

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

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                                      | 1.592%         | 1.592%       |
| 2  | REP AUSTRIA GOV                                   | 0.882%         | 2.474%       |
| 3  | EUROPEAN STABIL                                   | 0.874%         | 3.348%       |
| 4  | FINLAND GOVERNM                                   | 0.866%         | 4.213%       |
| 5  | SWEDISH GOVT 3.                                   | 0.812%         | 5.026%       |
| 6  | CAISSE D'AMORT                                    | 0.772%         | 5.798%       |
| 7  | NETHERLANDS GOV                                   | 0.706%         | 6.503%       |
| 8  | PROVINCE OF ALBERTA UNSECURED 09/21 1.35          | 0.689%         | 7.192%       |
| 9  | ORACLE CORP SR UNSECURED 09/21 1.9                | 0.681%         | 7.873%       |
| 10 | FRENCH REPUBLIC                                   | 0.624%         | 8.497%       |
| 11 | STATE OF NORTH                                    | 0.547%         | 9.044%       |
| 12 | AUST + NZ BANKING GRP NY SR UNSECURED 11/22 2.625 | 0.536%         | 9.581%       |
| 13 | KREDIT FUER WIE                                   | 0.475%         | 10.055%      |
| 14 | BANK OF MONTREAL COMMON STOCK                     | 0.453%         | 10.508%      |
| 15 | JPMORGAN CHASE + CO COMMON STOCK USD1.0           | 0.429%         | 10.937%      |
| 16 | ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4      | 0.427%         | 11.364%      |
| 17 | APPLE INC   | 0.426%         | 11.790%      |
| 18 | KOMMUNINVEST I                                    | 0.397%         | 12.188%      |
| 19 | AT+T INC COMMON STOCK USD1.0                      | 0.397%         | 12.585%      |
| 20 | SWEDISH EXP CRE                                   | 0.376%         | 12.960%      |
| 21 | TORONTO DOMINION BANK COMMON STOCK                | 0.372%         | 13.332%      |
| 22 | BANK OF NOVA SCOTIA COMMON STOCK                  | 0.372%         | 13.704%      |
| 23 | WESTPAC BKG COR                                   | 0.370%         | 14.073%      |
| 24 | UNEDIC ASSEO 0.                                   | 0.365%         | 14.439%      |
| 25 | COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875 | 0.356%         | 14.794%      |
| 26 | EXXON MOBIL CORP COMMON STOCK                     | 0.355%         | 15.149%      |
| 27 | CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25    | 0.344%         | 15.493%      |
| 28 | SUNCOR ENERGY INC COMMON STOCK                    | 0.343%         | 15.836%      |
| 29 | ROYAL BK OF CAN                                   | 0.342%         | 16.178%      |
| 30 | PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375       | 0.325%         | 16.503%      |
| 31 | KOMMUNINVEST I                                    | 0.318%         | 16.821%      |

|    | SECURITY NAME  | % OF PORTFOLIO | CUMULATIVE % |
|----|--|----------------|--------------|
| 32 | ROYAL BANK OF CANADA COMMON STOCK                      | 0.309%         | 17.130%      |
| 33 | CHEVRON CORP 2.  | 0.309%         | 17.440%      |
| 34 | COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75        | 0.309%         | 17.748%      |
| 35 | IBM CORP SR UNSECURED 01/22 2.5                        | 0.308%         | 18.057%      |
| 36 | BUNDESOBLIGATIO  | 0.300%         | 18.357%      |
| 37 | INTEL CORP COMMON STOCK USD.001                        | 0.295%         | 18.651%      |
| 38 | WELLS FARGO + CO COMMON STOCK USD1.666                 | 0.294%         | 18.946%      |
| 39 | BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375 | 0.286%         | 19.232%      |
| 40 | CISCO SYSTEMS INC SR UNSECURED 09/21 1.85              | 0.280%         | 19.512%      |
| 41 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9        | 0.272%         | 19.784%      |
| 42 | NATL AUST BANK   | 0.270%         | 20.054%      |
| 43 | EFSF ZC 17NOV22  | 0.268%         | 20.321%      |
