMON STOCK USD.1 | 0.001% | 99.328% |
| 8812 | FIBROGEN INC COMMON STOCK USD.01 | 0.001% | 99.328% |
| 8813 | AEON CREDIT SER | 0.001% | 99.329% |
| 8814 | NAC CO LTD | 0.001% | 99.329% |
| 8815 | RASSINI SAB DE | 0.001% | 99.330% |
| 8816 | ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0 | 0.001% | 99.331% |
| 8817 | ABILITY ENTERPR | 0.001% | 99.331% |
| 8818 | SURYA CITRA MED | 0.001% | 99.332% |
| 8819 | GUJARAT FLUOROC | 0.001% | 99.332% |
| 8820 | NEXEO SOLUTIONS INC COMMON STOCK | 0.001% | 99.333% |
| 8821 | FIRST SENSOR AG | 0.001% | 99.334% |
| 8822 | I-NET CORP | 0.001% | 99.334% |
| 8823 | RENO DE MEDICI | 0.001% | 99.335% |
| 8824 | SHINKONG INSURA | 0.001% | 99.335% |
| 8825 | TAMA HOME CO LT | 0.001% | 99.336% |
| 8826 | VINDA INTERNATI | 0.001% | 99.336% |
| 8827 | PHX ENERGY SERV | 0.001% | 99.337% |
| 8828 | KROSAKI CORP | 0.001% | 99.338% |
| 8829 | SINOSOFT TECHNO | 0.001% | 99.338% |
| 8830 | SANOH INDUSTRIA | 0.001% | 99.339% |
| 8831 | G-7 HOLDINGS IN | 0.001% | 99.339% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8832 | REGIS HEALTHCAR | 0.001% | 99.340% |
| 8833 | SAFILO GROUP SP | 0.001% | 99.340% |
| 8834 | ZONGTAI REAL ES | 0.001% | 99.341% |
| 8835 | KOATSU GAS KOGY | 0.001% | 99.342% |
| 8836 | SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1 | 0.001% | 99.342% |
| 8837 | EXEL INDUSTRIES | 0.001% | 99.343% |
| 8838 | MANI INC | 0.001% | 99.343% |
| 8839 | FRANCE BED HOLD | 0.001% | 99.344% |
| 8840 | STO AG-PREFERRE | 0.001% | 99.344% |
| 8841 | BING-GRAE | 0.001% | 99.345% |
| 8842 | SUNGCHANG ENTER | 0.001% | 99.346% |
| 8843 | FUSION PARTNERS | 0.001% | 99.346% |
| 8844 | HALOZYME THERAPEUTICS INC COMMON STOCK USD.001 | 0.001% | 99.347% |
| 8845 | YAHAGI CONST CO | 0.001% | 99.347% |
| 8846 | TAIKISHA | 0.001% | 99.348% |
| 8847 | THURGAUER KANTO | 0.001% | 99.349% |
| 8848 | RENHE COMMERCIA | 0.001% | 99.349% |
| 8849 | AMOT INVESTMENT | 0.001% | 99.350% |
| 8850 | POYA CO LTD | 0.001% | 99.350% |
| 8851 | STARTEK INC | 0.001% | 99.351% |
| 8852 | LANNA RESOURCES | 0.001% | 99.351% |
| 8853 | URTHECAST CORP | 0.001% | 99.352% |
| 8854 | CIE FINANCIER T | 0.001% | 99.353% |
| 8855 | HATSUN AGRO | 0.001% | 99.353% |
| 8856 | ACTIA GROUP | 0.001% | 99.354% |
| 8857 | AEON CO. (M) BH | 0.001% | 99.354% |
| 8858 | WPP AUNZ LTD | 0.001% | 99.355% |
| 8859 | LIFESTYLE CHINA | 0.001% | 99.355% |
| 8860 | LAMPRELL PLC | 0.001% | 99.356% |
| 8861 | KITANO CONST CO | 0.001% | 99.356% |
| 8862 | LIGHT S.A. | 0.001% | 99.357% |
| 8863 | LEAF GROUP LTD COMMON STOCK USD.0001 | 0.001% | 99.358% |
| 8864 | ASAHI PRINT | 0.001% | 99.358% |
| 8865 | CNA FIREFE | 0.001% | 99.359% |
| 8866 | PACIFIC HOSPITA | 0.001% | 99.359% |
| 8867 | P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01 | 0.001% | 99.360% |
| 8868 | OTOKAR OTOMOTIV | 0.001% | 99.360% |
| 8869 | OPTRONTEC INC | 0.001% | 99.361% |
| 8870 | HARBOUR CENTRE | 0.001% | 99.362% |
| 8871 | CARLO CAVAZZI H | 0.001% | 99.362% |
| 8872 | SINKO INDUSTRIE | 0.001% | 99.363% |
| 8873 | ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1 | 0.001% | 99.363% |
| 8874 | XINJIANG XINXIN | 0.001% | 99.364% |
| 8875 | GOLFZON CO LTD | 0.001% | 99.364% |
| 8876 | VANACHAI GROUP | 0.001% | 99.365% |
| 8877 | AEON CREDIT SER | 0.001% | 99.366% |
| 8878 | CYBERTAN TECHNO | 0.001% | 99.366% |
| 8879 | AUSTRALIAN UNIT | 0.001% | 99.367% |
| 8880 | UNIQUE ENGINEER | 0.001% | 99.367% |
| 8881 | SERITAGE GROWTH PROP A REIT REIT USD.01 | 0.001% | 99.368% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8882 | KENON HLDGS LTD | 0.001% | 99.368% |
| 8883 | LOTUS BAKERIES | 0.001% | 99.369% |
| 8884 | NIEN MADE ENTER | 0.001% | 99.370% |
| 8885 | FLOW TRADERS | 0.001% | 99.370% |
| 8886 | LIANHUA SUPERMA | 0.001% | 99.371% |
| 8887 | ITE TECH INC | 0.001% | 99.371% |
| 8888 | MODERNLAND REAL | 0.001% | 99.372% |
| 8889 | JAPAN PILE CORP | 0.001% | 99.372% |
| 8890 | ASAHI ORGANIC C | 0.001% | 99.373% |
| 8891 | KOMATSU WALL IN | 0.001% | 99.373% |
| 8892 | DAE WON KANG UP | 0.001% | 99.374% |
| 8893 | DAIHATSU DIESEL | 0.001% | 99.375% |
| 8894 | NIHON TOKUSHU T | 0.001% | 99.375% |
| 8895 | KYUNGBANG LTD | 0.001% | 99.376% |
| 8896 | mitsubishi PAPE | 0.001% | 99.376% |
| 8897 | SPIRE HEALTHCAR | 0.001% | 99.377% |
| 8898 | THE BASIC HOUSE | 0.001% | 99.377% |
| 8899 | ARGAN SA | 0.001% | 99.378% |
| 8900 | TK DEVELOPMENT | 0.001% | 99.379% |
| 8901 | GREEN SEAL HOLD | 0.001% | 99.379% |
| 8902 | TECK RESOURCES | 0.001% | 99.380% |
| 8903 | OLD SECOND BANCORP INC COMMON STOCK USD1.0 | 0.001% | 99.380% |
| 8904 | BEL FUSE INC CL B COMMON STOCK USD.1 | 0.001% | 99.381% |
| 8905 | NICHIDEN CORP | 0.001% | 99.381% |
| 8906 | TACHIKAWA CORP | 0.001% | 99.382% |
| 8907 | PARROT | 0.001% | 99.382% |
| 8908 | WUS PRINTD CIRC | 0.001% | 99.383% |
| 8909 | MEIWA ESTATE CO | 0.001% | 99.384% |
| 8910 | BANK OF INDIA C | 0.001% | 99.384% |
| 8911 | TEST RESEARCH I | 0.001% | 99.385% |
| 8912 | QUANTA STORAGE | 0.001% | 99.385% |
| 8913 | HNA HLDGS GP CO | 0.001% | 99.386% |
| 8914 | DR HOENLE AG | 0.001% | 99.386% |
| 8915 | ES-CON JAPAN LT | 0.001% | 99.387% |
| 8916 | NIHON CHOUZAI C | 0.001% | 99.387% |
| 8917 | LOPEZ HOLDINGS | 0.001% | 99.388% |
| 8918 | VITEC HLDG | 0.001% | 99.389% |
| 8919 | KURIMOTO | 0.001% | 99.389% |
| 8920 | TOVIS CO LTD | 0.001% | 99.390% |
| 8921 | KITAGAWA IRON W | 0.001% | 99.390% |
| 8922 | MARVELOUS AQL I | 0.001% | 99.391% |
| 8923 | HUNTSWORTH PLC | 0.001% | 99.391% |
| 8924 | SOCO INTERNATIO | 0.001% | 99.392% |
| 8925 | ISOLITE INSULAT | 0.001% | 99.392% |
| 8926 | PRONEXUS INC | 0.001% | 99.393% |
| 8927 | GODO STEEL | 0.001% | 99.394% |
| 8928 | SAM YOUNG ELECT | 0.001% | 99.394% |
| 8929 | ROHM CO | 0.001% | 99.395% |
| 8930 | HELBOR EMPREEND | 0.001% | 99.395% |
| 8931 | OLAV THON EIEND | 0.001% | 99.396% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8932 | ASIA CEMENT CHI | 0.001% | 99.396% |
| 8933 | ASKA PHARMACEU | 0.001% | 99.397% |
| 8934 | INTGRTD SVC | 0.001% | 99.397% |
| 8935 | FIRST BANCORP INC/ME COMMON STOCK USD.01 | 0.001% | 99.398% |
| 8936 | HUONS CO LTD | 0.001% | 99.399% |
| 8937 | HWASUNGIndustr | 0.001% | 99.399% |
| 8938 | SUNSPRING METAL | 0.001% | 99.400% |
| 8939 | HONG KONG AIRCR | 0.001% | 99.400% |
| 8940 | TIPCO ASPHALT P | 0.001% | 99.401% |
| 8941 | CHUETSU PULP&PA | 0.001% | 99.401% |
| 8942 | SWEDISH ORPHAN | 0.001% | 99.402% |
| 8943 | PROTO CORP | 0.001% | 99.402% |
| 8944 | MAHLE METAL LEV | 0.001% | 99.403% |
| 8945 | TOA OIL CO LTD | 0.001% | 99.403% |
| 8946 | SUPREMEX INC | 0.001% | 99.404% |
| 8947 | MPI CORPORATION | 0.001% | 99.405% |
| 8948 | SVENSKA CELLULO | 0.001% | 99.405% |
| 8949 | SUNPOWER CORP COMMON STOCK USD.001 | 0.001% | 99.406% |
| 8950 | IDT CORP CLASS B COMMON STOCK USD.01 | 0.001% | 99.406% |
| 8951 | ASCENCIO | 0.001% | 99.407% |
| 8952 | OMEGA FLEX INC COMMON STOCK USD.01 | 0.001% | 99.407% |
| 8953 | PALIBURG HOLDIN | 0.001% | 99.408% |
| 8954 | ERM POWER LTD | 0.001% | 99.408% |
| 8955 | MAXIS BHD | 0.001% | 99.409% |
| 8956 | ILSHIN SPINNING | 0.001% | 99.409% |
| 8957 | MATRIX CONCEPTS | 0.001% | 99.410% |
| 8958 | FAMUR SA | 0.001% | 99.411% |
| 8959 | GUJARAT ALKALIE | 0.001% | 99.411% |
| 8960 | ANADOLU SIGORTA | 0.001% | 99.412% |
| 8961 | SANYO ELEC RAIL | 0.001% | 99.412% |
| 8962 | INTERTRUST NV | 0.001% | 99.413% |
| 8963 | LSI INDUSTRIES INC COMMON STOCK | 0.001% | 99.413% |
| 8964 | NOKIA CORP ADR | 0.001% | 99.414% |
| 8965 | ALIO GOLD INC | 0.001% | 99.414% |
| 8966 | KARDEMIR KARABU | 0.001% | 99.415% |
| 8967 | GRUH FINANCE | 0.001% | 99.415% |
| 8968 | ORIENT OVERSEAS | 0.001% | 99.416% |
| 8969 | MAISONS FRANCE | 0.001% | 99.417% |
| 8970 | FUKUI COMPUTER | 0.001% | 99.417% |
| 8971 | SHORE BANCSHARES INC COMMON STOCK USD.01 | 0.001% | 99.418% |
| 8972 | LUMENS CO LTD | 0.001% | 99.418% |
| 8973 | COLUMBUS A/S | 0.001% | 99.419% |
| 8974 | KAROON GAS AUST | 0.001% | 99.419% |
| 8975 | HARIM HOLDINGS | 0.001% | 99.420% |
| 8976 | NISSUI PHARM CO | 0.001% | 99.420% |
| 8977 | TELEPIZZA SA | 0.001% | 99.421% |
| 8978 | BR PROPERTIES S | 0.001% | 99.421% |
| 8979 | HYUNDAI BNG STE | 0.001% | 99.422% |
| 8980 | TA ANN HOLDINGS | 0.001% | 99.422% |
| 8981 | HIRAMATSU INC | 0.001% | 99.423% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8982 | TOYO RADIATOR C | 0.001% | 99.424% |
| 8983 | AGABANG&COMPANY | 0.001% | 99.424% |
| 8984 | TEXWINCA HLDGS | 0.001% | 99.425% |
| 8985 | CLS HOLDINGS PL | 0.001% | 99.425% |
| 8986 | CRCC HIGH-TECH | 0.001% | 99.426% |
| 8987 | MONEY3 CORP LTD | 0.001% | 99.426% |
| 8988 | MICROPORT SCIEN | 0.001% | 99.427% |
| 8989 | GUANGDONG KELON | 0.001% | 99.427% |
| 8990 | KOPIN CORP COMMON STOCK USD.01 | 0.001% | 99.428% |
| 8991 | GRUPO AVAL ACCI | 0.001% | 99.428% |
| 8992 | NIPPON SHARYO | 0.001% | 99.429% |
| 8993 | TPV TECHNOLOGY | 0.001% | 99.429% |
| 8994 | ACCESS NATIONAL CORP COMMON STOCK USD.835 | 0.001% | 99.430% |
| 8995 | MAXVALU TOKAI C | 0.001% | 99.431% |
| 8996 | ECLIPSE RESOURCES CORP COMMON STOCK USD.01 | 0.001% | 99.431% |
| 8997 | MITSUBISHI KAKO | 0.001% | 99.432% |
| 8998 | MAEZAWA KYUSO I | 0.001% | 99.432% |
| 8999 | MANDALAY RESOUR | 0.001% | 99.433% |
| 9000 | GOLDMONEY INC | 0.001% | 99.433% |
| 9001 | SOFT-WORLD INTL | 0.001% | 99.434% |
| 9002 | JAPAN BUSINESS | 0.001% | 99.434% |
| 9003 | FOOSUNG CO LTD | 0.001% | 99.435% |
| 9004 | RAUBEX GROUP LT | 0.001% | 99.435% |
| 9005 | CAPITAL FIRST L | 0.001% | 99.436% |
| 9006 | TAISEI LAMICK C | 0.001% | 99.436% |
| 9007 | ZENITAKA CORP | 0.001% | 99.437% |
| 9008 | HIRAKAWA HEWTEC | 0.001% | 99.437% |
| 9009 | LIU CHONG HING | 0.001% | 99.438% |
| 9010 | TA ENTERPRISE B | 0.001% | 99.439% |
| 9011 | PJT PARTNERS INC A COMMON STOCK | 0.001% | 99.439% |
| 9012 | GRAND KOREA LEI | 0.001% | 99.440% |
| 9013 | HASTINGS GROUP | 0.001% | 99.440% |
| 9014 | DELEK AUTOMOTIV | 0.001% | 99.441% |
| 9015 | ORGANO | 0.001% | 99.441% |
| 9016 | TAIWAN CHINSAN | 0.001% | 99.442% |
| 9017 | WOORI BANK SPON ADR ADR | 0.001% | 99.442% |
| 9018 | FEINTOOL INTERN | 0.001% | 99.443% |
| 9019 | TOREX SEMICONDU | 0.001% | 99.443% |
| 9020 | FJ NEXT CO LTD | 0.001% | 99.444% |
| 9021 | DELTA APPAREL INC COMMON STOCK USD.01 | 0.001% | 99.444% |
| 9022 | FURUNO ELECTRIC | 0.001% | 99.445% |
| 9023 | ALTISOURCE PORT | 0.001% | 99.445% |
| 9024 | LAI SUN GARMENT | 0.001% | 99.446% |
| 9025 | TAKEEI CORPORAT | 0.001% | 99.446% |
| 9026 | KUOYANG CONSTRU | 0.001% | 99.447% |
| 9027 | COOLPAD GROUP L | 0.001% | 99.448% |
| 9028 | ENERGY DEVELOP | 0.001% | 99.448% |
| 9029 | RADIANT LOGISTICS INC COMMON STOCK USD.001 | 0.001% | 99.449% |
| 9030 | MIRAE ASSET LIF | 0.001% | 99.449% |
| 9031 | GUJARAT PIPAVAV | 0.001% | 99.450% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9032 | E.I.D.-PARRY(IN | 0.001% | 99.450% |
| 9033 | SKELLERUP HOLDI | 0.001% | 99.451% |
| 9034 | Minerva SA | 0.001% | 99.451% |
| 9035 | TOKYU RECREATIO | 0.001% | 99.452% |
| 9036 | TAKARA PRINTING | 0.001% | 99.452% |
| 9037 | KIRKLAND S INC COMMON STOCK | 0.001% | 99.453% |
| 9038 | MUCKLOW(A&J) GR | 0.001% | 99.453% |
| 9039 | KEPPEL TELECOM& | 0.001% | 99.454% |
| 9040 | YOULCHON CHEMIC | 0.001% | 99.454% |
| 9041 | KOMEDA HOLDINGS | 0.001% | 99.455% |
| 9042 | SHINAGAWA FUEL | 0.001% | 99.455% |
| 9043 | AUCKLAND INTERN | 0.001% | 99.456% |
| 9044 | MACROGENICS INC COMMON STOCK USD.01 | 0.001% | 99.456% |
| 9045 | NAPHTHA ISRAEL | 0.001% | 99.457% |
| 9046 | DYNAGREEN ENVIR | 0.001% | 99.457% |
| 9047 | DADI EARLY | 0.001% | 99.458% |
| 9048 | OSK HOLDINGS BH | 0.001% | 99.459% |
| 9049 | CHORI CO LTD | 0.001% | 99.459% |
| 9050 | WESTAR ENERGY I | 0.001% | 99.460% |
| 9051 | NAGANO BANK | 0.001% | 99.460% |
| 9052 | EHWA TECHNOLOGI | 0.001% | 99.461% |
| 9053 | FORMOSAN RUBBER | 0.001% | 99.461% |
| 9054 | KNM GROUP BERHA | 0.001% | 99.462% |
| 9055 | ITALIAN-THAI DE | 0.001% | 99.462% |
| 9056 | ARISAWA MFG CO | 0.001% | 99.463% |
| 9057 | ERA GROUP INC COMMON STOCK USD.01 | 0.001% | 99.463% |
| 9058 | GLOBAL MIXED MO | 0.001% | 99.464% |
| 9059 | ING BANK SLASKI | 0.001% | 99.464% |
| 9060 | MALAYAN FLOUR M | 0.001% | 99.465% |
| 9061 | EKORNES ASA | 0.001% | 99.465% |
| 9062 | WAI KEE HOLDING | 0.001% | 99.466% |
| 9063 | SBS MEDIA HOLDI | 0.001% | 99.466% |
| 9064 | TUESDAY MORNING CORP COMMON STOCK USD.01 | 0.001% | 99.467% |
| 9065 | HANKUK CARBON C | 0.001% | 99.467% |
| 9066 | EL AL ISRAEL AI | 0.001% | 99.468% |
| 9067 | TOYO CORPORATIO | 0.001% | 99.468% |
| 9068 | EARTHSTONE ENERGY INC A COMMON STOCK USD.001 | 0.001% | 99.469% |
| 9069 | TOKMANNI GROUP | 0.001% | 99.469% |
| 9070 | INVESTORS TITLE CO COMMON STOCK | 0.001% | 99.470% |
| 9071 | MEIKO NETWORK J | 0.001% | 99.470% |
| 9072 | mitsui matsushi | 0.001% | 99.471% |
| 9073 | LSB INDUSTRIES INC COMMON STOCK USD.1 | 0.001% | 99.471% |
| 9074 | CHUANGS CONS IN | 0.001% | 99.472% |
| 9075 | GAFISA SA | 0.001% | 99.472% |
| 9076 | NEC NETWK & SYS | 0.001% | 99.473% |
| 9077 | ORION GROUP HOLDINGS INC COMMON STOCK USD.01 | 0.001% | 99.473% |
| 9078 | ESPRINET SPA | 0.001% | 99.474% |
| 9079 | EMPERIA HOLDING | 0.001% | 99.474% |
| 9080 | SHINSEGAE FOOD | 0.001% | 99.475% |
| 9081 | MAGMA FINCORP L | 0.001% | 99.475% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9082 | SHINYOUNG SECS | 0.001% | 99.476% |
| 9083 | ALICO INC COMMON STOCK USD1.0 | 0.001% | 99.477% |
| 9084 | UNION BK OF TAI | 0.001% | 99.477% |
| 9085 | GUJARAT MINERAL | 0.001% | 99.478% |
| 9086 | ZHONGYU GAS HOL | 0.001% | 99.478% |
| 9087 | REIS INC COMMON STOCK USD.01 | 0.001% | 99.479% |
| 9088 | SANKO METAL IND | 0.001% | 99.479% |
| 9089 | GOLDEN LAND PRO | 0.001% | 99.480% |
| 9090 | OCTODEC | 0.001% | 99.480% |