| 44 | CANADA HOUSING   | 0.256%         | 20.578%      |
| 45 | WESTPAC BANKING CORP SR UNSECURED 08/21 2              | 0.248%         | 20.826%      |
| 46 | MICROSOFT CORP COMMON STOCK USD.00000625               | 0.247%         | 21.073%      |
| 47 | BANK OF AMERICA  | 0.245%         | 21.318%      |
| 48 | TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994         | 0.243%         | 21.561%      |
| 49 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75       | 0.240%         | 21.802%      |
| 50 | CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75      | 0.239%         | 22.041%      |
| 51 | AGENCE FRANCAIS  | 0.239%         | 22.280%      |
| 52 | NORDEA BANK AB SR UNSECURED 144A 05/21 2.25            | 0.235%         | 22.515%      |
| 53 | MANITOBA (PROVINCE OF) SR UNSECURED 05/22 2.125        | 0.235%         | 22.749%      |
| 54 | CAN IMPERIAL BK OF COMMERCE COMMON STOCK               | 0.234%         | 22.984%      |
| 55 | BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2          | 0.234%         | 23.218%      |
| 56 | APPLE INC SR UNSECURED 02/22 2.5                       | 0.231%         | 23.448%      |
| 57 | CANADIAN NATURAL RESOURCES COMMON STOCK                | 0.229%         | 23.677%      |
| 58 | TORONTO DOMINION BANK SR UNSECURED 04/21 2.125         | 0.229%         | 23.906%      |
| 59 | UK(GOVT OF) 4.2  | 0.228%         | 24.134%      |
| 60 | GENERAL ELECTRI  | 0.219%         | 24.353%      |
| 61 | PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9             | 0.219%         | 24.571%      |
| 62 | BANK NEDERLANDS  | 0.218%         | 24.789%      |
| 63 | TECK RESOURCES LTD CLS B COMMON STOCK                  | 0.218%         | 25.007%      |
| 64 | MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25            | 0.217%         | 25.224%      |
| 65 | TORONTO DOMINION BANK SR UNSECURED 07/21 1.8           | 0.216%         | 25.439%      |
| 66 | COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75    | 0.216%         | 25.655%      |
| 67 | SWEDEN GOVERNME  | 0.215%         | 25.870%      |
| 68 | ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35          | 0.214%         | 26.084%      |
| 69 | PFIZER INC COMMON STOCK USD.05                         | 0.211%         | 26.295%      |
| 70 | BRITISH COLUMBIA PROV OF SR UNSECURED 10/22 2          | 0.210%         | 26.505%      |
| 71 | KREDITANSTALT F  | 0.208%         | 26.713%      |
| 72 | NRW BANK 0% 08O  | 0.208%         | 26.921%      |
| 73 | NETWORK RAIL IN  | 0.204%         | 27.125%      |
| 74 | COMCAST CORP CLASS A COMMON STOCK USD.01               | 0.203%         | 27.328%      |
| 75 | US TREASURY N/B 05/25 2.125                            | 0.202%         | 27.530%      |
| 76 | DEXIA CREDIT LO  | 0.199%         | 27.729%      |
| 77 | FMS WERTMANAGEM  | 0.194%         | 27.923%      |
| 78 | MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55            | 0.193%         | 28.116%      |
| 79 | SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25        | 0.191%         | 28.307%      |
| 80 | FRENCH REP GOVT  | 0.188%         | 28.494%      |
| 81 | BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033      | 0.187%         | 28.681%      |

|     | SECURITY NAME                                       | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 82  | ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968  | 0.186%         | 28.867%      |
| 83  | UNEDIC ASSEO 0.                                     | 0.186%         | 29.053%      |
| 84  | INTL BK RECON &                                     | 0.185%         | 29.238%      |
| 85  | CHEVRON CORP SR UNSECURED 03/22 2.411               | 0.185%         | 29.423%      |
| 86  | ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15          | 0.180%         | 29.604%      |
| 87  | CHEVRON CORP COMMON STOCK USD.75                    | 0.180%         | 29.783%      |
| 88  | CISCO SYSTEMS                                       | 0.178%         | 29.961%      |
| 89  | BK OF NOVA SCOT                                     | 0.178%         | 30.139%      |
| 90  | KINGDOM BELGIUM                                     | 0.176%         | 30.315%      |
| 91  | AMAZON.COM INC                                      | 0.173%         | 30.488%      |
| 92  | COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5      | 0.173%         | 30.660%      |
| 93  | MANULIFE FINANCIAL CORP COMMON STOCK                | 0.168%         | 30.829%      |
| 94  | MAGNA INTERNATIONAL INC COMMON STOCK                | 0.167%         | 30.996%      |
| 95  | ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5         | 0.167%         | 31.163%      |
| 96  | BK NED GEMEENTE                                     | 0.167%         | 31.329%      |
| 97  | MERCK + CO INC SR UNSECURED 02/22 2.35              | 0.166%         | 31.495%      |
| 98  | SVENSKA HANDELS                                     | 0.165%         | 31.660%      |
| 99  | NEDERLANDSE WAT                                     | 0.163%         | 31.823%      |
| 100 | WAL-MART STORES                                     | 0.161%         | 31.985%      |
| 101 | GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342    | 0.161%         | 32.145%      |
| 102 | TOYOTA CREDIT CANADA INC SR UNSECURED 07/22 2.35    | 0.158%         | 32.304%      |
| 103 | DEXIA CREDIT LO                                     | 0.157%         | 32.461%      |
| 104 | JOHNSON + JOHNSON COMMON STOCK USD1.0               | 0.156%         | 32.617%      |
| 105 | PFIZER INC 0.25                                     | 0.155%         | 32.772%      |
| 106 | WESTPAC BKG COR                                     | 0.155%         | 32.926%      |
| 107 | 3M CO 0.375% 15                                     | 0.150%         | 33.077%      |
| 108 | SAMSUNG ELECTRO                                     | 0.148%         | 33.225%      |
| 109 | DENMARK GOVT BO                                     | 0.148%         | 33.373%      |
| 110 | SUN LIFE FINANCIAL INC COMMON STOCK                 | 0.147%         | 33.520%      |
| 111 | EUROPEAN INVEST                                     | 0.143%         | 33.663%      |
| 112 | BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45         | 0.142%         | 33.805%      |
| 113 | TOTAL CAPITAL I                                     | 0.141%         | 33.946%      |
| 114 | SINGAPORE GOVT                                      | 0.140%         | 34.087%      |
| 115 | BARRICK GOLD CORP COMMON STOCK                      | 0.140%         | 34.227%      |
| 116 | SHELL INTERNATI                                     | 0.139%         | 34.366%      |
| 117 | NESTLE FINANCE                                      | 0.139%         | 34.505%      |
| 118 | NRW BANK 0% 11N                                     | 0.136%         | 34.641%      |
| 119 | COOPERATIEVE RA                                     | 0.136%         | 34.777%      |
| 120 | TORONTO DOMINION BANK DEPOSIT NOTE REGS 12/21 2.621 | 0.134%         | 34.912%      |
| 121 | BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85       | 0.134%         | 35.046%      |
| 122 | BK NED GEMEENTE                                     | 0.133%         | 35.179%      |
| 123 | BK NEDERLANDSE                                      | 0.132%         | 35.311%      |
| 124 | DEUTSCHE BAHN F                                     | 0.131%         | 35.442%      |
| 125 | NUTRIEN LTD COMMON STOCK                            | 0.128%         | 35.570%      |
| 126 | TOTAL SA  | 0.128%         | 35.698%      |
| 127 | ASB FINANCE LTD                                     | 0.128%         | 35.825%      |
| 128 | CITIGROUP INC COMMON STOCK USD.01                   | 0.127%         | 35.952%      |
| 129 | PFIZER INC  | 0.127%         | 36.079%      |
| 130 | BP PLC  | 0.126%         | 36.205%      |
| 131 | SVENSKA HANDELS                                     | 0.124%         | 36.329%      |

|     | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 132 | DEXIA CREDIT LO                                  | 0.123%         | 36.452%      |