| 9091 | YUSHIRO CHEMICA | 0.001% | 99.481% |
| 9092 | MEIWACORPORATIO | 0.001% | 99.481% |
| 9093 | SATA SHOJI CORP | 0.001% | 99.482% |
| 9094 | MORY INDUSTRIES | 0.001% | 99.482% |
| 9095 | RISO KAGAKU COR | 0.001% | 99.483% |
| 9096 | IWASAKI ELECTRI | 0.001% | 99.483% |
| 9097 | NAKABAYASHI CO | 0.001% | 99.484% |
| 9098 | JAPAN KENZAI CO | 0.001% | 99.484% |
| 9099 | ALEXCO RESOURCE CORP COMMON STOCK | 0.001% | 99.485% |
| 9100 | NIP AIR CON | 0.001% | 99.485% |
| 9101 | ASTALDI | 0.001% | 99.486% |
| 9102 | JW HOLDINGS COR | 0.001% | 99.486% |
| 9103 | OIL DRI CORP OF AMERICA COMMON STOCK USD.1 | 0.001% | 99.487% |
| 9104 | ECKERT & ZIEGLE | 0.001% | 99.487% |
| 9105 | TOA CORP | 0.001% | 99.488% |
| 9106 | KOHSOKU CORP | 0.001% | 99.488% |
| 9107 | HARBIN BANK CO | 0.001% | 99.489% |
| 9108 | VETOQUINOL SA | 0.001% | 99.489% |
| 9109 | LENTA LTD REG S DEPOSITORY RECEIPT | 0.001% | 99.490% |
| 9110 | NIEN HSING TEXT | 0.001% | 99.490% |
| 9111 | GRO-BELS CO LTD | 0.001% | 99.491% |
| 9112 | MALAYSIAN PACIF | 0.001% | 99.491% |
| 9113 | MINERA FRISCO S | 0.001% | 99.492% |
| 9114 | WERELDHAVE BELG | 0.001% | 99.492% |
| 9115 | EASTERN MEDIA | 0.001% | 99.493% |
| 9116 | NAKAMURAYA CO L | 0.001% | 99.493% |
| 9117 | SHIPPING CP IND | 0.001% | 99.494% |
| 9118 | JANOME SEWING M | 0.001% | 99.494% |
| 9119 | HADERA PAPER LT | 0.001% | 99.495% |
| 9120 | CHINA MANMADE F | 0.001% | 99.495% |
| 9121 | UNION BANK OF I | 0.001% | 99.496% |
| 9122 | FEDERAL BANK LT | 0.001% | 99.496% |
| 9123 | HOKUETSU INDS C | 0.001% | 99.497% |
| 9124 | FANG HOLDINGS LTD ADR ADR | 0.001% | 99.497% |
| 9125 | OSAKA ORGANIC C | 0.001% | 99.498% |
| 9126 | BASSO INDUSTRY | 0.001% | 99.498% |
| 9127 | BANGKOK BANK | 0.001% | 99.499% |
| 9128 | NATHAN S FAMOUS INC COMMON STOCK USD.01 | 0.001% | 99.499% |
| 9129 | DFS FURNITURE L | 0.001% | 99.500% |
| 9130 | ELNUSA TBK | 0.001% | 99.500% |
| 9131 | TER BEKE SA | 0.001% | 99.501% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9132 | ESSITY AKTIEBOL | 0.000% | 99.501% |
| 9133 | SHILOH INDUSTRIES INC COMMON STOCK USD.01 | 0.000% | 99.502% |
| 9134 | U-SHIN | 0.000% | 99.502% |
| 9135 | TOYO ELECTRIC | 0.000% | 99.503% |
| 9136 | KHON KAEN SUGAR | 0.000% | 99.503% |
| 9137 | KH VATEC | 0.000% | 99.504% |
| 9138 | KINDRED BIOSCIENCES INC COMMON STOCK USD.0001 | 0.000% | 99.504% |
| 9139 | JUSUNG ENGINEER | 0.000% | 99.505% |
| 9140 | KSH HOLDINGS LT | 0.000% | 99.505% |
| 9141 | GUOLIAN SECURIT | 0.000% | 99.506% |
| 9142 | TAIKO BANK | 0.000% | 99.506% |
| 9143 | KANADEN CORP | 0.000% | 99.507% |
| 9144 | BIMB HLDGS BERH | 0.000% | 99.507% |
| 9145 | HIROSE ELECTRIC | 0.000% | 99.508% |
| 9146 | NIHON ESLEAD CO | 0.000% | 99.508% |
| 9147 | TAKIRON CO | 0.000% | 99.509% |
| 9148 | NL INDUSTRIES | 0.000% | 99.509% |
| 9149 | MATSUI CONST CO | 0.000% | 99.510% |
| 9150 | INTILAND DEVPT | 0.000% | 99.510% |
| 9151 | BONHEUR ASA | 0.000% | 99.511% |
| 9152 | SHINING BUILDIN | 0.000% | 99.511% |
| 9153 | SINCERE NAVIGAT | 0.000% | 99.512% |
| 9154 | TEIKOKU TSUSHIN | 0.000% | 99.512% |
| 9155 | KANGDA INTERNAT | 0.000% | 99.513% |
| 9156 | CAPITALAND MALA | 0.000% | 99.513% |
| 9157 | UFLEX LTD | 0.000% | 99.514% |
| 9158 | KORDSA TEKNIK T | 0.000% | 99.514% |
| 9159 | CABCHARGE AUSTR | 0.000% | 99.515% |
| 9160 | MEITO SANGYO CO | 0.000% | 99.515% |
| 9161 | SAPPE PCL | 0.000% | 99.516% |
| 9162 | RM PLC | 0.000% | 99.516% |
| 9163 | HOUSTON WIRE & | 0.000% | 99.517% |
| 9164 | FLEURY MICHON | 0.000% | 99.517% |
| 9165 | SABANA SHARIAH | 0.000% | 99.518% |
| 9166 | MOBILEZONE HOLD | 0.000% | 99.518% |
| 9167 | SONAE CAPITAL S | 0.000% | 99.519% |
| 9168 | MASTER GLORY GR | 0.000% | 99.519% |
| 9169 | ID LOGISTICS GR | 0.000% | 99.520% |
| 9170 | KEPCO ENGINEERI | 0.000% | 99.520% |
| 9171 | DATALOGIC SPA | 0.000% | 99.521% |
| 9172 | SHINKAWA | 0.000% | 99.521% |
| 9173 | SPACE CO LTD | 0.000% | 99.521% |
| 9174 | SIAM FUTURE DEV | 0.000% | 99.522% |
| 9175 | JAPAN ASIA GROU | 0.000% | 99.522% |
| 9176 | KISWIRE LTD | 0.000% | 99.523% |
| 9177 | HY LOK | 0.000% | 99.523% |
| 9178 | SREI INFRASTRUC | 0.000% | 99.524% |
| 9179 | HIMACHAL FUTURI | 0.000% | 99.524% |
| 9180 | TOKYO ELECTRON | 0.000% | 99.525% |
| 9181 | SHIN NIPPON AIR | 0.000% | 99.525% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9182 | CEMENTOS ARGOS | 0.000% | 99.526% |
| 9183 | TOA DORO KOGYO | 0.000% | 99.526% |
| 9184 | SUNCALL CORP | 0.000% | 99.527% |
| 9185 | COPEL PARANA EN | 0.000% | 99.527% |
| 9186 | MAMEZOU | 0.000% | 99.528% |
| 9187 | AMATA CORP PUBL | 0.000% | 99.528% |
| 9188 | HIRANO TECSEED | 0.000% | 99.529% |
| 9189 | BUMRUNGRAD HOPT | 0.000% | 99.529% |
| 9190 | ATTACQ LTD | 0.000% | 99.530% |
| 9191 | TI FINANCIAL HO | 0.000% | 99.530% |
| 9192 | REGINA MIRACLE | 0.000% | 99.531% |
| 9193 | LAGERCANTZ GRO | 0.000% | 99.531% |
| 9194 | VOYAGER THERAPEUTICS INC COMMON STOCK USD.001 | 0.000% | 99.532% |
| 9195 | DONGSUNG HOLDIN | 0.000% | 99.532% |
| 9196 | POWER LOGICS | 0.000% | 99.533% |
| 9197 | AKATSUKI | 0.000% | 99.533% |
| 9198 | STAR MICA CO LT | 0.000% | 99.534% |
| 9199 | BAYSIDE LAND CO | 0.000% | 99.534% |
| 9200 | ALPS LOGISTICS | 0.000% | 99.535% |
| 9201 | CHINA MODERN DA | 0.000% | 99.535% |
| 9202 | CLINUVEL PHARM | 0.000% | 99.535% |
| 9203 | ENF TECHNOLOGY | 0.000% | 99.536% |
| 9204 | RAYSEARCH LABOR | 0.000% | 99.536% |
| 9205 | CENTURY CITY IN | 0.000% | 99.537% |
| 9206 | SER EDUCACIONAL | 0.000% | 99.537% |
| 9207 | JNBY DESIGN LTD | 0.000% | 99.538% |
| 9208 | LAURENT-PERRIER | 0.000% | 99.538% |
| 9209 | CAREER TECHNOLO | 0.000% | 99.539% |
| 9210 | CELADON GROUP INC COMMON STOCK USD.033 | 0.000% | 99.539% |
| 9211 | CNQC INTERNATIO | 0.000% | 99.540% |
| 9212 | LPKF LASER & EL | 0.000% | 99.540% |
| 9213 | PHI INC NON VOTING COMMON STOCK USD.1 | 0.000% | 99.541% |
| 9214 | TOTAL ACCESS CO | 0.000% | 99.541% |
| 9215 | ALTECH CORP | 0.000% | 99.542% |
| 9216 | HONG FOK CORP | 0.000% | 99.542% |
| 9217 | SHELL REFINING(| 0.000% | 99.543% |
| 9218 | HEUNG-A SHIPPIN | 0.000% | 99.543% |
| 9219 | RESILUX | 0.000% | 99.544% |
| 9220 | NORDJYSKE BANK | 0.000% | 99.544% |
| 9221 | CHIYODA CO | 0.000% | 99.545% |
| 9222 | SHANGHAI DASHEN | 0.000% | 99.545% |
| 9223 | RHYTHM WATCH CO | 0.000% | 99.545% |
| 9224 | CHIA HSIN CEMEN | 0.000% | 99.546% |
| 9225 | XUNLEI LTD ADR ADR USD.00025 | 0.000% | 99.546% |
| 9226 | NHPC LTD | 0.000% | 99.547% |
| 9227 | ANHUI EXPRESSWA | 0.000% | 99.547% |
| 9228 | EXCEL CO LTD | 0.000% | 99.548% |
| 9229 | KALPATARU POWER | 0.000% | 99.548% |
| 9230 | DHIPAYA INSURAN | 0.000% | 99.549% |
| 9231 | BANK TABUNGAN N | 0.000% | 99.549% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9232 | YRC WORLDWIDE INC COMMON STOCK USD1.0 | 0.000% | 99.550% |
| 9233 | HYUNDAI CORP | 0.000% | 99.550% |
| 9234 | ISC CO LTD | 0.000% | 99.551% |
| 9235 | CLEANUP CORP | 0.000% | 99.551% |
| 9236 | ACBEL POLYTECH | 0.000% | 99.552% |
| 9237 | INTERPARK CORP | 0.000% | 99.552% |
| 9238 | NIPPON CONCRETE | 0.000% | 99.552% |
| 9239 | SUNJIN | 0.000% | 99.553% |
| 9240 | CONCORD SECURIT | 0.000% | 99.553% |
| 9241 | SEMPERIT AG HOL | 0.000% | 99.554% |
| 9242 | AKER AMERICAN S | 0.000% | 99.554% |
| 9243 | TV AZTECA | 0.000% | 99.555% |
| 9244 | DEOLEO SA | 0.000% | 99.555% |
| 9245 | EO TECHNICS CO | 0.000% | 99.556% |
| 9246 | REJECT SHOP LTD | 0.000% | 99.556% |
| 9247 | MR MAX CORP | 0.000% | 99.557% |
| 9248 | BORUSAN BORU | 0.000% | 99.557% |
| 9249 | KORADIOR HOLDIN | 0.000% | 99.558% |
| 9250 | YAT SING HOLDIN | 0.000% | 99.558% |
| 9251 | PEGASUS HAVA TA | 0.000% | 99.559% |
| 9252 | SUZLON ENERGY L | 0.000% | 99.559% |
| 9253 | LUBELSKI WEGIEL | 0.000% | 99.559% |
| 9254 | HO TUNG CHEMICA | 0.000% | 99.560% |
| 9255 | DAIHAN | 0.000% | 99.560% |
| 9256 | OCEANA GROUP LT | 0.000% | 99.561% |
| 9257 | ASCENDAS INDIA | 0.000% | 99.561% |
| 9258 | CRUCIALTEC CO L | 0.000% | 99.562% |
| 9259 | RASA INDUSTRIES | 0.000% | 99.562% |
| 9260 | SEOHAN CO LTD | 0.000% | 99.563% |
| 9261 | BLUEROCK RESIDENTIAL GROWTH REIT USD.01 | 0.000% | 99.563% |
| 9262 | UNITECH LIMITED | 0.000% | 99.564% |
| 9263 | TOKYO KEIKI INC | 0.000% | 99.564% |
| 9264 | IWAKI & CO LTD | 0.000% | 99.565% |
| 9265 | TAKISAWA MACHIN | 0.000% | 99.565% |
| 9266 | HAGIWARA ELECTR | 0.000% | 99.565% |
| 9267 | CIA ENERGETICA | 0.000% | 99.566% |
| 9268 | ITC PROPERTIES | 0.000% | 99.566% |
| 9269 | PENNS WOODS BANCORP INC COMMON STOCK USD8.33 | 0.000% | 99.567% |
| 9270 | MARUBUN CORP | 0.000% | 99.567% |
| 9271 | AUDIX CORP | 0.000% | 99.568% |
| 9272 | FORFARMERS NV | 0.000% | 99.568% |
| 9273 | NEOWIZ CORP | 0.000% | 99.569% |
| 9274 | TAKAOKA TOKO HL | 0.000% | 99.569% |
| 9275 | IWATSUKA CONFEC | 0.000% | 99.570% |
| 9276 | CHONGKUNDANG | 0.000% | 99.570% |
| 9277 | HANSHIN CONSTRU | 0.000% | 99.571% |
| 9278 | TELEFONICA CZEC | 0.000% | 99.571% |
| 9279 | ASAHI KOGYOSHA | 0.000% | 99.571% |
| 9280 | SAMMOK S-FORM C | 0.000% | 99.572% |
| 9281 | HEXAGON COMPOSI | 0.000% | 99.572% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9282 | COREMAX | 0.000% | 99.573% |
| 9283 | SERVCORP | 0.000% | 99.573% |
| 9284 | WESTGOLD RESOUR | 0.000% | 99.574% |
| 9285 | SANKYO SEIKO CO | 0.000% | 99.574% |
| 9286 | ALLAHABAD BANK | 0.000% | 99.575% |
| 9287 | PETRO RIO SA | 0.000% | 99.575% |
| 9288 | NISHIKAWA RUBBE | 0.000% | 99.576% |
| 9289 | CHINA GREENFRES | 0.000% | 99.576% |
| 9290 | SAMCHULLY | 0.000% | 99.576% |
| 9291 | SERCO GROUP | 0.000% | 99.577% |
| 9292 | NOSTRUM OIL & G | 0.000% | 99.577% |
| 9293 | CONVOY FINANCA | 0.000% | 99.578% |
| 9294 | S&T DYNAMICS CO | 0.000% | 99.578% |
| 9295 | AUSTEM | 0.000% | 99.579% |
| 9296 | EL.EN. SPA | 0.000% | 99.579% |
| 9297 | EQT HOLDINGS LT | 0.000% | 99.580% |
| 9298 | JAPAN TRANSCITY | 0.000% | 99.580% |
| 9299 | FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01 | 0.000% | 99.580% |
| 9300 | EIDAI CO.LTD. | 0.000% | 99.581% |
| 9301 | GENERAL INTERFA | 0.000% | 99.581% |
| 9302 | TOHO CO LTD | 0.000% | 99.582% |
| 9303 | FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01 | 0.000% | 99.582% |
| 9304 | SHENYIN WANGUO(| 0.000% | 99.583% |
| 9305 | ELBIT SYSTEMS L | 0.000% | 99.583% |
| 9306 | RIGHT-ON CO | 0.000% | 99.584% |
| 9307 | COSEL CO | 0.000% | 99.584% |
| 9308 | ROMANDE ENERGIE | 0.000% | 99.585% |
| 9309 | ABOITIZ POWER C | 0.000% | 99.585% |
| 9310 | DORO AB | 0.000% | 99.585% |
| 9311 | EDREAMS ODIGEO | 0.000% | 99.586% |
| 9312 | AIRPORT FACILIT | 0.000% | 99.586% |
| 9313 | BEST PACIFIC IN | 0.000% | 99.587% |
| 9314 | AVANCE GAS HOLD | 0.000% | 99.587% |
| 9315 | SOUNDWILL HOLDI | 0.000% | 99.588% |
| 9316 | GREAT PANTHER S | 0.000% | 99.588% |
| 9317 | KINKI NIPPON TO | 0.000% | 99.589% |
| 9318 | FDM GROUP PLC | 0.000% | 99.589% |
| 9319 | TAKAMATSU CONS | 0.000% | 99.589% |
| 9320 | BANQUE CANTONAL | 0.000% | 99.590% |
| 9321 | AREZZO INDUSTRI | 0.000% | 99.590% |
| 9322 | HUA HAN BIO-PHA | 0.000% | 99.591% |
| 9323 | TMK PAO GDR REG S GDR | 0.000% | 99.591% |
| 9324 | LOVISA HOLDINGS | 0.000% | 99.592% |
| 9325 | ENERGA SA | 0.000% | 99.592% |
| 9326 | ALPHA SYSTEMS I | 0.000% | 99.593% |
| 9327 | XINYUAN REAL ES | 0.000% | 99.593% |
| 9328 | GUN EI CHEM IND | 0.000% | 99.593% |
| 9329 | SOLARIA ENERGIA | 0.000% | 99.594% |
| 9330 | FORMOSAN UNION | 0.000% | 99.594% |
| 9331 | COLABOR GROUP I | 0.000% | 99.595% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9332 | SAGAX AB | 0.000% | 99.595% |
| 9333 | HK INTL CONSTR | 0.000% | 99.596% |
| 9334 | F&F COMPANY | 0.000% | 99.596% |
| 9335 | STAMFORD LAND | 0.000% | 99.597% |
| 9336 | CANVEST ENVIRON | 0.000% | 99.597% |
| 9337 | ACADEMEDIA AB | 0.000% | 99.597% |
| 9338 | SCHAFFNER HOLDI | 0.000% | 99.598% |
| 9339 | SVENSKA HANDELS | 0.000% | 99.598% |
| 9340 | KI-STAR REAL ES | 0.000% | 99.599% |
| 9341 | 3M INDIA LTD | 0.000% | 99.599% |
| 9342 | TOWER BERSAMA I | 0.000% | 99.600% |
| 9343 | KINKO OPTICAL C | 0.000% | 99.600% |
| 9344 | COMP ENG & CONS | 0.000% | 99.601% |
| 9345 | MAEZAWA KASEI I | 0.000% | 99.601% |
| 9346 | EUROCASH SA | 0.000% | 99.601% |
| 9347 | BERLI JUCKER CO | 0.000% | 99.602% |
| 9348 | SHINWA KAIUN | 0.000% | 99.602% |
| 9349 | COMMERCEHUB INC SERIES A COMMON STOCK USD.01 | 0.000% | 99.603% |
| 9350 | MITANI SEKISAN | 0.000% | 99.603% |
| 9351 | ALVIVA HOLDINGS | 0.000% | 99.604% |
| 9352 | NIHON DENKEI CO | 0.000% | 99.604% |
| 9353 | CITIC ENVIR | 0.000% | 99.605% |
| 9354 | CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08 | 0.000% | 99.605% |
| 9355 | CIRCASSIA PHARM | 0.000% | 99.605% |
| 9356 | CK POWER PCL | 0.000% | 99.606% |
| 9357 | ADO Group Ltd | 0.000% | 99.606% |
| 9358 | CHIHO-TIANDE GR | 0.000% | 99.607% |
| 9359 | SALIM IVOMAS | 0.000% | 99.607% |
| 9360 | CHUGAI RO CO LT | 0.000% | 99.608% |
| 9361 | FLUIDRA SA | 0.000% | 99.608% |
| 9362 | HONEYS CO LTD | 0.000% | 99.608% |
| 9363 | DRIVE SHACK INC COMMON STOCK USD.01 | 0.000% | 99.609% |
| 9364 | CYIENT LIMITED | 0.000% | 99.609% |
| 9365 | FIRST BANK OF T | 0.000% | 99.610% |
| 9366 | OUG HOLDING | 0.000% | 99.610% |
| 9367 | VERSO CORP A COMMON STOCK | 0.000% | 99.611% |
| 9368 | DIRECT INSURANC | 0.000% | 99.611% |
| 9369 | AVON RUBBER | 0.000% | 99.611% |
| 9370 | TEEKAY CORP COMMON STOCK USD.001 | 0.000% | 99.612% |
| 9371 | NS SHOPPING CO | 0.000% | 99.612% |
| 9372 | SG CORPORATION | 0.000% | 99.613% |
| 9373 | TOEI ANIMATION | 0.000% | 99.613% |
| 9374 | MODETOUR NETWOR | 0.000% | 99.614% |
| 9375 | WOONGJIN HOLDIN | 0.000% | 99.614% |
| 9376 | YUANSHENGTAI DA | 0.000% | 99.615% |
| 9377 | CHAYANG SHENG D | 0.000% | 99.615% |
| 9378 | HUANENG POWER INTL SPONS ADR ADR | 0.000% | 99.615% |
| 9379 | SEVEN GROUP HLD | 0.000% | 99.616% |
| 9380 | QAF LTD | 0.000% | 99.616% |