| 133 | AGENCE FRANCAIS                                  | 0.121%         | 36.573%      |
| 134 | BROOKFIELD ASSET MANAGE CL A COMMON STOCK        | 0.120%         | 36.694%      |
| 135 | EUROPEAN FIN ST                                  | 0.120%         | 36.814%      |
| 136 | NORDEA BANK AB SR UNSECURED 144A 09/20 2.5       | 0.119%         | 36.933%      |
| 137 | NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8  | 0.119%         | 37.052%      |
| 138 | COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55 | 0.119%         | 37.171%      |
| 139 | ORACLE CORP SR UNSECURED 05/22 2.5               | 0.119%         | 37.289%      |
| 140 | CHEVRON CORP SR UNSECURED 06/23 3.191            | 0.118%         | 37.407%      |
| 141 | DEXIA CREDIT LO                                  | 0.118%         | 37.525%      |
| 142 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/22 2.15 | 0.116%         | 37.642%      |
| 143 | BANK OF MONTREA                                  | 0.116%         | 37.758%      |
| 144 | ALPHABET INC CL C COMMON STOCK USD.001           | 0.115%         | 37.873%      |
| 145 | DAIMLER AG                                       | 0.114%         | 37.987%      |
| 146 | DOWDUPONT INC COMMON STOCK USD.01                | 0.112%         | 38.099%      |
| 147 | FACEBOOK INC A COMMON STOCK USD.000006           | 0.112%         | 38.211%      |
| 148 | LANDWIRT RENTEN                                  | 0.111%         | 38.323%      |
| 149 | APPLE INC 1.55%                                  | 0.110%         | 38.433%      |
| 150 | WALMART INC SR UNSECURED 04/23 2.55              | 0.109%         | 38.542%      |
| 151 | ALPHABET INC CL A COMMON STOCK USD.001           | 0.109%         | 38.651%      |
| 152 | NESTLE SA  | 0.108%         | 38.759%      |
| 153 | SNCF RESEAU 3.1                                  | 0.107%         | 38.867%      |
| 154 | CHINA CONST BK                                   | 0.107%         | 38.974%      |
| 155 | JOHNSON + JOHNSON SR UNSECURED 03/22 2.25        | 0.107%         | 39.081%      |
| 156 | NATIONAL AUSTRA                                  | 0.106%         | 39.187%      |
| 157 | IBM CORP SR UNSECURED 02/21 2.25                 | 0.105%         | 39.291%      |
| 158 | EUROPEAN INVEST                                  | 0.104%         | 39.395%      |
| 159 | UNITEDHEALTH GR                                  | 0.103%         | 39.498%      |
| 160 | NOVARTIS CAP CO                                  | 0.102%         | 39.600%      |
| 161 | TOYOTA MOTOR CO                                  | 0.101%         | 39.701%      |
| 162 | ANZ (INT'L) LD                                   | 0.101%         | 39.802%      |
| 163 | INTL BANK FOR R                                  | 0.101%         | 39.903%      |
| 164 | MICROSOFT CORP                                   | 0.100%         | 40.003%      |
| 165 | ENBRIDGE INC COMMON STOCK                        | 0.097%         | 40.100%      |
| 166 | EURO STABILITY                                   | 0.096%         | 40.197%      |
| 167 | CANADIAN NATL RAILWAY CO COMMON STOCK            | 0.095%         | 40.292%      |
| 168 | PROVINCE OF QUE                                  | 0.095%         | 40.387%      |
| 169 | PFIZER INC SR UNSECURED 12/21 2.2                | 0.095%         | 40.483%      |
| 170 | FINLAND GOVERNMENT                               | 0.094%         | 40.577%      |
| 171 | IRELAND GOVT BO                                  | 0.094%         | 40.671%      |
| 172 | PROCTER + GAMBLE CO/THE COMMON STOCK             | 0.094%         | 40.765%      |
| 173 | KREDITANSTALT F                                  | 0.094%         | 40.859%      |
| 174 | BERKSHIRE HATHA                                  | 0.094%         | 40.953%      |
| 175 | INTERNATIONAL F                                  | 0.093%         | 41.046%      |
| 176 | MANITOBA (PROVINCE OF) UNSECURED 09/22 2.1       | 0.093%         | 41.140%      |