| 9381 | PLAZZA AG REG A | 0.000% | 99.617% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9382 | MATERIALS ANALY | 0.000% | 99.617% |
| 9383 | CNA SUNSINE | 0.000% | 99.618% |
| 9384 | NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01 | 0.000% | 99.618% |
| 9385 | ASHIMORI INDUST | 0.000% | 99.618% |
| 9386 | SPARX ASSET MAN | 0.000% | 99.619% |
| 9387 | ISU CHEMICAL | 0.000% | 99.619% |
| 9388 | DISH TV INDIA L | 0.000% | 99.620% |
| 9389 | JACOBSON PHARMA | 0.000% | 99.620% |
| 9390 | RELIANCE HOME F | 0.000% | 99.621% |
| 9391 | FUJIKURA KASEI | 0.000% | 99.621% |
| 9392 | SIME DARBY PROP | 0.000% | 99.621% |
| 9393 | PARK LAWN CORP | 0.000% | 99.622% |
| 9394 | NEW WORLD DEPT | 0.000% | 99.622% |
| 9395 | ADCORP HLDGS | 0.000% | 99.623% |
| 9396 | TOSHO PRINTING | 0.000% | 99.623% |
| 9397 | ABC ARBITRAGE | 0.000% | 99.624% |
| 9398 | BANK OF KOCHI L | 0.000% | 99.624% |
| 9399 | RINGER HUT CO L | 0.000% | 99.624% |
| 9400 | GREEN ENERGY TE | 0.000% | 99.625% |
| 9401 | CECO ENVIRONMENTAL CORP COMMON STOCK USD.01 | 0.000% | 99.625% |
| 9402 | ULTRALIFE CORP COMMON STOCK USD.1 | 0.000% | 99.626% |
| 9403 | TECHNOVATOR INT | 0.000% | 99.626% |
| 9404 | CHAMBAL FER | 0.000% | 99.626% |
| 9405 | NEW HOPE CORP | 0.000% | 99.627% |
| 9406 | MACAUTOIndustr | 0.000% | 99.627% |
| 9407 | PEET LIMITED | 0.000% | 99.628% |
| 9408 | WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001 | 0.000% | 99.628% |
| 9409 | KOREA ALCOHOL I | 0.000% | 99.629% |
| 9410 | PILIPINAS SHELL | 0.000% | 99.629% |
| 9411 | TSUBAKIMOTO KOG | 0.000% | 99.629% |
| 9412 | CTT-CORREIOS DE | 0.000% | 99.630% |
| 9413 | SEPTENI CO LTD | 0.000% | 99.630% |
| 9414 | AMPER SA | 0.000% | 99.631% |
| 9415 | DAITO ELECTRON | 0.000% | 99.631% |
| 9416 | MILLS ESTRUTURA | 0.000% | 99.632% |
| 9417 | NORCROS PLC | 0.000% | 99.632% |
| 9418 | THE WILL-BES & | 0.000% | 99.632% |
| 9419 | JAGRAN PRAKASHA | 0.000% | 99.633% |
| 9420 | BK OF GREECE | 0.000% | 99.633% |
| 9421 | ULKER BISKUVI S | 0.000% | 99.634% |
| 9422 | CAPIO AB | 0.000% | 99.634% |
| 9423 | PROGRESS ENERGY INC SR UNSECURED 12/19 4.875 | 0.000% | 99.634% |
| 9424 | KERRY TJ LOGIST | 0.000% | 99.635% |
| 9425 | SUPERLOOP LTD | 0.000% | 99.635% |
| 9426 | KAULIN MANUFACT | 0.000% | 99.636% |
| 9427 | VIEL ET COMPAGN | 0.000% | 99.636% |
| 9428 | HUMAX CO LTD | 0.000% | 99.637% |
| 9429 | LUMAX INTERNATI | 0.000% | 99.637% |
| 9430 | SEALINK TRAVEL | 0.000% | 99.637% |
| 9431 | ACCOR | 0.000% | 99.638% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9432 | UNION TOOL CO | 0.000% | 99.638% |
| 9433 | POLYMET MINING | 0.000% | 99.639% |
| 9434 | MALAYAN CEMENT | 0.000% | 99.639% |
| 9435 | CROPENERGIES AG | 0.000% | 99.639% |
| 9436 | KAWASAN INDS JA | 0.000% | 99.640% |
| 9437 | AIDA ENGINEERIN | 0.000% | 99.640% |
| 9438 | BW PLANTATION | 0.000% | 99.641% |
| 9439 | BSB BANCORP INC/MA COMMON STOCK USD.01 | 0.000% | 99.641% |
| 9440 | GENKY DRUGSTORE | 0.000% | 99.642% |
| 9441 | ASIA PLASTIC RE | 0.000% | 99.642% |
| 9442 | GEOSTR CORP | 0.000% | 99.642% |
| 9443 | ZUIKO CORP | 0.000% | 99.643% |
| 9444 | KOZA ALTIN ISLE | 0.000% | 99.643% |
| 9445 | WIZ SOL CORR DE | 0.000% | 99.644% |
| 9446 | SAN HOLDINGS, I | 0.000% | 99.644% |
| 9447 | WANG ON GROUP | 0.000% | 99.644% |
| 9448 | FOURLIS S.A. | 0.000% | 99.645% |
| 9449 | LIBBEY INC COMMON STOCK USD.01 | 0.000% | 99.645% |
| 9450 | SANYO TRADING C | 0.000% | 99.646% |
| 9451 | NATIONAL CINEMEDIA INC COMMON STOCK USD.01 | 0.000% | 99.646% |
| 9452 | WALTON ADVANCED | 0.000% | 99.646% |
| 9453 | STI EDUCATION S | 0.000% | 99.647% |
| 9454 | CAPITA GROUP PL | 0.000% | 99.647% |
| 9455 | TOMOE ENGINEERI | 0.000% | 99.648% |
| 9456 | NITTOKU ENG CO | 0.000% | 99.648% |
| 9457 | ASALEO CARE LTD | 0.000% | 99.649% |
| 9458 | DONGWHA PHARM.C | 0.000% | 99.649% |
| 9459 | AVID TECHNOLOGY INC COMMON STOCK USD.01 | 0.000% | 99.649% |
| 9460 | ANADOLU CAM | 0.000% | 99.650% |
| 9461 | VITEC GROUP | 0.000% | 99.650% |
| 9462 | ACCURAY INC COMMON STOCK USD.001 | 0.000% | 99.651% |
| 9463 | MIDLAND REALTY | 0.000% | 99.651% |
| 9464 | TSUTSUMI JEWELR | 0.000% | 99.651% |
| 9465 | CHEN FULL INT C | 0.000% | 99.652% |
| 9466 | KAWASUMI LABS I | 0.000% | 99.652% |
| 9467 | KUNSUL CHEM IND | 0.000% | 99.653% |
| 9468 | ELECTRICITY GEN | 0.000% | 99.653% |
| 9469 | SIXT LEASING AG | 0.000% | 99.653% |
| 9470 | TIGA PILAR SEJA | 0.000% | 99.654% |
| 9471 | ICHIKEN CO LTD | 0.000% | 99.654% |
| 9472 | D CARNEGIE & CO | 0.000% | 99.655% |
| 9473 | HITRON TECHNOLO | 0.000% | 99.655% |
| 9474 | CSS INDUSTRIES | 0.000% | 99.655% |
| 9475 | NIPPON KANZAI C | 0.000% | 99.656% |
| 9476 | ULTRA PETROLEUM CORP COMMON STOCK | 0.000% | 99.656% |
| 9477 | GOLDEN MEDITECH | 0.000% | 99.657% |
| 9478 | RADIUM LIFE TEC | 0.000% | 99.657% |
| 9479 | VIJAYA BANK | 0.000% | 99.657% |
| 9480 | CLEAR CHANNEL O | 0.000% | 99.658% |
| 9481 | BLUE DART EXPRE | 0.000% | 99.658% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9482 | GLANBIA PLC | 0.000% | 99.659% |
| 9483 | MIX TELEMATICS | 0.000% | 99.659% |
| 9484 | UNITY OPTO TECH | 0.000% | 99.659% |
| 9485 | G SHANK ENTERPR | 0.000% | 99.660% |
| 9486 | CHINA PIONEER P | 0.000% | 99.660% |
| 9487 | EHEALTH INC COMMON STOCK USD.001 | 0.000% | 99.661% |
| 9488 | ZENITRON CORP | 0.000% | 99.661% |
| 9489 | SIA ENGINEERING | 0.000% | 99.661% |
| 9490 | PHOENIX SATELLI | 0.000% | 99.662% |
| 9491 | NICE INFORMATIO | 0.000% | 99.662% |
| 9492 | INNER MONGOLIA | 0.000% | 99.663% |
| 9493 | NEXEN CORPORATI | 0.000% | 99.663% |
| 9494 | VIA HOLDINGS IN | 0.000% | 99.663% |
| 9495 | TEIKOKU ELECTRI | 0.000% | 99.664% |
| 9496 | FUJIJURA RUBBER | 0.000% | 99.664% |
| 9497 | ORIENTAL BK OF | 0.000% | 99.665% |
| 9498 | TRAVELZOO COMMON STOCK USD.01 | 0.000% | 99.665% |
| 9499 | NUSANTARA INFRA | 0.000% | 99.665% |
| 9500 | KOBE BUSSAN CO | 0.000% | 99.666% |
| 9501 | POLY CULTURE GR | 0.000% | 99.666% |
| 9502 | FINDEL | 0.000% | 99.667% |
| 9503 | KEE TAI PROPERT | 0.000% | 99.667% |
| 9504 | ODELIC CO LTD | 0.000% | 99.667% |
| 9505 | ARES ALLERGY HO | 0.000% | 99.668% |
| 9506 | SAMPO CORP | 0.000% | 99.668% |
| 9507 | TOFAS TURK OTOM | 0.000% | 99.669% |
| 9508 | ELEMENTIA SAB D | 0.000% | 99.669% |
| 9509 | AXTEL SAB DE CV | 0.000% | 99.669% |
| 9510 | DAEHAN STEEL CO | 0.000% | 99.670% |
| 9511 | SEKONIX CO LTD | 0.000% | 99.670% |
| 9512 | PRAKASH INDUSTR | 0.000% | 99.671% |
| 9513 | OHASHI TECHNICA | 0.000% | 99.671% |
| 9514 | SINDO RICOH | 0.000% | 99.671% |
| 9515 | DEEPAK FERT&PE | 0.000% | 99.672% |
| 9516 | FOGO DE CHAO IN | 0.000% | 99.672% |
| 9517 | CONTANGO OIL + GAS COMMON STOCK USD.04 | 0.000% | 99.673% |
| 9518 | UCHIDA YOKO CO | 0.000% | 99.673% |
| 9519 | ROSENBAUER INTE | 0.000% | 99.673% |
| 9520 | UNIFIN FINANCIE | 0.000% | 99.674% |
| 9521 | RENREN INC ADR ADR USD.001 | 0.000% | 99.674% |
| 9522 | SUZUKI CO LTD | 0.000% | 99.675% |
| 9523 | MAEDA KOSEN CO. | 0.000% | 99.675% |
| 9524 | SINYI REALTY IN | 0.000% | 99.675% |
| 9525 | QUORUM HEALTH CORP COMMON STOCK USD.0001 | 0.000% | 99.676% |
| 9526 | PRICER AB | 0.000% | 99.676% |
| 9527 | NICK SCALI LTD | 0.000% | 99.676% |
| 9528 | CHINA VAST INDU | 0.000% | 99.677% |
| 9529 | YORK WATER CO COMMON STOCK | 0.000% | 99.677% |
| 9530 | NIPPON HUME PIP | 0.000% | 99.678% |
| 9531 | TDC SOFTWARE EN | 0.000% | 99.678% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9532 | DAIDO KOGYO CO | 0.000% | 99.678% |
| 9533 | KRS CORPORATION | 0.000% | 99.679% |
| 9534 | CENTRAL AUTO | 0.000% | 99.679% |
| 9535 | FLEETWOOD CORP | 0.000% | 99.680% |
| 9536 | STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001 | 0.000% | 99.680% |
| 9537 | YEONG GUAN ENER | 0.000% | 99.680% |
| 9538 | BAOYE GROUP CO | 0.000% | 99.681% |
| 9539 | TORISHIMA PUMP | 0.000% | 99.681% |
| 9540 | TOMORROW FOCUS | 0.000% | 99.682% |
| 9541 | E TEC E&C LTD | 0.000% | 99.682% |
| 9542 | TIMBERLAND BANCORP INC COMMON STOCK USD.01 | 0.000% | 99.682% |
| 9543 | IHQ INC | 0.000% | 99.683% |
| 9544 | JMS CO | 0.000% | 99.683% |
| 9545 | ASUNARO AOKI CO | 0.000% | 99.683% |
| 9546 | COUNTRYWIDE | 0.000% | 99.684% |
| 9547 | GENCOR INDUSTRIES INC COMMON STOCK USD.1 | 0.000% | 99.684% |
| 9548 | HOEGH LNG HOLDI | 0.000% | 99.685% |
| 9549 | INUI GLOBAL LOG | 0.000% | 99.685% |
| 9550 | SHOFU INC | 0.000% | 99.685% |
| 9551 | HARADA IND | 0.000% | 99.686% |
| 9552 | LPN DEVELOPMENT | 0.000% | 99.686% |
| 9553 | CHINA MINSHENG | 0.000% | 99.687% |
| 9554 | DUSTIN GROUP AB | 0.000% | 99.687% |
| 9555 | COFFEE DAY ENTE | 0.000% | 99.687% |
| 9556 | YONDENKO CORP | 0.000% | 99.688% |
| 9557 | HARMONICARE MED | 0.000% | 99.688% |
| 9558 | TOP FRONTIER IN | 0.000% | 99.688% |
| 9559 | HKC HOLDINGS LT | 0.000% | 99.689% |
| 9560 | IC COMPANYS | 0.000% | 99.689% |
| 9561 | SOMBOON ADVANCE | 0.000% | 99.690% |
| 9562 | MAZOR ROBOTICS | 0.000% | 99.690% |
| 9563 | EMPRESA DE ENER | 0.000% | 99.690% |
| 9564 | ALI CORP | 0.000% | 99.691% |
| 9565 | SATORI ELECTRIC | 0.000% | 99.691% |
| 9566 | KAWAGISHI BRIDG | 0.000% | 99.692% |
| 9567 | MERAFAE RESOURCE | 0.000% | 99.692% |
| 9568 | GALLIFORD TRY P | 0.000% | 99.692% |
| 9569 | ASPO OYJ | 0.000% | 99.693% |
| 9570 | HALLADOR ENERGY CO COMMON STOCK USD.01 | 0.000% | 99.693% |
| 9571 | COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001 | 0.000% | 99.693% |
| 9572 | ELAN MICROELECT | 0.000% | 99.694% |
| 9573 | KIER GROUP | 0.000% | 99.694% |
| 9574 | HILONG HOLDING | 0.000% | 99.695% |
| 9575 | WHARF REAL ESTA | 0.000% | 99.695% |
| 9576 | KATO WORKS CO | 0.000% | 99.695% |
| 9577 | FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01 | 0.000% | 99.696% |
| 9578 | I O DATA DEVICE | 0.000% | 99.696% |
| 9579 | HANIL E-HWA CO | 0.000% | 99.696% |
| 9580 | ROTTNEROS AB | 0.000% | 99.697% |
| 9581 | RECRM RESEARCH | 0.000% | 99.697% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9582 | KT CORP SP ADR ADR | 0.000% | 99.698% |
| 9583 | SHIN NIPPON BIO | 0.000% | 99.698% |
| 9584 | FRED'S INC | 0.000% | 99.698% |
| 9585 | AMPCO PITTSBURGH CORP COMMON STOCK USD1.0 | 0.000% | 99.699% |
| 9586 | NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001 | 0.000% | 99.699% |
| 9587 | INFORMATION SVC | 0.000% | 99.700% |
| 9588 | BANK BUKOPIN PT | 0.000% | 99.700% |
| 9589 | EMPEROR WATCH A | 0.000% | 99.700% |
| 9590 | MANZ AUTOMATION | 0.000% | 99.701% |
| 9591 | SAC'S BAR HOLDI | 0.000% | 99.701% |
| 9592 | CHANG WAH ELECT | 0.000% | 99.701% |
| 9593 | OCEAN-LAND GROU | 0.000% | 99.702% |
| 9594 | THAI STANLEY EL | 0.000% | 99.702% |
| 9595 | INSAS BHD | 0.000% | 99.703% |
| 9596 | STRAITS TRADING | 0.000% | 99.703% |
| 9597 | MARUSAN SECUR | 0.000% | 99.703% |
| 9598 | CN T L GAS | 0.000% | 99.704% |
| 9599 | SHINSEGAE ENGIN | 0.000% | 99.704% |
| 9600 | MOIL LTD | 0.000% | 99.704% |
| 9601 | MAEIL DIARY IND | 0.000% | 99.705% |
| 9602 | ECZACIBASI YATI | 0.000% | 99.705% |
| 9603 | LOJAS AMERICANA | 0.000% | 99.706% |
| 9604 | DECMIL GROUP LT | 0.000% | 99.706% |
| 9605 | HILAN LTD | 0.000% | 99.706% |
| 9606 | GRUPO SANDBORNS | 0.000% | 99.707% |
| 9607 | NEDAP(NED APP)N | 0.000% | 99.707% |
| 9608 | QLIRO GROUP AB | 0.000% | 99.707% |
| 9609 | ANN JOO RESOURC | 0.000% | 99.708% |
| 9610 | LANDS END INC COMMON STOCK USD.01 | 0.000% | 99.708% |
| 9611 | GETIN NOBLE BA | 0.000% | 99.709% |
| 9612 | ASTRONICS CORP CL B COMMON STOCK USD.01 | 0.000% | 99.709% |
| 9613 | HALLMARK FINL SERVICES INC COMMON STOCK USD.18 | 0.000% | 99.709% |
| 9614 | CHIPMOS TECHNOL | 0.000% | 99.710% |
| 9615 | NAGAWA CO LTD | 0.000% | 99.710% |
| 9616 | CJ HELLOVISION | 0.000% | 99.710% |
| 9617 | CHC HEALTHCARE | 0.000% | 99.711% |
| 9618 | UNICHEM LABS | 0.000% | 99.711% |
| 9619 | TUBOS REUNIDOS | 0.000% | 99.712% |
| 9620 | FIELDS CORP | 0.000% | 99.712% |
| 9621 | TILLY S INC CLASS A SHRS COMMON STOCK USD.001 | 0.000% | 99.712% |
| 9622 | OPTEX COMPANY | 0.000% | 99.713% |
| 9623 | CHUO SPRING CO | 0.000% | 99.713% |
| 9624 | ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01 | 0.000% | 99.713% |
| 9625 | STRATUS PROPERTIES INC COMMON STOCK USD.01 | 0.000% | 99.714% |
| 9626 | KAVERI SEED CO | 0.000% | 99.714% |
| 9627 | VIOHALCO SA | 0.000% | 99.714% |
| 9628 | HAKUDO CO LTD | 0.000% | 99.715% |
| 9629 | GUNNEBO AB | 0.000% | 99.715% |
| 9630 | CAC CORPORATION | 0.000% | 99.716% |
| 9631 | SANSEI YUSOKI C | 0.000% | 99.716% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9632 | SHINAGAWA REFRA | 0.000% | 99.716% |
| 9633 | WARSAW STOCK EX | 0.000% | 99.717% |
| 9634 | HOKURIKU ELECTR | 0.000% | 99.717% |
| 9635 | SPARTON CORP COMMON STOCK USD1.25 | 0.000% | 99.717% |
| 9636 | FIRST NORTHWEST BANCORP COMMON STOCK | 0.000% | 99.718% |
| 9637 | BLISS GVS PHARM | 0.000% | 99.718% |
| 9638 | REALORD GROUP H | 0.000% | 99.719% |
| 9639 | UBM DEVELOPMENT | 0.000% | 99.719% |
| 9640 | VA TECH WABAG L | 0.000% | 99.719% |
| 9641 | LONDON&PACIFIC | 0.000% | 99.720% |
| 9642 | CSBC CORPORATIO | 0.000% | 99.720% |
| 9643 | POLETOWIN PITCR | 0.000% | 99.720% |
| 9644 | F@N COMMUNICATI | 0.000% | 99.721% |
| 9645 | ACAL | 0.000% | 99.721% |
| 9646 | PRIMA INDUSTRIE | 0.000% | 99.721% |
| 9647 | INTERSERVE PLC | 0.000% | 99.722% |
| 9648 | SUNRUN INC COMMON STOCK USD.0001 | 0.000% | 99.722% |
| 9649 | RIKEN TECHNOS C | 0.000% | 99.723% |
| 9650 | NILKAMAL | 0.000% | 99.723% |
| 9651 | SK D&D | 0.000% | 99.723% |
| 9652 | KSB AG | 0.000% | 99.724% |
| 9653 | Phoenix Mills L | 0.000% | 99.724% |
| 9654 | TORRENT POWER L | 0.000% | 99.724% |
| 9655 | ROCKWOOL INTL P | 0.000% | 99.725% |
| 9656 | NIHON KAGAKU SA | 0.000% | 99.725% |
| 9657 | VITAMIN SHOPPE INC COMMON STOCK USD.01 | 0.000% | 99.725% |
| 9658 | SICHUAN EXPRESS | 0.000% | 99.726% |