| 177 | MICRON TECHNOLO                                  | 0.093%         | 41.233%      |
| 178 | UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0     | 0.093%         | 41.326%      |
| 179 | STATE OF NORTH                                   | 0.091%         | 41.417%      |
| 180 | GOLDMAN SACHS GROUP INC COMMON STOCK USD.01      | 0.091%         | 41.508%      |
| 181 | TEMASEK FINANCI                                  | 0.091%         | 41.599%      |

|     | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 182 | AMERICAN TOWER CORP REIT USD.01                   | 0.090%         | 41.689%      |
| 183 | SVENSKA HANDELS                                   | 0.087%         | 41.776%      |
| 184 | AUST & NZ BANKI                                   | 0.087%         | 41.864%      |
| 185 | KINGDOM OF BELG                                   | 0.087%         | 41.951%      |
| 186 | HSBC HOLDINGS PLC SPONS ADR                       | 0.086%         | 42.037%      |
| 187 | GENERAL MOTORS CO COMMON STOCK USD.01             | 0.086%         | 42.123%      |
| 188 | WALT DISNEY(HLD                                   | 0.086%         | 42.209%      |
| 189 | VERIZON COMMUNICATIONS INC COMMON STOCK USD.1     | 0.085%         | 42.294%      |
| 190 | BHP BILLITON LT                                   | 0.085%         | 42.379%      |
| 191 | L-BANK BW FOERD                                   | 0.084%         | 42.463%      |
| 192 | NEDERLANDSE                                       | 0.083%         | 42.546%      |
| 193 | EXXON MOBIL COR                                   | 0.083%         | 42.629%      |
| 194 | ONTARIO(PROV OF                                   | 0.083%         | 42.712%      |
| 195 | ASIAN DEVELOPME                                   | 0.083%         | 42.794%      |
| 196 | APPLE INC SR UNSECURED 05/23 2.4                  | 0.083%         | 42.877%      |
| 197 | COMMONWEALTH BANK AUST SR UNSECURED 144A 09/21 2  | 0.081%         | 42.958%      |
| 198 | VODAFONE GROUP                                    | 0.081%         | 43.039%      |
| 199 | MORGAN STANLEY COMMON STOCK USD.01                | 0.081%         | 43.120%      |
| 200 | AIR LIQUIDE FIN                                   | 0.080%         | 43.200%      |
| 201 | ORACLE CORP COMMON STOCK USD.01                   | 0.079%         | 43.279%      |
| 202 | INTL BUSINESS M                                   | 0.078%         | 43.357%      |
| 203 | BRITISH COLUMBIA PROV OF UNSECURED 12/21 3.25     | 0.078%         | 43.435%      |
| 204 | UNION PACIFIC CORP COMMON STOCK USD2.5            | 0.077%         | 43.512%      |
| 205 | NATIONAL BK CDA                                   | 0.077%         | 43.589%      |
| 206 | SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875 | 0.077%         | 43.666%      |
| 207 | CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001 | 0.076%         | 43.742%      |
| 208 | KOMMUNALBANKEN                                    | 0.076%         | 43.818%      |
| 209 | LANDESKREDITBAN                                   | 0.076%         | 43.894%      |
| 210 | ENCANA CORP COMMON STOCK                          | 0.076%         | 43.969%      |
| 211 | NATIONAL AUSTRA                                   | 0.076%         | 44.045%      |
| 212 | SWEDISH GOVERNMENT                                | 0.075%         | 44.120%      |
| 213 | COUNCIL OF EURO                                   | 0.075%         | 44.196%      |
| 214 | KINROSS GOLD CORP COMMON STOCK                    | 0.075%         | 44.271%      |
| 215 | EUROPEAN INVEST                                   | 0.075%         | 44.346%      |
| 216 | PROV OF SASK CA                                   | 0.075%         | 44.421%      |
| 217 | BCE INC COMMON STOCK                              | 0.075%         | 44.495%      |
| 218 | PROVINCE OF QUE                                   | 0.075%         | 44.570%      |
| 219 | ITALY BUONI POL                                   | 0.074%         | 44.644%      |