| 9659 | NORTHRIM BANCORP INC COMMON STOCK USD1.0 | 0.000% | 99.726% |
| 9660 | E1 CORPORATION | 0.000% | 99.727% |
| 9661 | INDS BACHOCO SA | 0.000% | 99.727% |
| 9662 | DO & CO AG | 0.000% | 99.727% |
| 9663 | BANK OF KAOHSIU | 0.000% | 99.728% |
| 9664 | STAR CRUISES LT | 0.000% | 99.728% |
| 9665 | BOE VARITRONIX | 0.000% | 99.728% |
| 9666 | TEN PAO GROUP H | 0.000% | 99.729% |
| 9667 | KYOWA ELECTRONI | 0.000% | 99.729% |
| 9668 | AMS AG | 0.000% | 99.729% |
| 9669 | HIGHLIGHT COMMU | 0.000% | 99.730% |
| 9670 | YAMATANE CORP N | 0.000% | 99.730% |
| 9671 | KOREA DISTRICT | 0.000% | 99.730% |
| 9672 | COUNTRYSIDE PRO | 0.000% | 99.731% |
| 9673 | ALBARAKA TURK K | 0.000% | 99.731% |
| 9674 | BOUSTEAD SINGAP | 0.000% | 99.732% |
| 9675 | YOU EAL ELECTRO | 0.000% | 99.732% |
| 9676 | GODREJ PROPERTI | 0.000% | 99.732% |
| 9677 | KINGSWAY FINANC | 0.000% | 99.733% |
| 9678 | TIPTREE INC COMMON STOCK USD.001 | 0.000% | 99.733% |
| 9679 | SUMMIT ASCENT H | 0.000% | 99.733% |
| 9680 | DONGYANG GANGCH | 0.000% | 99.734% |
| 9681 | WOONGJIN THINKB | 0.000% | 99.734% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9682 | RYERSON HOLDING CORP COMMON STOCK USD.01 | 0.000% | 99.734% |
| 9683 | PRG-SCHULTZ INT | 0.000% | 99.735% |
| 9684 | COLLECTION HOUS | 0.000% | 99.735% |
| 9685 | RAFFLES EDUCATI | 0.000% | 99.735% |
| 9686 | MARISA LOJAS SA | 0.000% | 99.736% |
| 9687 | FTD COS INC COMMON STOCK USD.0001 | 0.000% | 99.736% |
| 9688 | FAR EAST ORCH | 0.000% | 99.736% |
| 9689 | UNIVERSAL ENTER | 0.000% | 99.737% |
| 9690 | SARKUYSAN ELEKT | 0.000% | 99.737% |
| 9691 | INABA SEISAKUSH | 0.000% | 99.738% |
| 9692 | EASTMAN KODAK CO COMMON STOCK USD.01 | 0.000% | 99.738% |
| 9693 | YAMAMURA GLASS | 0.000% | 99.738% |
| 9694 | ALTICE NV | 0.000% | 99.739% |
| 9695 | SECHE ENVIRONNE | 0.000% | 99.739% |
| 9696 | KLCC PROPERTY H | 0.000% | 99.739% |
| 9697 | MIDSOUTH BANCORP INC COMMON STOCK USD.1 | 0.000% | 99.740% |
| 9698 | SHANGHAI FUDAN- | 0.000% | 99.740% |
| 9699 | WORLDLINE | 0.000% | 99.740% |
| 9700 | PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0 | 0.000% | 99.741% |
| 9701 | JUKEN SANGYO CO | 0.000% | 99.741% |
| 9702 | BERJAYA ASSETS | 0.000% | 99.741% |
| 9703 | FLEX LNG LTD | 0.000% | 99.742% |
| 9704 | TONG YANG CEMEN | 0.000% | 99.742% |
| 9705 | ALL RING | 0.000% | 99.742% |
| 9706 | KONAKA CO LTD | 0.000% | 99.743% |
| 9707 | MERIDA INDUSTRY | 0.000% | 99.743% |
| 9708 | CONTROLADORA VUELA CIA ADR ADR | 0.000% | 99.743% |
| 9709 | KSS LINE LTD | 0.000% | 99.744% |
| 9710 | TAMURA TAIKO HL | 0.000% | 99.744% |
| 9711 | NICOX | 0.000% | 99.745% |
| 9712 | MCPHERSONS LTD | 0.000% | 99.745% |
| 9713 | NATORI CO LTD | 0.000% | 99.745% |
| 9714 | ASCENDIS HEALTH | 0.000% | 99.746% |
| 9715 | SAM JIN PHARM | 0.000% | 99.746% |
| 9716 | ENDO LIGHTING C | 0.000% | 99.746% |
| 9717 | SRG TAKAMI | 0.000% | 99.747% |
| 9718 | MAXIM POWER COR | 0.000% | 99.747% |
| 9719 | SUNGSHIN CEMENT | 0.000% | 99.747% |
| 9720 | OLVI | 0.000% | 99.748% |
| 9721 | AMVIG HOLDINGS | 0.000% | 99.748% |
| 9722 | NEW HOME CO INC/THE COMMON STOCK USD.01 | 0.000% | 99.748% |
| 9723 | KODACO | 0.000% | 99.749% |
| 9724 | GRUPO HSF | 0.000% | 99.749% |
| 9725 | TOHOKU TELECOM | 0.000% | 99.749% |
| 9726 | CHINA LNG GROUP | 0.000% | 99.750% |
| 9727 | CIMSA | 0.000% | 99.750% |
| 9728 | LEADCORP (THE) | 0.000% | 99.750% |
| 9729 | SENSHUKAI CO | 0.000% | 99.751% |
| 9730 | DAISYO CORP | 0.000% | 99.751% |
| 9731 | CHENNAI PETROLE | 0.000% | 99.751% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9732 | S-CONNECT CO LT | 0.000% | 99.752% |
| 9733 | PW MEDTECH GROU | 0.000% | 99.752% |
| 9734 | TAIDOC TECHNOLO | 0.000% | 99.752% |
| 9735 | TIVOLI A/S | 0.000% | 99.753% |
| 9736 | AP EAGERS LTD | 0.000% | 99.753% |
| 9737 | KANEKO SEEDS CO | 0.000% | 99.753% |
| 9738 | CENTRAL VALLEY COMM BANCORP COMMON STOCK | 0.000% | 99.754% |
| 9739 | DONGWON FOOD& B | 0.000% | 99.754% |
| 9740 | CONTREL | 0.000% | 99.754% |
| 9741 | DAIICHI KENSETS | 0.000% | 99.755% |
| 9742 | JESS-LINK PRODU | 0.000% | 99.755% |
| 9743 | FOX WIZEL LTD | 0.000% | 99.755% |
| 9744 | SUPERMAX CORPOR | 0.000% | 99.756% |
| 9745 | BSM TECHNOLOGIE | 0.000% | 99.756% |
| 9746 | EMPIRIC STUDENT | 0.000% | 99.757% |
| 9747 | COLLECTOR AB | 0.000% | 99.757% |
| 9748 | EMCORE CORP COMMON STOCK | 0.000% | 99.757% |
| 9749 | WELSPUN GUJARAT | 0.000% | 99.758% |
| 9750 | SHINSEGAE INTER | 0.000% | 99.758% |
| 9751 | LINGKARAN TRANS | 0.000% | 99.758% |
| 9752 | CHUNGHWA PICTUR | 0.000% | 99.759% |
| 9753 | LIBERTY TAX INC COMMON STOCK USD.01 | 0.000% | 99.759% |
| 9754 | SUN-WA TECHNOS | 0.000% | 99.759% |
| 9755 | TOSHO CO LTD | 0.000% | 99.760% |
| 9756 | TAKIHYO CO LTD | 0.000% | 99.760% |
| 9757 | TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001 | 0.000% | 99.760% |
| 9758 | JOBAN KOSAN CO | 0.000% | 99.761% |
| 9759 | WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01 | 0.000% | 99.761% |
| 9760 | T COOK IND | 0.000% | 99.761% |
| 9761 | BRIGADE ENTERPR | 0.000% | 99.762% |
| 9762 | KG CHEMICAL COR | 0.000% | 99.762% |
| 9763 | PC DEPOT CORP | 0.000% | 99.762% |
| 9764 | FIREEYE INC COMMON STOCK USD.0001 | 0.000% | 99.763% |
| 9765 | CAYMAN ENGLE Y I | 0.000% | 99.763% |
| 9766 | COOR SERVICE MA | 0.000% | 99.763% |
| 9767 | CYBEROPTICS CORP COMMON STOCK | 0.000% | 99.764% |
| 9768 | RESURS HOLDING | 0.000% | 99.764% |
| 9769 | ENERGIEDIENST H | 0.000% | 99.764% |
| 9770 | DAISHINKU CORP | 0.000% | 99.765% |
| 9771 | NORITSU KOKI CO | 0.000% | 99.765% |
| 9772 | EVEREST TEXTILE | 0.000% | 99.765% |
| 9773 | TONG-TAI MACHIN | 0.000% | 99.766% |
| 9774 | THIRUMALAI | 0.000% | 99.766% |
| 9775 | ISELECT LTD | 0.000% | 99.766% |
| 9776 | TAKANA CO LTD | 0.000% | 99.767% |
| 9777 | MUGEN ESTATE CO | 0.000% | 99.767% |
| 9778 | POS MALAYSIA | 0.000% | 99.767% |
| 9779 | TARSUS GROUP PL | 0.000% | 99.768% |
| 9780 | MAGNUM BERHAD | 0.000% | 99.768% |
| 9781 | ACE TECHNOLOGIE | 0.000% | 99.768% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9782 | MIWON SC | 0.000% | 99.769% |
| 9783 | YACHIYO INDUS C | 0.000% | 99.769% |
| 9784 | ICD CO LTD | 0.000% | 99.769% |
| 9785 | ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0 | 0.000% | 99.770% |
| 9786 | JUVENTUS FOOTBA | 0.000% | 99.770% |
| 9787 | LUNG KEE(BERMUD | 0.000% | 99.770% |
| 9788 | DESTINATION XL GROUP INC COMMON STOCK USD.01 | 0.000% | 99.771% |
| 9789 | SECTRA AB - B S | 0.000% | 99.771% |
| 9790 | RF-LINK SYSTEM | 0.000% | 99.771% |
| 9791 | CICOR TECHNOLOG | 0.000% | 99.772% |
| 9792 | YAMATO CORPORAT | 0.000% | 99.772% |
| 9793 | DALIAN PORT (PD | 0.000% | 99.772% |
| 9794 | SIMULATIONS PLUS INC COMMON STOCK USD.001 | 0.000% | 99.773% |
| 9795 | TOMOE CORP | 0.000% | 99.773% |
| 9796 | XAC AUTOMATION | 0.000% | 99.773% |
| 9797 | HANSAE YES24 HO | 0.000% | 99.774% |
| 9798 | NANTEX INDUSTRY | 0.000% | 99.774% |
| 9799 | MEET GROUP INC/THE COMMON STOCK USD.001 | 0.000% | 99.774% |
| 9800 | COIMA RES SPA | 0.000% | 99.775% |
| 9801 | TODA KOGYO CORP | 0.000% | 99.775% |
| 9802 | INDUSTRIA REIT | 0.000% | 99.775% |
| 9803 | XAAR | 0.000% | 99.776% |
| 9804 | CRAWFORD & CO | 0.000% | 99.776% |
| 9805 | BHAKTI INVESTAM | 0.000% | 99.776% |
| 9806 | H S R & A | 0.000% | 99.777% |
| 9807 | ICHIBANYA CO LT | 0.000% | 99.777% |
| 9808 | ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01 | 0.000% | 99.777% |
| 9809 | HYFLUX LTD | 0.000% | 99.777% |
| 9810 | MARUFUJI SHEET | 0.000% | 99.778% |
| 9811 | AGUNG PODOMORO | 0.000% | 99.778% |
| 9812 | BAY ENERGY LTD | 0.000% | 99.778% |
| 9813 | PORTOBELLO SA | 0.000% | 99.779% |
| 9814 | GLOBAL LIGHTING | 0.000% | 99.779% |
| 9815 | INTEGRATED MICR | 0.000% | 99.779% |
| 9816 | SHIRE PLC ADR | 0.000% | 99.780% |
| 9817 | SINGAMAS CONTAI | 0.000% | 99.780% |
| 9818 | HOME INVEST BEL | 0.000% | 99.780% |
| 9819 | YTL POWER INTL | 0.000% | 99.781% |
| 9820 | PACIFIC CENTURY | 0.000% | 99.781% |
| 9821 | DA-CIN CONSTRUC | 0.000% | 99.781% |
| 9822 | KSL HLDGS BERHA | 0.000% | 99.782% |
| 9823 | SPORTON INTERNA | 0.000% | 99.782% |
| 9824 | IBI GROUP INC. | 0.000% | 99.782% |
| 9825 | HARUM ENERGY TB | 0.000% | 99.783% |
| 9826 | IEI INTEGRATION | 0.000% | 99.783% |
| 9827 | PARKER CORP | 0.000% | 99.783% |
| 9828 | WESTPORTS HOLDI | 0.000% | 99.784% |
| 9829 | TNPL | 0.000% | 99.784% |
| 9830 | TTW PUBLIC COMP | 0.000% | 99.784% |
| 9831 | MONDO TV SPA | 0.000% | 99.785% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|-------------------------------------|----------------|--------------|
| 9832 | HAINAN MEILAN A | 0.000% | 99.785% |
| 9833 | A H BELO CORP A COMMON STOCK USD.01 | 0.000% | 99.785% |
| 9834 | MEGASTUDY EDUCA | 0.000% | 99.786% |
| 9835 | SABAF SPA | 0.000% | 99.786% |
| 9836 | GRUPPO MUTUIONL | 0.000% | 99.786% |
| 9837 | NIPPON CHEMIPHA | 0.000% | 99.787% |
| 9838 | BRAVIDA HOLDING | 0.000% | 99.787% |
| 9839 | OIL INDIA LTD | 0.000% | 99.787% |
| 9840 | SKP RESOURCES B | 0.000% | 99.788% |
| 9841 | PFSWEB INC COMMON STOCK USD.001 | 0.000% | 99.788% |
| 9842 | GLACIER MEDIA I | 0.000% | 99.788% |
| 9843 | SARAWAK OIL PAL | 0.000% | 99.788% |
| 9844 | MCLEOD RUSSEL I | 0.000% | 99.789% |
| 9845 | ANGLO-EASTN PLA | 0.000% | 99.789% |
| 9846 | TAINERGY TECH C | 0.000% | 99.789% |
| 9847 | STRATTEC SECURI | 0.000% | 99.790% |
| 9848 | BALRAMPUR CHINI | 0.000% | 99.790% |
| 9849 | SAMYUNG TRA | 0.000% | 99.790% |
| 9850 | UNIVERSE INTERN | 0.000% | 99.791% |
| 9851 | FAG BEARINGS IN | 0.000% | 99.791% |
| 9852 | THAICOM PUBLIC | 0.000% | 99.791% |
| 9853 | GILAT SATELLITE | 0.000% | 99.792% |
| 9854 | NOCIL LTD | 0.000% | 99.792% |
| 9855 | BIRLA CORP LTD | 0.000% | 99.792% |
| 9856 | OTONOMY INC COMMON STOCK USD.001 | 0.000% | 99.793% |
| 9857 | MEGA 1ST CORP B | 0.000% | 99.793% |
| 9858 | KAWASHO GECOSS | 0.000% | 99.793% |
| 9859 | CHUN YUAN STEEL | 0.000% | 99.794% |
| 9860 | ENKA INSAAT VE | 0.000% | 99.794% |
| 9861 | D&L INDUSTRIES | 0.000% | 99.794% |
| 9862 | ELECTRA CONSUME | 0.000% | 99.794% |
| 9863 | PCM INC COMMON STOCK USD.001 | 0.000% | 99.795% |
| 9864 | LIPPO CHINA RES | 0.000% | 99.795% |
| 9865 | REPCO HOME FINA | 0.000% | 99.795% |
| 9866 | PLAYMATES HOLDI | 0.000% | 99.796% |
| 9867 | AMIYAKI TEI CO | 0.000% | 99.796% |
| 9868 | JAPFA LTD | 0.000% | 99.796% |
| 9869 | SHENG YU STEEL | 0.000% | 99.797% |
| 9870 | DONG AH TIRE&RU | 0.000% | 99.797% |
| 9871 | SHANGHAI PRIME | 0.000% | 99.797% |
| 9872 | VITA GROUP LTD | 0.000% | 99.798% |
| 9873 | FUTURE SYSTEMS | 0.000% | 99.798% |
| 9874 | SAN MIGUEL PURE | 0.000% | 99.798% |
| 9875 | WILMINGTON GROU | 0.000% | 99.799% |
| 9876 | ZUMTOBEL AG | 0.000% | 99.799% |
| 9877 | SURYA SEMESTA I | 0.000% | 99.799% |
| 9878 | GENESIS ENERGY | 0.000% | 99.799% |
| 9879 | SINPHAR PHARMAC | 0.000% | 99.800% |
| 9880 | YUKEN KOGYO | 0.000% | 99.800% |
| 9881 | AA PLC | 0.000% | 99.800% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9882 | INTER PARFUMS | 0.000% | 99.801% |
| 9883 | EZION HOLDINGS | 0.000% | 99.801% |
| 9884 | OMAXE LTD | 0.000% | 99.801% |
| 9885 | MAIL.RU GROUP GDR REGS GDR USD.000005 | 0.000% | 99.802% |
| 9886 | HEVEABOARD | 0.000% | 99.802% |
| 9887 | CHINESE MARITIM | 0.000% | 99.802% |
| 9888 | SAMART CORP PCL | 0.000% | 99.803% |
| 9889 | FUJI CORP/MIYAG | 0.000% | 99.803% |
| 9890 | JASTEC CO | 0.000% | 99.803% |
| 9891 | PICANOL | 0.000% | 99.803% |
| 9892 | TAKEBISHI CORP | 0.000% | 99.804% |
| 9893 | CENTURION C | 0.000% | 99.804% |
| 9894 | CAL-COMP ELECTR | 0.000% | 99.804% |
| 9895 | BRASILAGRO | 0.000% | 99.805% |
| 9896 | KINGS TOWN CONS | 0.000% | 99.805% |
| 9897 | DAE-IL CORP | 0.000% | 99.805% |
| 9898 | YAMAYA CO | 0.000% | 99.806% |
| 9899 | SINGHA ESTATE P | 0.000% | 99.806% |
| 9900 | DAGANG NEXCHANG | 0.000% | 99.806% |
| 9901 | CIA ENERGET CEA | 0.000% | 99.807% |
| 9902 | SOKEN CHEMICAL | 0.000% | 99.807% |
| 9903 | NISSIN FOOD HOL | 0.000% | 99.807% |
| 9904 | MARUKA MACHINER | 0.000% | 99.807% |
| 9905 | WEST HOLDINGS C | 0.000% | 99.808% |
| 9906 | ADAIRS LTD | 0.000% | 99.808% |
| 9907 | TECHNO ELECTRIC | 0.000% | 99.808% |
| 9908 | FOLLI FOLLIE GP | 0.000% | 99.809% |
| 9909 | NICKEL ASIA COR | 0.000% | 99.809% |
| 9910 | URBANET CORP CO | 0.000% | 99.809% |
| 9911 | TA GLOBAL BHD | 0.000% | 99.810% |
| 9912 | GSI TECHNOLOGY INC COMMON STOCK USD.001 | 0.000% | 99.810% |
| 9913 | HARBIN POWER EQ | 0.000% | 99.810% |
| 9914 | PACIFIC ETHANOL INC COMMON STOCK USD.001 | 0.000% | 99.810% |
| 9915 | TONGYANG CEMENT | 0.000% | 99.811% |
| 9916 | GRINDWELL | 0.000% | 99.811% |
| 9917 | CHINA NEW TOWN | 0.000% | 99.811% |
| 9918 | SEOBU T&D | 0.000% | 99.812% |
| 9919 | FIRST STEAMSHIP | 0.000% | 99.812% |
| 9920 | MBT FINANCIAL CORP COMMON STOCK | 0.000% | 99.812% |
| 9921 | MAHINDRA CIE AU | 0.000% | 99.813% |
| 9922 | SERVICE STREAM | 0.000% | 99.813% |
| 9923 | ADURO BIOTECH INC COMMON STOCK USD.0001 | 0.000% | 99.813% |
| 9924 | OCEAN PLASTICS | 0.000% | 99.813% |
| 9925 | HSIL LTD | 0.000% | 99.814% |
| 9926 | EASTERN WATER R | 0.000% | 99.814% |
| 9927 | OUE COMMERCIAL | 0.000% | 99.814% |
| 9928 | STALPRODUKT SA | 0.000% | 99.815% |
| 9929 | CENT PLYBRD | 0.000% | 99.815% |
| 9930 | MAOYE INTL HOLD | 0.000% | 99.815% |
| 9931 | HONG KONG FERRY | 0.000% | 99.816% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9932 | NORTHEAST BANCORP COMMON STOCK USD1.0 | 0.000% | 99.816% |
| 9933 | GL LTD | 0.000% | 99.816% |
| 9934 | MELBOURNE IT | 0.000% | 99.816% |
| 9935 | HUNG CHING DEVE | 0.000% | 99.817% |
| 9936 | NUVECTRA CORP COMMON STOCK USD.001 | 0.000% | 99.817% |
| 9937 | FSP TECHNOLOGY | 0.000% | 99.817% |
| 9938 | GOOD-YEAR | 0.000% | 99.818% |
| 9939 | LUBY'S INC. | 0.000% | 99.818% |
| 9940 | SUMINOE TEXTILE | 0.000% | 99.818% |
| 9941 | VECTOR | 0.000% | 99.818% |
| 9942 | HIMATSINGKA SEI | 0.000% | 99.819% |
| 9943 | SUHEUNG CAPSULE | 0.000% | 99.819% |
| 9944 | TONLY ELECTRONI | 0.000% | 99.819% |
| 9945 | HONGKONG CHINES | 0.000% | 99.820% |
| 9946 | THORESEN THAI A | 0.000% | 99.820% |
| 9947 | COMVITA LTD | 0.000% | 99.820% |
| 9948 | GULF KEYSTONE P | 0.000% | 99.821% |
| 9949 | GUANGDONG LAND | 0.000% | 99.821% |
| 9950 | FUKOKU CO LTD | 0.000% | 99.821% |
| 9951 | NICHIEI CO | 0.000% | 99.821% |
| 9952 | MPHB CAPITAL BH | 0.000% | 99.822% |
| 9953 | PARKER DRILLING CO COMMON STOCK USD.167 | 0.000% | 99.822% |
| 9954 | PARIS MIKI INC | 0.000% | 99.822% |
| 9955 | CEGEDIM | 0.000% | 99.823% |
| 9956 | ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01 | 0.000% | 99.823% |
| 9957 | NAVA BHARAT VEN | 0.000% | 99.823% |
| 9958 | GLOBAL CONS | 0.000% | 99.823% |
| 9959 | GAYATRI PROJECT | 0.000% | 99.824% |
| 9960 | SYNDICATE BANK | 0.000% | 99.824% |
| 9961 | ABLE C&C | 0.000% | 99.824% |
| 9962 | GENIE ENERGY LTD B COMMON STOCK | 0.000% | 99.825% |
| 9963 | VAN DE VELDE | 0.000% | 99.825% |
| 9964 | MOTONIC CORP | 0.000% | 99.825% |
| 9965 | CARBORUNDUM | 0.000% | 99.825% |
| 9966 | EP ENERGY CORP CL A COMMON STOCK USD.01 | 0.000% | 99.826% |
| 9967 | AGROFRESH SOLUTIONS INC COMMON STOCK | 0.000% | 99.826% |
| 9968 | ELLAKTOR SA | 0.000% | 99.826% |
| 9969 | PYEONG HWA AUTO | 0.000% | 99.827% |
| 9970 | MITRA | 0.000% | 99.827% |
| 9971 | GRUPO LALA SAB | 0.000% | 99.827% |
| 9972 | AKSIGORTA AS | 0.000% | 99.828% |
| 9973 | ESCALADE INC COMMON STOCK | 0.000% | 99.828% |
| 9974 | JAPAN FOUNDTN E | 0.000% | 99.828% |
| 9975 | WINCOR NIXDORF | 0.000% | 99.828% |
| 9976 | J ALEXANDER S HOLDINGS COMMON STOCK USD.001 | 0.000% | 99.829% |
| 9977 | BUND CENTER INV | 0.000% | 99.829% |
| 9978 | MAMMOTH ENERGY | 0.000% | 99.829% |
| 9979 | DAEKYO | 0.000% | 99.830% |
| 9980 | ZIGNAGO VETRO S | 0.000% | 99.830% |
| 9981 | LARSEN & TOUBRO | 0.000% | 99.830% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 9982 | BARCOCK & WILCO | 0.000% | 99.830% |
| 9983 | GFPT PCL | 0.000% | 99.831% |
| 9984 | ROYAL BAFOKENG | 0.000% | 99.831% |
| 9985 | VICTORIA PARK A | 0.000% | 99.831% |
| 9986 | DEUTSCH | 0.000% | 99.832% |
| 9987 | N.W BIO | 0.000% | 99.832% |
| 9988 | MANGALORE REF & | 0.000% | 99.832% |
| 9989 | HANEDA ZENITH H | 0.000% | 99.832% |
| 9990 | FIBRA SHOP PORT | 0.000% | 99.833% |
| 9991 | RIKEN KEIKI CO | 0.000% | 99.833% |
| 9992 | SHOBUNSHA PUB I | 0.000% | 99.833% |
| 9993 | KOREA TECH BANK | 0.000% | 99.834% |
| 9994 | NIHON DEMPA KOG | 0.000% | 99.834% |
| 9995 | NOZAWA CORP | 0.000% | 99.834% |
| 9996 | SUMITOMO PRECIS | 0.000% | 99.834% |
| 9997 | OVERSEAS CHINES | 0.000% | 99.835% |
| 9998 | SANKO GOSEI LTD | 0.000% | 99.835% |
| 9999 | CATENA AB | 0.000% | 99.835% |
| 10000 | CHINA ENERGINE | 0.000% | 99.836% |
| 10001 | AGRO-KANESHO CO | 0.000% | 99.836% |
| 10002 | KYOWA HAKKO KIR | 0.000% | 99.836% |
| 10003 | SIWARD CRYSTAL | 0.000% | 99.836% |
| 10004 | VOCENTO | 0.000% | 99.837% |
| 10005 | VALUE CONVERGEN | 0.000% | 99.837% |
| 10006 | VRL LOGISTICS L | 0.000% | 99.837% |
| 10007 | INTEGRATED RESE | 0.000% | 99.838% |
| 10008 | ALARKO HOLDINGS | 0.000% | 99.838% |
| 10009 | AXIS REAL ESTAT | 0.000% | 99.838% |
| 10010 | FINGERPRINT CAR | 0.000% | 99.838% |
| 10011 | BALMER LAWRIE | 0.000% | 99.839% |
| 10012 | HUDSON GLOBAL INC COMMON STOCK USD.001 | 0.000% | 99.839% |
| 10013 | FONAR CORP COMMON STOCK USD.0001 | 0.000% | 99.839% |
| 10014 | KWALITY LTD | 0.000% | 99.840% |
| 10015 | TAKACHIHO ELECT | 0.000% | 99.840% |
| 10016 | ALROV PROPERTIE | 0.000% | 99.840% |
| 10017 | AROTECH CORP COMMON STOCK USD.01 | 0.000% | 99.840% |
| 10018 | EXFO INC | 0.000% | 99.841% |
| 10019 | SAHA-UNION | 0.000% | 99.841% |
| 10020 | XTREME DRILLING | 0.000% | 99.841% |
| 10021 | GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01 | 0.000% | 99.841% |
| 10022 | TERREIS | 0.000% | 99.842% |
| 10023 | AMBASSADOR HOTE | 0.000% | 99.842% |
| 10024 | MK RESTAURANT G | 0.000% | 99.842% |
| 10025 | AINSWORTH GAME | 0.000% | 99.843% |
| 10026 | OCWEN FINANCIAL CORP COMMON STOCK USD.01 | 0.000% | 99.843% |
| 10027 | WATAHAN & CO LT | 0.000% | 99.843% |
| 10028 | BASIC-FIT NV | 0.000% | 99.843% |
| 10029 | PREMIER MARKETI | 0.000% | 99.844% |
| 10030 | CCL PRODUCTS (I | 0.000% | 99.844% |
| 10031 | EFORCE HLD | 0.000% | 99.844% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10032 | NIHON PLAST CO | 0.000% | 99.845% |
| 10033 | GRANA Y MONTERO SA SPON ADR ADR | 0.000% | 99.845% |
| 10034 | MOROZOFF LIMITE | 0.000% | 99.845% |
| 10035 | SNAI SPA | 0.000% | 99.845% |
| 10036 | S&T HOLDINGS CO | 0.000% | 99.846% |
| 10037 | HAITAI CONFECTI | 0.000% | 99.846% |
| 10038 | VANTAGE INTERNA | 0.000% | 99.846% |
| 10039 | NVC LIGHTING HO | 0.000% | 99.846% |
| 10040 | SEIBU ELECTRIC | 0.000% | 99.847% |
| 10041 | NITTA GELATIN I | 0.000% | 99.847% |
| 10042 | GOLDPAC GROUP L | 0.000% | 99.847% |
| 10043 | GATEWAY DISTRIP | 0.000% | 99.848% |
| 10044 | KUMHO INV BANK | 0.000% | 99.848% |
| 10045 | FURYU CORP | 0.000% | 99.848% |
| 10046 | UNITED UTILITIE | 0.000% | 99.848% |
| 10047 | ATLAS FINANCIAL | 0.000% | 99.849% |
| 10048 | MONGOLIAN MININ | 0.000% | 99.849% |
| 10049 | SNT CORP | 0.000% | 99.849% |
| 10050 | SUBARU ENTERPRI | 0.000% | 99.849% |
| 10051 | SODA NIKKA CO | 0.000% | 99.850% |
| 10052 | SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01 | 0.000% | 99.850% |
| 10053 | J.B. CHEM | 0.000% | 99.850% |
| 10054 | CK SAN-ETSU | 0.000% | 99.851% |
| 10055 | NIKKO CO | 0.000% | 99.851% |
| 10056 | WHA CORP PCL | 0.000% | 99.851% |
| 10057 | VON ROLL HOLDIN | 0.000% | 99.851% |
| 10058 | RUSH ENTERPRISES INC CL B COMMON STOCK USD.01 | 0.000% | 99.852% |
| 10059 | MAISONS DU MOND | 0.000% | 99.852% |
| 10060 | CHINA POWER CLE | 0.000% | 99.852% |
| 10061 | INDUSTRI JAMU D | 0.000% | 99.852% |
| 10062 | DIGITAL POWER C | 0.000% | 99.853% |
| 10063 | SEACHANGE INTL | 0.000% | 99.853% |
| 10064 | CENTER LABORATO | 0.000% | 99.853% |
| 10065 | WONDERFUL SKY F | 0.000% | 99.854% |
| 10066 | BOURBON SA | 0.000% | 99.854% |
| 10067 | KOJIMA | 0.000% | 99.854% |
| 10068 | HOGG ROBINSON G | 0.000% | 99.854% |
| 10069 | NITTO FC CO | 0.000% | 99.855% |
| 10070 | CHC RESOURCES C | 0.000% | 99.855% |
| 10071 | OCL INDIA LTD | 0.000% | 99.855% |
| 10072 | DATA#3 LTD | 0.000% | 99.855% |
| 10073 | JINDAL | 0.000% | 99.856% |
| 10074 | DANEN TECHNOLOG | 0.000% | 99.856% |
| 10075 | VP PLC | 0.000% | 99.856% |
| 10076 | TYNTEK CORP | 0.000% | 99.857% |
| 10077 | DOTTIKON ES HOL | 0.000% | 99.857% |
| 10078 | YC CO LTD | 0.000% | 99.857% |
| 10079 | NISSEI PLSTIC I | 0.000% | 99.857% |
| 10080 | JK CEMENTS LTD | 0.000% | 99.858% |
| 10081 | NET INSIGHT | 0.000% | 99.858% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10082 | CODAN LTD | 0.000% | 99.858% |
| 10083 | NEXTURN | 0.000% | 99.858% |
| 10084 | REALNETWORKS INC COMMON STOCK USD.001 | 0.000% | 99.859% |
| 10085 | ADDLIFE AB | 0.000% | 99.859% |
| 10086 | RHODES FOOD GRO | 0.000% | 99.859% |
| 10087 | SPROTT RESOURCE | 0.000% | 99.859% |
| 10088 | TREASURE ASA | 0.000% | 99.860% |
| 10089 | PIRAMAL ENTERPR | 0.000% | 99.860% |
| 10090 | TERAOKA SEISAKU | 0.000% | 99.860% |
| 10091 | LANDSEA GREEN P | 0.000% | 99.861% |
| 10092 | SILVER CHEF LTD | 0.000% | 99.861% |
| 10093 | YI JINNIndustr | 0.000% | 99.861% |
| 10094 | CONNECT GROUP | 0.000% | 99.861% |
| 10095 | KOBE ELECTRIC R | 0.000% | 99.862% |
| 10096 | PSI AG GESELL F | 0.000% | 99.862% |
| 10097 | CHU KONG SHIPPI | 0.000% | 99.862% |
| 10098 | TOTTORI BANK | 0.000% | 99.862% |
| 10099 | SAN SHING FASTE | 0.000% | 99.863% |
| 10100 | IL&FS TRANSPORT | 0.000% | 99.863% |
| 10101 | UFP TECHNOLOGIES INC COMMON STOCK USD.01 | 0.000% | 99.863% |
| 10102 | HKSCAN OYJ | 0.000% | 99.863% |
| 10103 | INOX LEISURE LT | 0.000% | 99.864% |
| 10104 | ZHOU HEI YA INT | 0.000% | 99.864% |
| 10105 | UNISYS CORP | 0.000% | 99.864% |
| 10106 | CSG LIMITED | 0.000% | 99.865% |
| 10107 | FORESTAR GROUP INC COMMON STOCK USD1.0 | 0.000% | 99.865% |
| 10108 | ESSA BANCORP INC COMMON STOCK USD.01 | 0.000% | 99.865% |
| 10109 | SYNGENE INTERNA | 0.000% | 99.865% |
| 10110 | INTERNAP CORP COMMON STOCK USD.001 | 0.000% | 99.866% |
| 10111 | RANE H | 0.000% | 99.866% |
| 10112 | MONASH IVF GRP | 0.000% | 99.866% |
| 10113 | CARILLION | 0.000% | 99.866% |
| 10114 | IS YATIRIM MENK | 0.000% | 99.867% |
| 10115 | GRAND | 0.000% | 99.867% |
| 10116 | SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5 | 0.000% | 99.867% |
| 10117 | PAVILION REAL E | 0.000% | 99.867% |
| 10118 | INDOFOOD AGRI R | 0.000% | 99.868% |
| 10119 | ASESOR DE ACTIV | 0.000% | 99.868% |
| 10120 | IDP EDUCATION L | 0.000% | 99.868% |
| 10121 | OSTASIATISKE KO | 0.000% | 99.868% |
| 10122 | OKK CORP | 0.000% | 99.869% |
| 10123 | RICHARDSON ELEC LTD COMMON STOCK USD.05 | 0.000% | 99.869% |
| 10124 | ELANDERS AB | 0.000% | 99.869% |
| 10125 | PARTNERS REAL E | 0.000% | 99.869% |
| 10126 | AFRICA ISRAEL P | 0.000% | 99.870% |
| 10127 | ATENOR | 0.000% | 99.870% |
| 10128 | CITIC DAMENG HO | 0.000% | 99.870% |
| 10129 | GULF ISLAND FABRICATION INC COMMON STOCK | 0.000% | 99.871% |
| 10130 | DAITO BANK | 0.000% | 99.871% |
| 10131 | LONG BON INTERN | 0.000% | 99.871% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10132 | HONWORLD GROUP | 0.000% | 99.871% |
| 10133 | SINO GAS & ENER | 0.000% | 99.872% |
| 10134 | SEOYEON CO | 0.000% | 99.872% |
| 10135 | UCO BANK | 0.000% | 99.872% |
| 10136 | 1ST SHANGHAI IN | 0.000% | 99.872% |
| 10137 | MARCHEX INC CLASS B COMMON STOCK USD.01 | 0.000% | 99.873% |
| 10138 | WAREHOUSE GROUP | 0.000% | 99.873% |
| 10139 | SECOM JOSHINETS | 0.000% | 99.873% |
| 10140 | CLEAR MEDIA | 0.000% | 99.873% |
| 10141 | POINTS INTERNATIONAL LTD COMMON STOCK | 0.000% | 99.874% |
| 10142 | EASTON CO | 0.000% | 99.874% |
| 10143 | NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001 | 0.000% | 99.874% |
| 10144 | MITSUBISHI RESE | 0.000% | 99.874% |
| 10145 | CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01 | 0.000% | 99.875% |
| 10146 | MQ HOLDING AB | 0.000% | 99.875% |
| 10147 | CROWN CONFECTIO | 0.000% | 99.875% |
| 10148 | SEIKA CORP | 0.000% | 99.875% |
| 10149 | TUNIU CORP SPON ADR ADR USD.0001 | 0.000% | 99.876% |
| 10150 | HYUNDAI ENGINEE | 0.000% | 99.876% |
| 10151 | EUSKALTEL SA | 0.000% | 99.876% |
| 10152 | NLC INDIA | 0.000% | 99.876% |
| 10153 | AXWAY SOFTWARE | 0.000% | 99.877% |
| 10154 | SILVERBOW RESOURCES INC COMMON STOCK | 0.000% | 99.877% |
| 10155 | KOOK SOON DANG | 0.000% | 99.877% |
| 10156 | LOW & BONAR PLC | 0.000% | 99.877% |
| 10157 | TWI PHARMACEUTI | 0.000% | 99.878% |
| 10158 | SEMCON AB | 0.000% | 99.878% |
| 10159 | TA-I TECHNOLOGY | 0.000% | 99.878% |
| 10160 | HALCYON AGRI CO | 0.000% | 99.878% |
| 10161 | SFP DINING | 0.000% | 99.879% |
| 10162 | MEGA WORLD PROP | 0.000% | 99.879% |
| 10163 | GYM GROUP PLC/T | 0.000% | 99.879% |
| 10164 | INDOSAT TBK PT | 0.000% | 99.879% |
| 10165 | SHAN-LOONG | 0.000% | 99.880% |
| 10166 | TECHNO RYOWA LT | 0.000% | 99.880% |
| 10167 | TIME TECHNO | 0.000% | 99.880% |
| 10168 | PAN-PACIFIC | 0.000% | 99.880% |
| 10169 | ENEVA SA | 0.000% | 99.881% |
| 10170 | GRANDY HOUSE CO | 0.000% | 99.881% |
| 10171 | NESCO LTD | 0.000% | 99.881% |
| 10172 | STRATEC BIOMEDI | 0.000% | 99.881% |
| 10173 | LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001 | 0.000% | 99.882% |
| 10174 | KECK SENG(MAL)B | 0.000% | 99.882% |
| 10175 | TRIDENT LTD/IND | 0.000% | 99.882% |
| 10176 | SHAPIR ENGINEER | 0.000% | 99.882% |
| 10177 | LIBERTY MEDIA CORP BRAVES A TRACKING STK | 0.000% | 99.883% |
| 10178 | VECIMA NETWORKS | 0.000% | 99.883% |
| 10179 | BEIJING JINGNEN | 0.000% | 99.883% |
| 10180 | KYERYONG CONST | 0.000% | 99.883% |
| 10181 | SPRINGS GLOBAL | 0.000% | 99.884% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10182 | KOLON CORPORATI | 0.000% | 99.884% |
| 10183 | GODFREY PHILLIP | 0.000% | 99.884% |
| 10184 | INFORMA PLC | 0.000% | 99.884% |
| 10185 | SH LA CHAP | 0.000% | 99.885% |
| 10186 | KEYSTONE GL | 0.000% | 99.885% |
| 10187 | RECYLEX SA | 0.000% | 99.885% |
| 10188 | VIVA INDUSTRIAL | 0.000% | 99.885% |
| 10189 | PLDT INC SPON ADR ADR | 0.000% | 99.886% |
| 10190 | YONGNAM HOLDING | 0.000% | 99.886% |
| 10191 | SPARK ENERGY INC CLASS A COMMON STOCK USD.01 | 0.000% | 99.886% |
| 10192 | ACES ELECTRONIC | 0.000% | 99.886% |
| 10193 | KINETIC MINES A | 0.000% | 99.887% |
| 10194 | AFRICAN OXYGEN | 0.000% | 99.887% |
| 10195 | ALLIED ELECTRON | 0.000% | 99.887% |
| 10196 | HIAG IMMOBILIEN | 0.000% | 99.887% |
| 10197 | ICONIX BRAND GROUP INC COMMON STOCK USD.001 | 0.000% | 99.888% |
| 10198 | SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01 | 0.000% | 99.888% |
| 10199 | SYNDAX PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.000% | 99.888% |
| 10200 | TOUNG LOONG TEX | 0.000% | 99.888% |
| 10201 | SINMAG BAKERY M | 0.000% | 99.889% |
| 10202 | YUGANG INTL | 0.000% | 99.889% |
| 10203 | ROSTELECOM OJSC | 0.000% | 99.889% |
| 10204 | BEIJING ENT MED | 0.000% | 99.889% |
| 10205 | MEDUSA MINING L | 0.000% | 99.890% |
| 10206 | UNITED SECURITY BANCSHARE/CA COMMON STOCK | 0.000% | 99.890% |
| 10207 | KERUR HOLDINGS | 0.000% | 99.890% |
| 10208 | GADANG HOLDINGS | 0.000% | 99.890% |
| 10209 | BasicNet S.p.A. | 0.000% | 99.891% |
| 10210 | INVICTA HOLDING | 0.000% | 99.891% |
| 10211 | MACNICA FUJI EL | 0.000% | 99.891% |
| 10212 | ZUKEN INC | 0.000% | 99.891% |
| 10213 | FNM SPA | 0.000% | 99.892% |
| 10214 | REGIONAL CONT L | 0.000% | 99.892% |
| 10215 | GLOBAL BRANDS M | 0.000% | 99.892% |
| 10216 | BRAEMAR SHIPPIN | 0.000% | 99.892% |