| 220 | FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK          | 0.074%         | 44.719%      |
| 221 | ANTHEM INC SR UNSECURED 05/22 3.125               | 0.074%         | 44.792%      |
| 222 | BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9        | 0.074%         | 44.866%      |
| 223 | VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV     | 0.073%         | 44.939%      |
| 224 | TRANSCANADA CORP COMMON STOCK                     | 0.072%         | 45.010%      |
| 225 | MICROSOFT CORP SR UNSECURED 11/22 2.65            | 0.072%         | 45.082%      |
| 226 | MIZUHO FINANCIA                                   | 0.071%         | 45.153%      |
| 227 | EUROPEAN FIN ST                                   | 0.071%         | 45.224%      |
| 228 | TENCENT HLDGS L                                   | 0.071%         | 45.295%      |
| 229 | VISA INC CLASS A SHARES COMMON STOCK USD.0001     | 0.071%         | 45.366%      |
| 230 | LUNDIN MINING C                                   | 0.071%         | 45.437%      |
| 231 | PRICELINE GROUP                                   | 0.071%         | 45.508%      |

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|-----|---|----------------|--------------|
| 232 | ABBVIE INC SR UNSECURED 11/22 2.9                   | 0.071%         | 45.578%      |
| 233 | COCA-COLA CO/TH                                     | 0.071%         | 45.649%      |
| 234 | AMERICAN EXPRESS CO SR UNSECURED 08/22 2.5          | 0.070%         | 45.719%      |
| 235 | BANK OF MONTREAL SR UNSECURED 08/21 1.9             | 0.070%         | 45.788%      |
| 236 | SIMON PROPERTY GROUP INC REIT USD.0001              | 0.069%         | 45.857%      |
| 237 | CHINA NATIONAL                                      | 0.069%         | 45.926%      |
| 238 | SPAIN GOVERNMENT                                    | 0.068%         | 45.994%      |
| 239 | FORD MOTOR CO COMMON STOCK USD.01                   | 0.068%         | 46.063%      |
| 240 | HONDA MOTOR CO                                      | 0.068%         | 46.130%      |
| 241 | BRITISH TELECOM                                     | 0.067%         | 46.197%      |
| 242 | E TRADE FINANCI                                     | 0.066%         | 46.264%      |
| 243 | BASF SE   | 0.065%         | 46.329%      |
| 244 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3     | 0.065%         | 46.395%      |
| 245 | QUALCOMM INC COMMON STOCK USD.0001                  | 0.065%         | 46.460%      |
| 246 | TRAVELERS COS                                       | 0.065%         | 46.524%      |
| 247 | TOTAL CAPITAL I                                     | 0.064%         | 46.589%      |
| 248 | US BANCORP COMMON STOCK USD.01                      | 0.064%         | 46.653%      |
| 249 | JPMORGAN CHASE                                      | 0.064%         | 46.717%      |
| 250 | MERCK + CO. INC. COMMON STOCK USD.5                 | 0.064%         | 46.781%      |
| 251 | EUROPEAN INVEST                                     | 0.064%         | 46.845%      |
| 252 | ELECTRICITE DE                                      | 0.063%         | 46.908%      |
| 253 | TIME WARNER INC COMMON STOCK USD.01                 | 0.063%         | 46.972%      |
| 254 | PROVINCE OF ALB                                     | 0.063%         | 47.035%      |
| 255 | CVS HEALTH CORP COMMON STOCK USD.01                 | 0.063%         | 47.098%      |
| 256 | CROWN CASTLE INTL CORP REIT USD.01                  | 0.063%         | 47.161%      |
| 257 | PROCTER & GAMBL                                     | 0.063%         | 47.224%      |
| 258 | AGENCE FRANCAIS                                     | 0.063%         | 47.287%      |
| 259 | ROYAL BANK OF CANADA DEPOSIT NOTE 03/22 2           | 0.063%         | 47.349%      |
| 260 | NOVARTIS AG   | 0.063%         | 47.412%      |
| 261 | BNP PARIBAS SA                                      | 0.063%         | 47.474%      |
| 262 | AMGEN INC COMMON STOCK USD.0001                     | 0.063%         | 47.537%      |
| 263 | COCA-COLA CO  | 0.062%         | 47.599%      |
| 264 | BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3         | 0.062%         | 47.661%      |
| 265 | WESTPAC BANKING                                     | 0.062%         | 47.724%      |
| 266 | ROYAL DUTCH SHE                                     | 0.062%         | 47.786%      |
| 267 | VOLKSWAGEN AG                                       | 0.061%         | 47.847%      |
| 268 | CANADIAN (GOVT                                      | 0.061%         | 47.908%      |
| 269 | INDUSTRIAL & CO                                     | 0.061%         | 47.969%      |
| 270 | WEST FRASER TIM                                     | 0.060%         | 48.029%      |
| 271 | TOTAL CAPITAL INTL SA COMPANY GUAR 02/22 2.875      | 0.060%         | 48.089%      |
| 272 | FRENCH REPUBLIC                                     | 0.059%         | 48.149%      |
| 273 | ANHEUSER-BUSCH                                      | 0.059%         | 48.208%      |
| 274 | FIRST QUANTUM M                                     | 0.059%         | 48.267%      |
| 275 | WESTPAC BANKING CORP SR UNSECURED 05/26 2.85        | 0.059%         | 48.326%      |
| 276 | INTL BUSINESS MACHINES CORP COMMON STOCK USD.2      | 0.059%         | 48.385%      |
| 277 | HOME DEPOT INC COMMON STOCK USD.05                  | 0.059%         | 48.444%      |
| 278 | ITALY BUONI POL                                     | 0.059%         | 48.503%      |
| 279 | COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85 | 0.058%         | 48.562%      |
| 280 | DELTA AIRLINES                                      | 0.058%         | 48.620%      |
| 281 | COUNCIL OF EURO                                     | 0.058%         | 48.678%      |

|     | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 282 | BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01  | 0.058%         | 48.735%      |
| 283 | TOTAL CAPITAL I                                   | 0.058%         | 48.793%      |
| 284 | GOLDCORP INC COMMON STOCK                         | 0.058%         | 48.851%      |
| 285 | TARGET CORP SR UNSECURED 01/22 2.9                | 0.057%         | 48.908%      |
| 286 | ROYAL DUTCH SHELL SPON ADR A ADR                  | 0.057%         | 48.964%      |
| 287 | ENBRIDGE INC SR UNSECURED 07/22 2.9               | 0.057%         | 49.021%      |
| 288 | GILEAD SCIENCES                                   | 0.056%         | 49.078%      |
| 289 | STATE OF NORTH                                    | 0.056%         | 49.134%      |
| 290 | MEDTRONIC PLC                                     | 0.056%         | 49.190%      |
| 291 | BOEING CO/THE COMMON STOCK USD5.0                 | 0.055%         | 49.245%      |
| 292 | TOTAL CAPITAL C                                   | 0.055%         | 49.301%      |
| 293 | COCA COLA CO/THE SR UNSECURED 11/23 3.2           | 0.055%         | 49.356%      |
| 294 | HONDA CANADA FINANCE INC SR UNSECURED 07/22 2.268 | 0.055%         | 49.411%      |
| 295 | AGENCE FRANCAIS                                   | 0.055%         | 49.466%      |
| 296 | SHELL INTL.FIN.                                   | 0.055%         | 49.521%      |
| 297 | UNIBAIL-RODAMCO                                   | 0.055%         | 49.576%      |
| 298 | ROYAL BANK OF C                                   | 0.055%         | 49.630%      |
| 299 | SANOFI 0.5% 13J                                   | 0.055%         | 49.685%      |
| 300 | GERMANY(FED REP                                   | 0.054%         | 49.739%      |
| 301 | PNC BANK  | 0.054%         | 49.793%      |
| 302 | PEMBINA PIPELINE CORP COMMON STOCK NPV            | 0.054%         | 49.847%      |
| 303 | THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0  | 0.054%         | 49.901%      |
| 304 | CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55       | 0.054%         | 49.954%      |
| 305 | CATERPILLAR INC COMMON STOCK USD1.0               | 0.053%         | 50.008%      |