| 10217 | INFORTREND TECH | 0.000% | 99.893% |
| 10218 | ASIA FINANCIAL | 0.000% | 99.893% |
| 10219 | CENTURY CASINOS INC COMMON STOCK USD.01 | 0.000% | 99.893% |
| 10220 | PARAGON CAR | 0.000% | 99.893% |
| 10221 | CONSUMER PORTFOLIO SERVICES COMMON STOCK | 0.000% | 99.893% |
| 10222 | NICHIA STEEL WO | 0.000% | 99.894% |
| 10223 | KONOSHIMA CHEMI | 0.000% | 99.894% |
| 10224 | DEL MONTE PACIF | 0.000% | 99.894% |
| 10225 | SAMSE SA | 0.000% | 99.894% |
| 10226 | TORIGOE CO LTD | 0.000% | 99.895% |
| 10227 | THITIKORN PCL | 0.000% | 99.895% |
| 10228 | ECO'S CO LTD/JA | 0.000% | 99.895% |
| 10229 | ANANT RAJ LTD | 0.000% | 99.895% |
| 10230 | INTEGRAL DIAGNO | 0.000% | 99.896% |
| 10231 | SRV GROUP OYJ | 0.000% | 99.896% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|---|----------------|--------------|
| 10232 | GEM DIAMONDS | 0.000% | 99.896% |
| 10233 | CHONGQING MACHI | 0.000% | 99.896% |
| 10234 | MAHARASHTRA | 0.000% | 99.897% |
| 10235 | AUTECH | 0.000% | 99.897% |
| 10236 | SUNLAND GROUP L | 0.000% | 99.897% |
| 10237 | C + F FINANCIAL CORP COMMON STOCK USD1.0 | 0.000% | 99.897% |
| 10238 | AKCANSА CIMENTO | 0.000% | 99.898% |
| 10239 | WALTER MEIER AG | 0.000% | 99.898% |
| 10240 | OHВ SE | 0.000% | 99.898% |
| 10241 | HOVNANIAN ENTERPRISES A COMMON STOCK USD.01 | 0.000% | 99.898% |
| 10242 | TEGЕL GROUP | 0.000% | 99.898% |
| 10243 | ALLCARGO | 0.000% | 99.899% |
| 10244 | HANKOOK SHELL O | 0.000% | 99.899% |
| 10245 | JSL SA | 0.000% | 99.899% |
| 10246 | SHIN-ETSU POLYM | 0.000% | 99.899% |
| 10247 | WEATHERNEWS INC | 0.000% | 99.900% |
| 10248 | LOJAS AMERICANA | 0.000% | 99.900% |
| 10249 | DYNASTY CERAMIC | 0.000% | 99.900% |
| 10250 | NETRONIX INC | 0.000% | 99.900% |
| 10251 | LIFCO AB-B SHS | 0.000% | 99.901% |
| 10252 | SUNTECK | 0.000% | 99.901% |
| 10253 | LIHOM-CUCHEN CO | 0.000% | 99.901% |
| 10254 | MANITOU | 0.000% | 99.901% |
| 10255 | CPMC HLDGS LTD | 0.000% | 99.901% |
| 10256 | PYI CORPORATION | 0.000% | 99.902% |
| 10257 | KUNG SING ENGIN | 0.000% | 99.902% |
| 10258 | KYORITSU PRINTI | 0.000% | 99.902% |
| 10259 | KINGMAKER FOOTW | 0.000% | 99.902% |
| 10260 | NAKAYAMA STEEL | 0.000% | 99.903% |
| 10261 | SINTEX INDUSTRI | 0.000% | 99.903% |
| 10262 | BOUSTEAD PLANTA | 0.000% | 99.903% |
| 10263 | MARKSANS PHARMA | 0.000% | 99.903% |
| 10264 | CJ FOOD SYSTEM | 0.000% | 99.904% |
| 10265 | DAWSON GEOPHYSICAL CO COMMON STOCK USD.01 | 0.000% | 99.904% |
| 10266 | PACIFIC CURRENT | 0.000% | 99.904% |
| 10267 | CYBERPOWER SYST | 0.000% | 99.904% |
| 10268 | DAIDOH | 0.000% | 99.904% |
| 10269 | ZEALAND PHARMA | 0.000% | 99.905% |
| 10270 | ABBOTT INDIA LT | 0.000% | 99.905% |
| 10271 | TOMATO BANK LTD | 0.000% | 99.905% |
| 10272 | WMIH CORP COMMON STOCK USD.00001 | 0.000% | 99.905% |
| 10273 | BIG SHOPPING CE | 0.000% | 99.906% |
| 10274 | OL GROUPE SA | 0.000% | 99.906% |
| 10275 | ENDUR TECH | 0.000% | 99.906% |
| 10276 | TECHNOTRANS AG | 0.000% | 99.906% |
| 10277 | FIRST JUКEN CO | 0.000% | 99.907% |
| 10278 | KYOWA LEATHER | 0.000% | 99.907% |
| 10279 | BOO KOOK | 0.000% | 99.907% |
| 10280 | PC TEL INC COMMON STOCK USD.001 | 0.000% | 99.907% |
| 10281 | UTD PLANTATION | 0.000% | 99.907% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|---|----------------|--------------|
| 10282 | BANKWELL FINANCIAL GROUP INC COMMON STOCK | 0.000% | 99.908% |
| 10283 | POLYTEC ASSET H | 0.000% | 99.908% |
| 10284 | YELP INC COMMON STOCK USD.000001 | 0.000% | 99.908% |
| 10285 | FUJISHOJI CO.LT | 0.000% | 99.908% |
| 10286 | NAK SEALING | 0.000% | 99.909% |
| 10287 | GAMCO INVESTORS INC A COMMON STOCK USD.001 | 0.000% | 99.909% |
| 10288 | MEDIA PRIMA BHD | 0.000% | 99.909% |
| 10289 | AKIS GAYRIMENKU | 0.000% | 99.909% |
| 10290 | BEIJINGWEST IND | 0.000% | 99.909% |
| 10291 | NEMAK SAB DE CV | 0.000% | 99.910% |
| 10292 | SAMYA TONG | 0.000% | 99.910% |
| 10293 | MECHEL PJSC SPONSORED ADR ADR | 0.000% | 99.910% |
| 10294 | CAN DO CO LTD | 0.000% | 99.910% |
| 10295 | BANGKOK AVIAT F | 0.000% | 99.911% |
| 10296 | BOOM LOGISTICS | 0.000% | 99.911% |
| 10297 | SCOPE METALS GR | 0.000% | 99.911% |
| 10298 | JAPAN OIL TRANS | 0.000% | 99.911% |
| 10299 | EIH LTD | 0.000% | 99.911% |
| 10300 | DATAWATCH CORP COMMON STOCK USD.01 | 0.000% | 99.912% |
| 10301 | GRANGE RESOURCE | 0.000% | 99.912% |
| 10302 | PHILLIPS CARBON | 0.000% | 99.912% |
| 10303 | JHSF PARTICIPAC | 0.000% | 99.912% |
| 10304 | KEIHANSHIN RL | 0.000% | 99.913% |
| 10305 | MIVTACH SHAMIR | 0.000% | 99.913% |
| 10306 | FOOD EMPIRE HOL | 0.000% | 99.913% |
| 10307 | KEY TRONIC CORP COMMON STOCK | 0.000% | 99.913% |
| 10308 | LINEDATA SERVIC | 0.000% | 99.913% |
| 10309 | SUN KING POWER | 0.000% | 99.914% |
| 10310 | EMPEROR ENTERTA | 0.000% | 99.914% |
| 10311 | VITRO SA | 0.000% | 99.914% |
| 10312 | PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01 | 0.000% | 99.914% |
| 10313 | REGENT PACIFIC | 0.000% | 99.914% |
| 10314 | POSFUL CORPORAT | 0.000% | 99.915% |
| 10315 | SEASPINE HOLDINGS CORP COMMON STOCK USD.01 | 0.000% | 99.915% |
| 10316 | MNTECH | 0.000% | 99.915% |
| 10317 | FILA SPA | 0.000% | 99.915% |
| 10318 | TAT HONG HOLDIN | 0.000% | 99.916% |
| 10319 | HONG YI FIBER I | 0.000% | 99.916% |
| 10320 | CHEUK NANG HLDG | 0.000% | 99.916% |
| 10321 | KOMEHYO | 0.000% | 99.916% |
| 10322 | LIFENET INSURAN | 0.000% | 99.916% |
| 10323 | TOKYO SANGY | 0.000% | 99.917% |
| 10324 | TAO HEUNG HOLDI | 0.000% | 99.917% |
| 10325 | BSL CORPORATION | 0.000% | 99.917% |
| 10326 | KEIYU CO., LTD | 0.000% | 99.917% |
| 10327 | REALDOLMEN | 0.000% | 99.917% |
| 10328 | HALOWS CO LTD | 0.000% | 99.918% |
| 10329 | TAIHEIYO KOUHAT | 0.000% | 99.918% |
| 10330 | SAN FANG CHEMIC | 0.000% | 99.918% |
| 10331 | TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01 | 0.000% | 99.918% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10332 | STAR MEDIA GROU | 0.000% | 99.919% |
| 10333 | ACACIA RESEARCH CORP COMMON STOCK USD.001 | 0.000% | 99.919% |
| 10334 | YAIZU SUISANKAG | 0.000% | 99.919% |
| 10335 | PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01 | 0.000% | 99.919% |
| 10336 | RAFAEL HOLDINGS INC CLASS B COMMON STOCK | 0.000% | 99.919% |
| 10337 | PTG ENERGY PCL | 0.000% | 99.920% |
| 10338 | GEO ENERGY RESO | 0.000% | 99.920% |
| 10339 | AWARE INC | 0.000% | 99.920% |
| 10340 | MIGROS TICARET | 0.000% | 99.920% |
| 10341 | KG ETS | 0.000% | 99.920% |
| 10342 | GRUPO ARGOS SA | 0.000% | 99.921% |
| 10343 | KEYANG ELEC | 0.000% | 99.921% |
| 10344 | MUTOW CO LTD | 0.000% | 99.921% |
| 10345 | SPARKLE | 0.000% | 99.921% |
| 10346 | TRIVENI ENGINEE | 0.000% | 99.921% |
| 10347 | SKF INDIA LTD | 0.000% | 99.922% |
| 10348 | STADIO HOLDINGS | 0.000% | 99.922% |
| 10349 | ENERGY RESOURCE | 0.000% | 99.922% |
| 10350 | RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.000% | 99.922% |
| 10351 | HUANG HSIANG CO | 0.000% | 99.923% |
| 10352 | KOLAO HOLDINGS | 0.000% | 99.923% |
| 10353 | IMPEXMETAL | 0.000% | 99.923% |
| 10354 | B2HOLDING ASA | 0.000% | 99.923% |
| 10355 | LIBERTY MEDIA CORP BRAVES C TRACKING STK | 0.000% | 99.923% |
| 10356 | GOLFZON CO LTD | 0.000% | 99.924% |
| 10357 | TOBU STORE CO L | 0.000% | 99.924% |
| 10358 | CHANGH ETH | 0.000% | 99.924% |
| 10359 | C.BANNER INTERN | 0.000% | 99.924% |
| 10360 | UNION MEDICAL H | 0.000% | 99.924% |
| 10361 | IMPERIAL HOTEL | 0.000% | 99.925% |
| 10362 | MJ GLEESON PLC | 0.000% | 99.925% |
| 10363 | KLEANNARA CO LT | 0.000% | 99.925% |
| 10364 | GHCL LTD | 0.000% | 99.925% |
| 10365 | SHIMOJIMA CO LT | 0.000% | 99.925% |
| 10366 | BEAR STATE FINANCIAL INC COMMON STOCK USD.01 | 0.000% | 99.926% |
| 10367 | LARGO RESOURCES | 0.000% | 99.926% |
| 10368 | BANCA SISTEMA S | 0.000% | 99.926% |
| 10369 | ALMIRALL SA | 0.000% | 99.926% |
| 10370 | EBARA FOODS IND | 0.000% | 99.926% |
| 10371 | CAVOTEC SA | 0.000% | 99.927% |
| 10372 | KAORI HEAT TREA | 0.000% | 99.927% |
| 10373 | KNR CONSTRUCTIO | 0.000% | 99.927% |
| 10374 | MALAKOFF CORP B | 0.000% | 99.927% |
| 10375 | INDUSTRIAL BLDG | 0.000% | 99.927% |
| 10376 | CHILLED & FROZE | 0.000% | 99.928% |
| 10377 | TAIWAN PAPER&PU | 0.000% | 99.928% |
| 10378 | EMPERADOR INC | 0.000% | 99.928% |
| 10379 | SINCERE WATCH H | 0.000% | 99.928% |
| 10380 | ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001 | 0.000% | 99.928% |
| 10381 | CARASSO MOTORS | 0.000% | 99.929% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|---|----------------|--------------|
| 10382 | JK PAPER | 0.000% | 99.929% |
| 10383 | FUTURE LIFESTYL | 0.000% | 99.929% |
| 10384 | DHI GROUP INC COMMON STOCK USD.01 | 0.000% | 99.929% |
| 10385 | TRADELINK ELECT | 0.000% | 99.929% |
| 10386 | BLUECOM | 0.000% | 99.930% |
| 10387 | KINGSGATE CONSD | 0.000% | 99.930% |
| 10388 | STAGE STORES INC COMMON STOCK USD.01 | 0.000% | 99.930% |
| 10389 | ECHELON FINANCI | 0.000% | 99.930% |
| 10390 | METRO KAJANG HL | 0.000% | 99.930% |
| 10391 | SEVERFIELD-ROWE | 0.000% | 99.931% |
| 10392 | MAX INDIA LTD/N | 0.000% | 99.931% |
| 10393 | RATNAMANI METAL | 0.000% | 99.931% |
| 10394 | A MARK PRECIOUS METALS INC COMMON STOCK USD.01 | 0.000% | 99.931% |
| 10395 | TYCOONS GROUP E | 0.000% | 99.931% |
| 10396 | DAEWON SANUP | 0.000% | 99.932% |
| 10397 | CHINA NT PHARMA | 0.000% | 99.932% |
| 10398 | JUTAL OFFSHORE | 0.000% | 99.932% |
| 10399 | TAIWAN FIRE & M | 0.000% | 99.932% |
| 10400 | SANFORD LTD | 0.000% | 99.932% |
| 10401 | SYARIKAT TAKAFU | 0.000% | 99.933% |
| 10402 | AMICA WRONKI | 0.000% | 99.933% |
| 10403 | MAX'S GROUP INC | 0.000% | 99.933% |
| 10404 | WISDOM HOLDINGS | 0.000% | 99.933% |
| 10405 | ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001 | 0.000% | 99.933% |
| 10406 | SAFETY GODOWN C | 0.000% | 99.934% |
| 10407 | MARCOPOLO SA | 0.000% | 99.934% |
| 10408 | YNH PROPERTY BH | 0.000% | 99.934% |
| 10409 | FOM CONST Y CON | 0.000% | 99.934% |
| 10410 | HONG LEONG ASIA | 0.000% | 99.934% |
| 10411 | MYSTATE LTD | 0.000% | 99.935% |
| 10412 | FDC LTD/INDIA | 0.000% | 99.935% |
| 10413 | BURWILL HOLDING | 0.000% | 99.935% |
| 10414 | APPROACH RESOUR | 0.000% | 99.935% |
| 10415 | MAHARASHTRA SEA | 0.000% | 99.935% |
| 10416 | ESSEL PROP | 0.000% | 99.936% |
| 10417 | DA MING INTERNA | 0.000% | 99.936% |
| 10418 | JIANGNAN GROUP | 0.000% | 99.936% |
| 10419 | CK LIFE SCIENCE | 0.000% | 99.936% |
| 10420 | ALLIANZ MALAYSI | 0.000% | 99.936% |
| 10421 | ASTRAL POLY | 0.000% | 99.936% |
| 10422 | PERENNIAL REAL | 0.000% | 99.937% |
| 10423 | THORN GROUP LTD | 0.000% | 99.937% |
| 10424 | SHIZUKI ELECTRI | 0.000% | 99.937% |
| 10425 | RETAIL FOOD GRO | 0.000% | 99.937% |
| 10426 | APTEVO THERAPEUTICS INC COMMON STOCK USD.001 | 0.000% | 99.937% |
| 10427 | CHINA ELECT COR | 0.000% | 99.938% |
| 10428 | BASWARE OYJ | 0.000% | 99.938% |
| 10429 | INVESTIS HOLDIN | 0.000% | 99.938% |
| 10430 | WAH SEONG | 0.000% | 99.938% |
| 10431 | COCO'S JAPAN CO | 0.000% | 99.938% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|---|----------------|--------------|
| 10432 | ARDELYX INC COMMON STOCK USD.000001 | 0.000% | 99.939% |
| 10433 | ECOGREEN FINE C | 0.000% | 99.939% |
| 10434 | PIHLAJALINNA OY | 0.000% | 99.939% |
| 10435 | SHIHLIN ELEC & | 0.000% | 99.939% |
| 10436 | SRI AYUDHYA | 0.000% | 99.939% |
| 10437 | CATHAY NO 1 REI | 0.000% | 99.939% |
| 10438 | VICTORY NEW MAT | 0.000% | 99.940% |
| 10439 | VINA CONCHA Y T | 0.000% | 99.940% |
| 10440 | TRIFAST PLC | 0.000% | 99.940% |
| 10441 | NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01 | 0.000% | 99.940% |
| 10442 | VAIBHAV GL | 0.000% | 99.940% |
| 10443 | COLLECTORS UNIVERSE COMMON STOCK USD.001 | 0.000% | 99.941% |
| 10444 | TAIYEN BIOTECH | 0.000% | 99.941% |
| 10445 | ANIMA HOLDING S | 0.000% | 99.941% |
| 10446 | ACNB CORP COMMON STOCK USD2.5 | 0.000% | 99.941% |
| 10447 | MANNATECH INC COMMON STOCK USD.0001 | 0.000% | 99.941% |
| 10448 | PROGRESS WERK A | 0.000% | 99.942% |
| 10449 | PAN BROTHERS TB | 0.000% | 99.942% |
| 10450 | T4F ENTRETENIMN | 0.000% | 99.942% |
| 10451 | SIMPLEX INFRAST | 0.000% | 99.942% |
| 10452 | TIANJIN DEVMT H | 0.000% | 99.942% |
| 10453 | SINGAPORE BUS S | 0.000% | 99.942% |
| 10454 | NATURAL ALTERNT | 0.000% | 99.943% |
| 10455 | SOLAR INDUS | 0.000% | 99.943% |
| 10456 | JYOTHY LABORATO | 0.000% | 99.943% |
| 10457 | NSL LTD | 0.000% | 99.943% |
| 10458 | NEW YORK & CO I | 0.000% | 99.943% |
| 10459 | 1ST INSURANCE C | 0.000% | 99.944% |
| 10460 | SWORD GROUP | 0.000% | 99.944% |
| 10461 | TRINITY LTD | 0.000% | 99.944% |
| 10462 | NEPES CORPORATI | 0.000% | 99.944% |
| 10463 | CHINA FINANCIAL | 0.000% | 99.944% |
| 10464 | S.A.S. DRAGON H | 0.000% | 99.944% |
| 10465 | KONDOTEC INC | 0.000% | 99.945% |
| 10466 | MNRB HOLDINGS B | 0.000% | 99.945% |
| 10467 | TECNISA SA | 0.000% | 99.945% |
| 10468 | GFOOT CO LTD | 0.000% | 99.945% |
| 10469 | ADVANCETEK ENTE | 0.000% | 99.945% |
| 10470 | PLATZER FASTIGH | 0.000% | 99.945% |
| 10471 | ROXY-PACIFIC HO | 0.000% | 99.946% |
| 10472 | CELLCOM ISRAEL | 0.000% | 99.946% |
| 10473 | JINMAO INVESTME | 0.000% | 99.946% |
| 10474 | HORIZON SECURIT | 0.000% | 99.946% |
| 10475 | ALKANE RESOURCE | 0.000% | 99.946% |
| 10476 | YEEBO INT | 0.000% | 99.947% |
| 10477 | HUA ENG WIRE&CA | 0.000% | 99.947% |
| 10478 | MODERN DENTAL G | 0.000% | 99.947% |
| 10479 | PHIHONG TECHNOL | 0.000% | 99.947% |
| 10480 | PP PROPERTI TBK | 0.000% | 99.947% |
| 10481 | CASTINGS | 0.000% | 99.947% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|---|----------------|--------------|
| 10482 | BAJAJ CORP LTD | 0.000% | 99.948% |
| 10483 | SINO GRANDNESS | 0.000% | 99.948% |
| 10484 | STANDARD CHEMIC | 0.000% | 99.948% |
| 10485 | SELVAAG BOLIG A | 0.000% | 99.948% |
| 10486 | KIM LOONG RESOU | 0.000% | 99.948% |
| 10487 | TAINAN ENTERPRI | 0.000% | 99.948% |
| 10488 | PACASMAYO | 0.000% | 99.949% |
| 10489 | AKZO NOBEL INDI | 0.000% | 99.949% |
| 10490 | INROM CONSTRUCT | 0.000% | 99.949% |
| 10491 | UEM EDGENTA BHD | 0.000% | 99.949% |
| 10492 | CLINICA LAS CON | 0.000% | 99.949% |
| 10493 | TWIN DISC INC COMMON STOCK | 0.000% | 99.950% |
| 10494 | DONG A ELTEK CO | 0.000% | 99.950% |
| 10495 | GE T&D INDIA LT | 0.000% | 99.950% |
| 10496 | DOUBLEDRAGON PR | 0.000% | 99.950% |
| 10497 | TOHOKU BANK | 0.000% | 99.950% |
| 10498 | PESTECH | 0.000% | 99.950% |
| 10499 | VALNEVA SE | 0.000% | 99.951% |
| 10500 | HANKUK PAPER MF | 0.000% | 99.951% |
| 10501 | LK TECH | 0.000% | 99.951% |
| 10502 | KPX CHEMICAL | 0.000% | 99.951% |
| 10503 | SUNDARAM FINANC | 0.000% | 99.951% |
| 10504 | HIROSHIMA ELEC | 0.000% | 99.951% |
| 10505 | HANMI SEMICONDU | 0.000% | 99.952% |
| 10506 | CUMBERLAND PHARMACEUTICALS COMMON STOCK | 0.000% | 99.952% |
| 10507 | MC GROUP PUBLIC | 0.000% | 99.952% |
| 10508 | NIIT | 0.000% | 99.952% |
| 10509 | R1 RCM INC COMMON STOCK USD.01 | 0.000% | 99.952% |
| 10510 | ENERGY EQUITY C | 0.000% | 99.952% |
| 10511 | DONG AH TIR | 0.000% | 99.953% |
| 10512 | OLVI OYJ-A SHAR | 0.000% | 99.953% |
| 10513 | CHOSUN REFRACTO | 0.000% | 99.953% |
| 10514 | KAPSCH TRAFFICC | 0.000% | 99.953% |
| 10515 | EUROTECH SPA | 0.000% | 99.953% |
| 10516 | TOKYO TEKKO CO | 0.000% | 99.954% |
| 10517 | INTL PAPER | 0.000% | 99.954% |
| 10518 | TVA GROUP INC B SHRS COMMON STOCK | 0.000% | 99.954% |
| 10519 | LBS BINA GROUP | 0.000% | 99.954% |
| 10520 | KANSAI SUPERMAR | 0.000% | 99.954% |
| 10521 | KMH | 0.000% | 99.954% |
| 10522 | CALEDONIA MININ | 0.000% | 99.955% |
| 10523 | MAHINDRA LIFESC | 0.000% | 99.955% |
| 10524 | JINLI GROUP HOL | 0.000% | 99.955% |
| 10525 | SHRIRAM EPC | 0.000% | 99.955% |
| 10526 | CRAWFORD & CO | 0.000% | 99.955% |
| 10527 | DY CORP | 0.000% | 99.955% |
| 10528 | NADEX CO LTD | 0.000% | 99.956% |
| 10529 | CONTROLADORA VU | 0.000% | 99.956% |
| 10530 | VGI GLOBAL MEDI | 0.000% | 99.956% |
| 10531 | CHINOOK ENERGY | 0.000% | 99.956% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|---|----------------|--------------|
| 10532 | CHAMPION TECHNO | 0.000% | 99.956% |
| 10533 | SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01 | 0.000% | 99.956% |
| 10534 | ORIENT CEME | 0.000% | 99.957% |
| 10535 | VBG GROUP AB | 0.000% | 99.957% |
| 10536 | LUCAS BOLS NV | 0.000% | 99.957% |
| 10537 | INFOMEDIA | 0.000% | 99.957% |
| 10538 | MAXITRANS INDS | 0.000% | 99.957% |
| 10539 | AGV PRODUCTS | 0.000% | 99.957% |
| 10540 | CHORUS LTD ADR ADR | 0.000% | 99.958% |
| 10541 | MIN AIK TECHNOL | 0.000% | 99.958% |
| 10542 | MAXVALU NISHINI | 0.000% | 99.958% |
| 10543 | TOWN HEALTH INT | 0.000% | 99.958% |
| 10544 | SANYO ENG & CON | 0.000% | 99.958% |
| 10545 | VULCABRAS AZALE | 0.000% | 99.958% |
| 10546 | YOUYUAN INTERNA | 0.000% | 99.959% |
| 10547 | SAVEZONE IC | 0.000% | 99.959% |
| 10548 | PETRA FOODS LTD | 0.000% | 99.959% |
| 10549 | DHAMPUR SUGAR M | 0.000% | 99.959% |
| 10550 | COCA-COLA ICECE | 0.000% | 99.959% |
| 10551 | AZORIM-INVESTME | 0.000% | 99.959% |
| 10552 | NICHOLAS FINANCIAL INC COMMON STOCK | 0.000% | 99.959% |
| 10553 | QUINTIS LTD | 0.000% | 99.960% |
| 10554 | GUORUI PROPERTI | 0.000% | 99.960% |
| 10555 | SUNDARAM | 0.000% | 99.960% |
| 10556 | ITAB SHOP CONCE | 0.000% | 99.960% |
| 10557 | MEDCO ENERGI IN | 0.000% | 99.960% |
| 10558 | NEPTUNE TECHNOL | 0.000% | 99.960% |
| 10559 | TSEC CORP | 0.000% | 99.961% |
| 10560 | HT MEDIA LTD | 0.000% | 99.961% |
| 10561 | INTER CARS SA | 0.000% | 99.961% |
| 10562 | BLUE SQUARE REA | 0.000% | 99.961% |
| 10563 | STRONG PETROCHE | 0.000% | 99.961% |
| 10564 | SERVIZI ITALIA | 0.000% | 99.961% |
| 10565 | FULLER SMITH & | 0.000% | 99.962% |
| 10566 | HATHWAY CABLE | 0.000% | 99.962% |
| 10567 | April Group | 0.000% | 99.962% |
| 10568 | WESTPORT INNOVA | 0.000% | 99.962% |
| 10569 | KYOCERA CORP SPONS ADR ADR | 0.000% | 99.962% |
| 10570 | TERAGO INC COMM | 0.000% | 99.962% |
| 10571 | MAUREL ET PROM | 0.000% | 99.963% |
| 10572 | MINEROS S.A. | 0.000% | 99.963% |
| 10573 | PLAYMATES TOYS | 0.000% | 99.963% |
| 10574 | GOLDIS BHD | 0.000% | 99.963% |
| 10575 | MORTGAGE CHOICE | 0.000% | 99.963% |
| 10576 | CENTURY PACIFIC | 0.000% | 99.963% |
| 10577 | ASHTROM PROPERT | 0.000% | 99.963% |
| 10578 | CHINA HANKING H | 0.000% | 99.964% |
| 10579 | GLOBAL MEDICAL REIT INC REIT | 0.000% | 99.964% |
| 10580 | ISENTIA GROUP L | 0.000% | 99.964% |
| 10581 | KINTETSU DPT ST | 0.000% | 99.964% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|---|----------------|--------------|
| 10582 | MYER HOLDINGS L | 0.000% | 99.964% |
| 10583 | SINO THAI EN,FG | 0.000% | 99.964% |
| 10584 | NNIT A/S | 0.000% | 99.965% |
| 10585 | LYDIAN INTERNAT | 0.000% | 99.965% |
| 10586 | AES GENER SA | 0.000% | 99.965% |
| 10587 | TOPPS TILES | 0.000% | 99.965% |
| 10588 | PEOPLES FINANCIAL SERVICES COMMON STOCK USD2.0 | 0.000% | 99.965% |
| 10589 | GRANULES INDIA | 0.000% | 99.965% |
| 10590 | ISE CHEMICAL CO | 0.000% | 99.966% |
| 10591 | SANYO HOUSING N | 0.000% | 99.966% |
| 10592 | HENGDELI HOLDIN | 0.000% | 99.966% |
| 10593 | PARANAPANEMA SA | 0.000% | 99.966% |
| 10594 | SKYLINE CORP | 0.000% | 99.966% |
| 10595 | CARR'S GROUP PL | 0.000% | 99.966% |
| 10596 | CW GROUP HLDGS | 0.000% | 99.966% |
| 10597 | BANYAN TREE HOL | 0.000% | 99.967% |
| 10598 | INDIAN OVERSEAS | 0.000% | 99.967% |
| 10599 | NOBLE GROUP LTD | 0.000% | 99.967% |
| 10600 | MERCK LTD | 0.000% | 99.967% |
| 10601 | ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001 | 0.000% | 99.967% |
| 10602 | HWA SHIN CO | 0.000% | 99.967% |
| 10603 | INGERSOLL | 0.000% | 99.968% |
| 10604 | SITTOY GROUP HLD | 0.000% | 99.968% |
| 10605 | PINE CLIFF ENER | 0.000% | 99.968% |
| 10606 | TOW CO LTD | 0.000% | 99.968% |
| 10607 | THAIFOODS GROUP | 0.000% | 99.968% |
| 10608 | FIRSTSOURCE SOL | 0.000% | 99.968% |
| 10609 | ZHUHAI HLDGS IN | 0.000% | 99.968% |
| 10610 | BIFFA PLC | 0.000% | 99.969% |
| 10611 | GREAVES COT | 0.000% | 99.969% |
| 10612 | PHILEX MINING C | 0.000% | 99.969% |
| 10613 | PFENEX INC COMMON STOCK USD.001 | 0.000% | 99.969% |
| 10614 | WING TAI PROPER | 0.000% | 99.969% |
| 10615 | INDO COUNT INDU | 0.000% | 99.969% |
| 10616 | UNITED MICROELECTRON SP ADR ADR | 0.000% | 99.969% |
| 10617 | PURAVANKARA PRO | 0.000% | 99.970% |
| 10618 | NORWEGIAN PROPE | 0.000% | 99.970% |
| 10619 | BILLABONG INTER | 0.000% | 99.970% |
| 10620 | NAGANO KEIKI CO | 0.000% | 99.970% |
| 10621 | SELCUK ECZA DEP | 0.000% | 99.970% |
| 10622 | AGORA | 0.000% | 99.970% |
| 10623 | KRAKATAU STEEL | 0.000% | 99.971% |
| 10624 | NATURES SUNSHIN | 0.000% | 99.971% |
| 10625 | PANINVEST TBK | 0.000% | 99.971% |
| 10626 | AEGIS LOGISTICS | 0.000% | 99.971% |
| 10627 | KISCO HOLDINGS | 0.000% | 99.971% |
| 10628 | SANGSIN BRAKE | 0.000% | 99.971% |
| 10629 | BCO DESIO E BRI | 0.000% | 99.971% |
| 10630 | BANK INTERNASIO | 0.000% | 99.972% |
| 10631 | CPI AEROSTRUCTURES INC COMMON STOCK USD.001 | 0.000% | 99.972% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|---|----------------|--------------|
| 10632 | DUTY FREE INTER | 0.000% | 99.972% |
| 10633 | MACMAHON HOLDIN | 0.000% | 99.972% |
| 10634 | DONGBU SECURITI | 0.000% | 99.972% |
| 10635 | SILOAM INTERNAT | 0.000% | 99.972% |
| 10636 | BEST BRIDAL INC | 0.000% | 99.972% |
| 10637 | PRIME FOCUS | 0.000% | 99.973% |
| 10638 | CERAGON NETWORK | 0.000% | 99.973% |
| 10639 | KIMOTO CO LTD | 0.000% | 99.973% |
| 10640 | MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001 | 0.000% | 99.973% |
| 10641 | GROUP LEASE PUB | 0.000% | 99.973% |
| 10642 | VOXX INTERNATIONAL CORP COMMON STOCK USD.01 | 0.000% | 99.973% |
| 10643 | FAGRON | 0.000% | 99.973% |
| 10644 | SKANDINAVISKA E | 0.000% | 99.974% |
| 10645 | MAGNI-TECH INDU | 0.000% | 99.974% |
| 10646 | BOOT(HENRY) & S | 0.000% | 99.974% |
| 10647 | SEJONG INDUSTRI | 0.000% | 99.974% |
| 10648 | TBK Co., Ltd. | 0.000% | 99.974% |
| 10649 | NAVKAR CORP LTD | 0.000% | 99.974% |
| 10650 | BLACK BOX CORP | 0.000% | 99.974% |
| 10651 | ORIGIN ELECTRIC | 0.000% | 99.975% |
| 10652 | CGN MINING CO L | 0.000% | 99.975% |
| 10653 | MEDEQUITIES REALTY TRUST INC REIT USD.01 | 0.000% | 99.975% |
| 10654 | VOLT INFO SCIEN | 0.000% | 99.975% |
| 10655 | SHIDAX CORP | 0.000% | 99.975% |
| 10656 | Tessi S.A. | 0.000% | 99.975% |
| 10657 | HAGOROMO FOODS | 0.000% | 99.975% |
| 10658 | DIALIGHT PLC | 0.000% | 99.976% |
| 10659 | PERMANENT TSB G | 0.000% | 99.976% |
| 10660 | HEIDELBERGCEMEN | 0.000% | 99.976% |
| 10661 | THERMAX LTD | 0.000% | 99.976% |
| 10662 | YUNNAN WATER IN | 0.000% | 99.976% |
| 10663 | MTLM | 0.000% | 99.976% |
| 10664 | DIFFER GRP | 0.000% | 99.976% |
| 10665 | TURNING POINT BRANDS INC COMMON STOCK USD.01 | 0.000% | 99.977% |
| 10666 | HANA MICROELECT | 0.000% | 99.977% |
| 10667 | GWANGJU SHINSEG | 0.000% | 99.977% |
| 10668 | SSI GROUP INC | 0.000% | 99.977% |
| 10669 | TERNA ENERGY SA | 0.000% | 99.977% |
| 10670 | YAC CO LTD | 0.000% | 99.977% |
| 10671 | CMMB VISION HOL | 0.000% | 99.977% |
| 10672 | KINKI SHARYO CO | 0.000% | 99.977% |
| 10673 | FAR EAST HOLDIN | 0.000% | 99.978% |
| 10674 | SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01 | 0.000% | 99.978% |
| 10675 | WHIRLPOOL OF IN | 0.000% | 99.978% |
| 10676 | RAMKRISHNA | 0.000% | 99.978% |
| 10677 | ALEMBIC LTD | 0.000% | 99.978% |
| 10678 | SIYARAM | 0.000% | 99.978% |
| 10679 | ROS AGRO PLC GD | 0.000% | 99.978% |
| 10680 | SP SETIA BHD GR | 0.000% | 99.979% |
| 10681 | VISTA GROUP INT | 0.000% | 99.979% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10682 | GRANDVISION BV | 0.000% | 99.979% |
| 10683 | ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01 | 0.000% | 99.979% |
| 10684 | ENEA AB | 0.000% | 99.979% |
| 10685 | HON KWOK LAND I | 0.000% | 99.979% |
| 10686 | FOXTONS GROUP P | 0.000% | 99.979% |
| 10687 | TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01 | 0.000% | 99.979% |
| 10688 | IMMOBILIARE GRA | 0.000% | 99.980% |
| 10689 | CHINA RUNDONG A | 0.000% | 99.980% |
| 10690 | LOW KENG HUAT(S | 0.000% | 99.980% |
| 10691 | OZFOREX GROUP L | 0.000% | 99.980% |
| 10692 | HOSTELWORLD GRO | 0.000% | 99.980% |
| 10693 | VOLUTION GROUP | 0.000% | 99.980% |
| 10694 | ALLGEIER SE | 0.000% | 99.980% |
| 10695 | WORLD HOLDINGS | 0.000% | 99.980% |
| 10696 | NEXUS AG | 0.000% | 99.981% |
| 10697 | SHUNFENG INTL C | 0.000% | 99.981% |
| 10698 | TOTAL GABON | 0.000% | 99.981% |
| 10699 | SHILPA MED | 0.000% | 99.981% |
| 10700 | TURK TRKTOR VE | 0.000% | 99.981% |
| 10701 | MANNING + NAPIER INC COMMON STOCK USD.01 | 0.000% | 99.981% |
| 10702 | LINK NET TBK PT | 0.000% | 99.981% |
| 10703 | MIRZA INTERNATI | 0.000% | 99.981% |
| 10704 | NEW TIMES ENERG | 0.000% | 99.982% |
| 10705 | RAI WAY SPA | 0.000% | 99.982% |
| 10706 | CUSTODIAN REIT | 0.000% | 99.982% |
| 10707 | YIP'S CHEMICAL | 0.000% | 99.982% |
| 10708 | LEIFHEIT AG | 0.000% | 99.982% |
| 10709 | TAKASHIMA & CO | 0.000% | 99.982% |
| 10710 | KASEN INTERNATI | 0.000% | 99.982% |
| 10711 | INTERSHOP HOLDI | 0.000% | 99.982% |
| 10712 | COCA-COLA EMBON | 0.000% | 99.983% |
| 10713 | WARTECK INVEST | 0.000% | 99.983% |
| 10714 | ASIA SATELLITE | 0.000% | 99.983% |
| 10715 | GDI INTERGRATED | 0.000% | 99.983% |
| 10716 | HUAJUN HOLDINGS | 0.000% | 99.983% |
| 10717 | LAKSHMI VILAS B | 0.000% | 99.983% |
| 10718 | TOKYO THEATRES | 0.000% | 99.983% |
| 10719 | BANCO PAN SA | 0.000% | 99.983% |
| 10720 | GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01 | 0.000% | 99.983% |
| 10721 | LOGISTEC CORP C | 0.000% | 99.984% |
| 10722 | FREQUENCY ELEC | 0.000% | 99.984% |
| 10723 | DRDGOLD LTD | 0.000% | 99.984% |
| 10724 | ATHENS WATER SU | 0.000% | 99.984% |
| 10725 | PACIFIC ONLINE | 0.000% | 99.984% |
| 10726 | FUJISASH CO LTD | 0.000% | 99.984% |
| 10727 | TAKE SOLUTN | 0.000% | 99.984% |
| 10728 | GOOD RESOURCES | 0.000% | 99.984% |
| 10729 | DICKSON CONCEPT | 0.000% | 99.985% |
| 10730 | BOER POWER HOLD | 0.000% | 99.985% |
| 10731 | CRISIL LTD | 0.000% | 99.985% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10732 | ROSETTA STONE INC COMMON STOCK USD.00005 | 0.000% | 99.985% |
| 10733 | ERICSSON LM-A S | 0.000% | 99.985% |
| 10734 | WEE HUR HOLDING | 0.000% | 99.985% |
| 10735 | JAKKS PACIFIC INC COMMON STOCK USD.001 | 0.000% | 99.985% |
| 10736 | EZRA HOLDINGS | 0.000% | 99.985% |
| 10737 | PHARMA MAR SA | 0.000% | 99.985% |
| 10738 | D.B. CORP LIMIT | 0.000% | 99.986% |
| 10739 | STEEL CONNECT INC COMMON STOCK USD.01 | 0.000% | 99.986% |
| 10740 | UTD MALACCA BER | 0.000% | 99.986% |
| 10741 | BALLANTYNE STRONG INC COMMON STOCK USD.01 | 0.000% | 99.986% |
| 10742 | PT INTERNATIONA | 0.000% | 99.986% |
| 10743 | NISSEI INDUSTRI | 0.000% | 99.986% |
| 10744 | TANDY LEATHER FACTORY INC COMMON STOCK USD.0024 | 0.000% | 99.986% |
| 10745 | KIAN JOO CAN FC | 0.000% | 99.986% |
| 10746 | FABRYKI MEBLI F | 0.000% | 99.986% |
| 10747 | RGC RESOURCES INC COMMON STOCK USD5.0 | 0.000% | 99.987% |
| 10748 | CHRISTOPHER + BANKS CORP COMMON STOCK USD.01 | 0.000% | 99.987% |
| 10749 | MIRAIAL CO LTD | 0.000% | 99.987% |
| 10750 | AFFINE | 0.000% | 99.987% |
| 10751 | LIBERTY GOLD CO | 0.000% | 99.987% |
| 10752 | TILT RENEWABLES | 0.000% | 99.987% |
| 10753 | GLAXO SMITHKLIN | 0.000% | 99.987% |
| 10754 | HIBISCUS PETROL | 0.000% | 99.987% |
| 10755 | COXON PRECISE I | 0.000% | 99.987% |
| 10756 | TOTAL ACCESS CO | 0.000% | 99.987% |
| 10757 | URSTADT BIDDLE PROPERTIES REIT USD.01 | 0.000% | 99.988% |
| 10758 | MARUYAMA MFG CO | 0.000% | 99.988% |
| 10759 | WIN HANVERKY HO | 0.000% | 99.988% |
| 10760 | INTRALOT SA - I | 0.000% | 99.988% |
| 10761 | HOKKAI CAN CO | 0.000% | 99.988% |
| 10762 | BEADELL RESOURC | 0.000% | 99.988% |
| 10763 | SERVICESTOURCE INTERNATIONAL COMMON STOCK USD.0001 | 0.000% | 99.988% |
| 10764 | EUROZ LTD | 0.000% | 99.988% |
| 10765 | SALUTICA | 0.000% | 99.988% |
| 10766 | STP & I PCL-FOR | 0.000% | 99.988% |
| 10767 | HONEYWELL | 0.000% | 99.989% |
| 10768 | LSL PROPERTY SE | 0.000% | 99.989% |
| 10769 | MIYOSHI OIL & F | 0.000% | 99.989% |
| 10770 | APAR INDS | 0.000% | 99.989% |
| 10771 | TENWOW INTL HLD | 0.000% | 99.989% |
| 10772 | WILLIS LEASE FINANCE CORP COMMON STOCK USD.01 | 0.000% | 99.989% |
| 10773 | DYNAMIC ELECTRO | 0.000% | 99.989% |
| 10774 | ROULARTA MEDIA | 0.000% | 99.989% |
| 10775 | BIO PAPPEL SAB | 0.000% | 99.989% |
| 10776 | MCCLATCHY CO CLASS A COMMON STOCK USD.01 | 0.000% | 99.989% |
| 10777 | AYGAZ | 0.000% | 99.990% |
| 10778 | S.T.CHEMICAL CO | 0.000% | 99.990% |
| 10779 | RIZAL COMM BAN | 0.000% | 99.990% |
| 10780 | ASHFORD INC COMMON STOCK USD.01 | 0.000% | 99.990% |
| 10781 | INES CORPORATIO | 0.000% | 99.990% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|---|----------------|--------------|
| 10782 | RUBICON PROJECT INC/THE COMMON STOCK USD.00001 | 0.000% | 99.990% |
| 10783 | TRIVENI TURBINE | 0.000% | 99.990% |
| 10784 | KAM HING INTERN | 0.000% | 99.990% |
| 10785 | GROUP FIVE | 0.000% | 99.990% |
| 10786 | NIPPON FILCON C | 0.000% | 99.990% |
| 10787 | LIPPO CIKARANG | 0.000% | 99.990% |
| 10788 | MCKAY SECURITIE | 0.000% | 99.991% |
| 10789 | ONO SOKKI CO | 0.000% | 99.991% |
| 10790 | OOEDO ONSEN REI | 0.000% | 99.991% |
| 10791 | IPE GROUP LTD | 0.000% | 99.991% |
| 10792 | PMP COMMUNICATI | 0.000% | 99.991% |
| 10793 | RECKON LTD | 0.000% | 99.991% |
| 10794 | STARK TECHNOLOG | 0.000% | 99.991% |
| 10795 | CB INDUSTRIAL P | 0.000% | 99.991% |
| 10796 | MEDICAL SYSTEM | 0.000% | 99.991% |
| 10797 | RXP SERVICES LT | 0.000% | 99.991% |
| 10798 | DYAX CORPORATIO | 0.000% | 99.991% |
| 10799 | HARTE HANKS INC COMMON STOCK USD1.0 | 0.000% | 99.992% |
| 10800 | VICTORY CITY IN | 0.000% | 99.992% |
| 10801 | TAUNG GOLD INTE | 0.000% | 99.992% |
| 10802 | ELEC DE STRASBO | 0.000% | 99.992% |
| 10803 | HC2 HOLDINGS INC COMMON STOCK USD.001 | 0.000% | 99.992% |
| 10804 | STREET CAPITAL | 0.000% | 99.992% |
| 10805 | BOMBAY RAYON FA | 0.000% | 99.992% |
| 10806 | BSQUARE CORP COMMON STOCK | 0.000% | 99.992% |
| 10807 | SIERRA METALS I | 0.000% | 99.992% |
| 10808 | MIMAKI ENGINEER | 0.000% | 99.992% |
| 10809 | ATLANTICUS HOLDINGS CORP COMMON STOCK | 0.000% | 99.992% |
| 10810 | INTEVAC INC | 0.000% | 99.992% |
| 10811 | IRADIMED CORP COMMON STOCK USD.0001 | 0.000% | 99.993% |
| 10812 | ANTALIS INTERNA | 0.000% | 99.993% |
| 10813 | SALEM COMM CORP | 0.000% | 99.993% |
| 10814 | ASANTE INC | 0.000% | 99.993% |
| 10815 | TOWN CENTRE SEC | 0.000% | 99.993% |
| 10816 | HOKKAIDO GAS CO | 0.000% | 99.993% |
| 10817 | OLYMPIC CORP | 0.000% | 99.993% |
| 10818 | CATABASIS PHARMACEUTICALS IN COMMON STOCK USD.001 | 0.000% | 99.993% |
| 10819 | CROCODILE GARME | 0.000% | 99.993% |
| 10820 | PROMOTORA Y OPE | 0.000% | 99.993% |
| 10821 | TOWER LTD | 0.000% | 99.993% |
| 10822 | TEN PEAKS COFFE | 0.000% | 99.993% |
| 10823 | BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001 | 0.000% | 99.994% |
| 10824 | BOLU CIMENTO SA | 0.000% | 99.994% |
| 10825 | GUANGNAN(HLDGS) | 0.000% | 99.994% |
| 10826 | NATIONAL RESEARCH CORP A COMMON STOCK USD.001 | 0.000% | 99.994% |
| 10827 | MEDIVIR | 0.000% | 99.994% |
| 10828 | HANISON CONSTRU | 0.000% | 99.994% |
| 10829 | FRAGRANCE GROUP | 0.000% | 99.994% |
| 10830 | KOSEI SECURITIE | 0.000% | 99.994% |
| 10831 | XERIUM TECHNOLO | 0.000% | 99.994% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10832 | COLUMBUS GOLD C | 0.000% | 99.994% |
| 10833 | DIXIE GROUP INC COMMON STOCK USD3.0 | 0.000% | 99.994% |
| 10834 | ALANDSBANKEN | 0.000% | 99.994% |
| 10835 | 13 HOLDINGS LTD | 0.000% | 99.994% |
| 10836 | AUSWIDE BANK LT | 0.000% | 99.995% |
| 10837 | GALLANT VENTURE | 0.000% | 99.995% |
| 10838 | OTSUKA KAGU | 0.000% | 99.995% |
| 10839 | DYNASTY FINE WI | 0.000% | 99.995% |
| 10840 | GLORIOUS SUN EN | 0.000% | 99.995% |
| 10841 | ZEDGE INC CL B COMMON STOCK | 0.000% | 99.995% |
| 10842 | AMREP CORP COMMON STOCK USD.1 | 0.000% | 99.995% |
| 10843 | SUNWAY CONSTRUC | 0.000% | 99.995% |
| 10844 | COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05 | 0.000% | 99.995% |
| 10845 | A&D CO LTD | 0.000% | 99.995% |
| 10846 | ASPEN GROUP | 0.000% | 99.995% |
| 10847 | PRIME MEDIA GRO | 0.000% | 99.995% |
| 10848 | MOTHERCARE | 0.000% | 99.995% |
| 10849 | FOUNTAIN SET HL | 0.000% | 99.995% |
| 10850 | V1 GROUP LTD | 0.000% | 99.996% |
| 10851 | SILVER BASE GRO | 0.000% | 99.996% |
| 10852 | TSUI WAH HOLDIN | 0.000% | 99.996% |
| 10853 | FRIEDMAN INDUSTRIES COMMON STOCK USD1.0 | 0.000% | 99.996% |
| 10854 | MEGASTUDY CO LT | 0.000% | 99.996% |
| 10855 | NAGARJUNA FERTI | 0.000% | 99.996% |
| 10856 | NATIONAL AGRICU | 0.000% | 99.996% |
| 10857 | ADDNODE GROUP A | 0.000% | 99.996% |
| 10858 | ANXIN-CHINA HOL | 0.000% | 99.996% |
| 10859 | TSH RESOURCES B | 0.000% | 99.996% |
| 10860 | VIRCO MFG CORPORATION COMMON STOCK USD.01 | 0.000% | 99.996% |
| 10861 | BOUSTEAD PROJEC | 0.000% | 99.996% |
| 10862 | BRAVO BRIO RESTAURANT GROUP COMMON STOCK | 0.000% | 99.996% |
| 10863 | SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01 | 0.000% | 99.996% |
| 10864 | CST GROUP LTD | 0.000% | 99.996% |
| 10865 | CHINA PROPERTIE | 0.000% | 99.997% |
| 10866 | HIPAY GROUP SA | 0.000% | 99.997% |
| 10867 | MIN XIN HLDGS | 0.000% | 99.997% |
| 10868 | R.E.A. HOLDINGS | 0.000% | 99.997% |
| 10869 | MIMEDX GROUP INC COMMON STOCK USD.001 | 0.000% | 99.997% |
| 10870 | HSIN CHONG CONS | 0.000% | 99.997% |
| 10871 | EASTMAIN RES IN | 0.000% | 99.997% |
| 10872 | K.P.R. MILL | 0.000% | 99.997% |
| 10873 | HITE HOLDINGS C | 0.000% | 99.997% |
| 10874 | STEEL & TUBE HL | 0.000% | 99.997% |
| 10875 | NICE SPA | 0.000% | 99.997% |
| 10876 | INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001 | 0.000% | 99.997% |
| 10877 | NRJ GROUP | 0.000% | 99.997% |
| 10878 | CHEROKEE INC COMMON STOCK USD.02 | 0.000% | 99.997% |
| 10879 | INTERSECTIONS INC COMMON STOCK USD.01 | 0.000% | 99.997% |
| 10880 | CHINA FIBER OPT | 0.000% | 99.997% |
| 10881 | JBF INDUSTRIES | 0.000% | 99.997% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10882 | IGUATEMI EMP SH | 0.000% | 99.997% |
| 10883 | FUELCELL ENERGY INC COMMON STOCK USD.0001 | 0.000% | 99.998% |
| 10884 | PEARL ORIENTAL | 0.000% | 99.998% |
| 10885 | CORP BANK | 0.000% | 99.998% |
| 10886 | CHINA RARE EART | 0.000% | 99.998% |
| 10887 | LOTTE CONFECT | 0.000% | 99.998% |
| 10888 | TONGDA HONG TAI | 0.000% | 99.998% |
| 10889 | ABAN OFFSHORE | 0.000% | 99.998% |
| 10890 | TRUBA ALAM MANU | 0.000% | 99.998% |
| 10891 | LIPOCINE INC COMMON STOCK USD.0001 | 0.000% | 99.998% |
| 10892 | GETIN HOLDING S | 0.000% | 99.998% |
| 10893 | US AUTO PARTS N | 0.000% | 99.998% |
| 10894 | FORTRESS GLOBAL | 0.000% | 99.998% |
| 10895 | PERCEPTRON INC COMMON STOCK USD.01 | 0.000% | 99.998% |
| 10896 | BIOSCRIP INC COMMON STOCK USD.0001 | 0.000% | 99.998% |
| 10897 | KONA GRILL INC COMMON STOCK USD.01 | 0.000% | 99.998% |
| 10898 | I-CABLE COMMUNI | 0.000% | 99.998% |
| 10899 | BGR ENERGY SYST | 0.000% | 99.998% |
| 10900 | LAURA ASHLEY HO | 0.000% | 99.998% |
| 10901 | BLOOMSBURY PUBL | 0.000% | 99.998% |
| 10902 | DELTICOM AG | 0.000% | 99.998% |
| 10903 | FERRATUM OYJ | 0.000% | 99.998% |
| 10904 | AEGON NV | 0.000% | 99.998% |
| 10905 | FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01 | 0.000% | 99.999% |
| 10906 | BRILLIANT CIRCL | 0.000% | 99.999% |
| 10907 | KONG SUN HLDGS | 0.000% | 99.999% |
| 10908 | QUNXING PAPER H | 0.000% | 99.999% |
| 10909 | ECOSYNTHETIX IN | 0.000% | 99.999% |
| 10910 | RAFFLES EDUCATI | 0.000% | 99.999% |
| 10911 | PETRUS RESOURCE | 0.000% | 99.999% |
| 10912 | ARCELORMITTAL S | 0.000% | 99.999% |
| 10913 | TAKACHIHO KOHEK | 0.000% | 99.999% |
| 10914 | ABTERRA LTD | 0.000% | 99.999% |
| 10915 | ALTISOURCE ASSET MANAGEMENT COMMON STOCK | 0.000% | 99.999% |
| 10916 | UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001 | 0.000% | 99.999% |
| 10917 | MITCHAM INDUSTRIES INC COMMON STOCK USD.01 | 0.000% | 99.999% |
| 10918 | LUKS GROUP (VH) | 0.000% | 99.999% |
| 10919 | YEO HIAP SENG | 0.000% | 99.999% |
| 10920 | HYFLUXSHOP | 0.000% | 99.999% |
| 10921 | TUNAS RIDEAN | 0.000% | 99.999% |
| 10922 | ENERGY ABSOLUTE | 0.000% | 99.999% |
| 10923 | BE GROUP AB | 0.000% | 99.999% |
| 10924 | DAN FORM HOLDIN | 0.000% | 99.999% |
| 10925 | CHINA DYNAMICS | 0.000% | 99.999% |
| 10926 | RCM TECHNOLOGIES INC COMMON STOCK USD.05 | 0.000% | 99.999% |
| 10927 | NEWSSTAR FINANCIAL INCCVR COMMON STOCK | 0.000% | 99.999% |
| 10928 | ENGLOBAL CORP COMMON STOCK USD.001 | 0.000% | 99.999% |
| 10929 | WATPAC LIMITED | 0.000% | 99.999% |
| 10930 | DESTINATION MATERNITY CORP COMMON STOCK USD.01 | 0.000% | 99.999% |
| 10931 | JINDAL POLY FIL | 0.000% | 99.999% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|---|----------------|--------------|
| 10932 | CHARGEURS SA | 0.000% | 99.999% |
| 10933 | CARINDALE PROPE | 0.000% | 99.999% |
| 10934 | QUMU CORP COMMON STOCK USD.01 | 0.000% | 100.000% |
| 10935 | IRC LIMITED | 0.000% | 100.000% |
| 10936 | JONES ENERGY INC A COMMON STOCK USD.001 | 0.000% | 100.000% |
| 10937 | TEEKAY TANKERS | 0.000% | 100.000% |
| 10938 | SOCIETE MANUTAN | 0.000% | 100.000% |
| 10939 | ARALEZ PHARMACE | 0.000% | 100.000% |
| 10940 | SINAR MAS MULTI | 0.000% | 100.000% |
| 10941 | PERPETUAL ENERG | 0.000% | 100.000% |
| 10942 | PACIFIC ANDES I | 0.000% | 100.000% |
| 10943 | BOLLORE SA | 0.000% | 100.000% |
| 10944 | ASCENDANT RESOU | 0.000% | 100.000% |
| 10945 | LEE & MAN CHEMI | 0.000% | 100.000% |
| 10946 | DOGUS OTOMOTIV | 0.000% | 100.000% |
| 10947 | SAFEWAY INC | 0.000% | 100.000% |
| 10948 | MUNSUN CAP | 0.000% | 100.000% |
| 10949 | AVENG | 0.000% | 100.000% |
| 10950 | CSMALL GROUP LT | 0.000% | 100.000% |
| 10951 | K1 VENTURES LTD | 0.000% | 100.000% |
| 10952 | MICRON SOLUTIONS INC COMMON STOCK USD.01 | 0.000% | 100.000% |
| 10953 | CHINA SOFT POWE | 0.000% | 100.000% |
| 10954 | CROWN CONFECTIO | 0.000% | 100.000% |
| 10955 | PROBI AB | 0.000% | 100.000% |
| 10956 | SWIBER HOLDINGS | 0.000% | 100.000% |
| 10957 | PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1 | 0.000% | 100.000% |
| 10958 | CARE PROPERTY I | 0.000% | 100.000% |
| 10959 | ALTIMMUNE INC COMMON STOCK USD.0001 | 0.000% | 100.000% |
| 10960 | MIDLAND IC&I LT | 0.000% | 100.000% |
| 10961 | MEDIA GEN INC CVR COMMON STOCK | 0.000% | 100.000% |
| 10962 | MINGFA GROUP | 0.000% | 100.000% |
| 10963 | IMMOBEL | 0.000% | 100.000% |
| 10964 | GAYATRI HIGHWAY | 0.000% | 100.000% |
| 10965 | CARPETRIGHT | 0.000% | 100.000% |
| 10966 | NOVUS HOLDINGS | 0.000% | 100.000% |
| 10967 | SPORTECH PLC | 0.000% | 100.000% |
| 10968 | TALVIVAARA MINI | 0.000% | 100.000% |
| 10969 | PALADIN ENERGY | 0.000% | 100.000% |
| 10970 | ASTRO JAPAN PR | 0.000% | 100.000% |
| 10971 | CHENNAI SUPER K | 0.000% | 100.000% |
| 10972 | NORDIC AMERICAN | 0.000% | 100.000% |
| 10973 | SING HOLDINGS L | 0.000% | 100.000% |
| 10974 | ZENITH CAPITAL | 0.000% | 100.000% |
| 10975 | TRADA MARITIME | 0.000% | 100.000% |
| 10976 | PRIMARY HLTH PR | 0.000% | 100.000% |
| 10977 | ORBITE TECHNOLO | 0.000% | 100.000% |
| 10978 | STRAD ENERGY SE | 0.000% | 100.000% |
| 10979 | EMPRESAS ICA SA | 0.000% | 100.000% |
| 10980 | CHINA HUIZHAN D | 0.000% | 100.000% |
| 10981 | BERJAYA LAND BH | 0.000% | 100.000% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|---------------------------------------|--------------|
| 10982 | AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01 | 0.000% | 100.000% |
| 10983 | ID SYSTEMS INC COMMON STOCK USD.01 | 0.000% | 100.000% |
| 10984 | PLATINUM GROUP | 0.000% | 100.000% |
| 10985 | ORMAT TECHNOLOG | 0.000% | 100.000% |
| 10986 | TRAKCJA SA | 0.000% | 100.000% |
| 10987 | BANCA MONTE DEI | 0.000% | 100.000% |
| 10988 | RB ENERGY INC | 0.000% | 100.000% |
| 10989 | DEVA HLDG | 0.000% | 100.000% |
| 10990 | ENERGIX-RENEWAB | 0.000% | 100.000% |
| 10991 | GERBER SCIENTIFIC INC COM COMMON STOCK | - | 100.000% |
| 10992 | BGP HOLDINGS (P | - | 100.000% |
| 10993 | QLT INC CLASS A | - | 100.000% |
| 10994 | RHB CAPITAL BHD | - | 100.000% |
| 10995 | BCO ESPIR SANTO | - | 100.000% |
| 10996 | EGANAGOLDPFEIL | - | 100.000% |
| 10997 | PRIME RETIREMEN | - | 100.000% |
| 10998 | MONTEA SCA RTS | - | 100.000% |
| 10999 | CHINA METAL REC | - | 100.000% |
| 11000 | QLT INC DOJ/SEC | - | 100.000% |
| 11001 | PRIME AET & D H | - | 100.000% |
| 11002 | PEACE MARK HLDG | - | 100.000% |
| 11003 | CHINA LUMENA NE | - | 100.000% |
| 11004 | RREEF CHINA COM | - | 100.000% |
| 11005 | MEDCATH CORPORATION COMMON STOCK USD.01 | - | 100.000% |
| 11006 | HANFENG EVERGRE | - | 100.000% |
| 11007 | LIPPO KARAWACI | - | 100.000% |
| 11008 | VIRGIN AUSTRALI | - | 100.000% |
| 11009 | MANITOK ENERGY | - | 100.000% |
| 11010 | LIGHTSTREAM RES | - | 100.000% |
| 11011 | C A DE MEDITERR | - | 100.000% |
| 11012 | MINCO BASE META | - | 100.000% |
| 11013 | TOUCHSTONE EXPL | - | 100.000% |
| 11014 | FUBON FIN HOLDI | - | 100.000% |
| 11015 | ARRIUM LTD | - | 100.000% |
| 11016 | ANGLO IRISH BAN | - | 100.000% |
| 11017 | INTERCELL AG RI | - | 100.000% |
| 11018 | QLT INC WTS EXP | - | 100.000% |
| 11019 | BERLIAN LAJU TA | - | 100.000% |
| 11020 | AFRICA ISRAEL I | - | 100.000% |
| 11021 | AFREN PLC COMMO | - | 100.000% |
| 11022 | SNS REAAL GROEP | - | 100.000% |
| 11023 | TRANSCOM WORLDW | - | 100.000% |
| 11024 | US Wire Order - | -0.000% | 100.000% |