| 306 | TARGET CORPORAT                                   | 0.053%         | 50.061%      |
| 307 | TOYOTA MOTOR CR                                   | 0.053%         | 50.114%      |
| 308 | HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0   | 0.053%         | 50.167%      |
| 309 | BP CAPITAL MARK                                   | 0.053%         | 50.220%      |
| 310 | GENERAL ELECTRIC CO COMMON STOCK USD.06           | 0.053%         | 50.273%      |
| 311 | AMGEN INC 1.25%                                   | 0.052%         | 50.325%      |
| 312 | CIGNA CORP SR UNSECURED 02/22 4                   | 0.052%         | 50.377%      |
| 313 | BOSTON SCIENTIFIC CORP SR UNSECURED 05/22 3.375   | 0.052%         | 50.428%      |
| 314 | AMERICAN EXPRESS CO COMMON STOCK USD.2            | 0.051%         | 50.480%      |
| 315 | FORTIS INC COMMON STOCK                           | 0.051%         | 50.531%      |
| 316 | ANGLO AMERICAN                                    | 0.051%         | 50.582%      |
| 317 | INTESA SANPAOLO                                   | 0.051%         | 50.634%      |
| 318 | ONTARIO(PROV OF                                   | 0.051%         | 50.685%      |
| 319 | DAIWA SECS GROU                                   | 0.051%         | 50.736%      |
| 320 | CHURCH + DWIGHT CO INC SR UNSECURED 10/22 2.875   | 0.051%         | 50.787%      |
| 321 | CANADIAN TIRE C                                   | 0.051%         | 50.838%      |
| 322 | WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01  | 0.051%         | 50.888%      |
| 323 | BAYERISCHE MOTO                                   | 0.050%         | 50.939%      |
| 324 | INDUSTRIAL ALLI                                   | 0.050%         | 50.989%      |
| 325 | ASTRAZENECA PLC SR UNSECURED 06/22 2.375          | 0.050%         | 51.039%      |
| 326 | BANCO SANTANDER                                   | 0.050%         | 51.089%      |
| 327 | OESTERREIC KONT                                   | 0.050%         | 51.139%      |
| 328 | VALERO ENERGY C                                   | 0.050%         | 51.188%      |
| 329 | ARC RESOURCES L                                   | 0.050%         | 51.238%      |
| 330 | PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.375   | 0.050%         | 51.288%      |
| 331 | ROYAL DUTCH SH-                                   | 0.050%         | 51.337%      |

|     | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 332 | ACE LTD  | 0.049%         | 51.387%      |
| 333 | LINAMAR CORP                                     | 0.049%         | 51.436%      |
| 334 | ENERPLUS CORP COMMON STOCK                       | 0.049%         | 51.485%      |
| 335 | VALE SA  | 0.049%         | 51.534%      |
| 336 | ANTHEM INC COMMON STOCK USD.01                   | 0.049%         | 51.583%      |
| 337 | EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01   | 0.049%         | 51.632%      |
| 338 | AIA GROUP LTD                                    | 0.049%         | 51.681%      |
| 339 | HITACHI  | 0.049%         | 51.729%      |
| 340 | BLACKROCK INC COMMON STOCK USD.01                | 0.048%         | 51.778%      |
| 341 | BANK TOKYO-MITS                                  | 0.048%         | 51.826%      |
| 342 | FEDEX CORPORATI                                  | 0.048%         | 51.875%      |
| 343 | CENOVUS ENERGY INC COMMON STOCK                  | 0.048%         | 51.922%      |
| 344 | MICROSOFT CORP SR UNSECURED 02/22 2.4            | 0.048%         | 51.970%      |
| 345 | CANADIAN IMPERIAL BANK DEPOSIT NOTE 07/22 2.3    | 0.047%         | 52.017%      |
| 346 | GENERAL ELECTRI                                  | 0.047%         | 52.065%      |
| 347 | KREDITANST FUR                                   | 0.047%         | 52.112%      |
| 348 | AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55 | 0.047%         | 52.159%      |
| 349 | MASTERCARD INC A COMMON STOCK USD.0001           | 0.047%         | 52.206%      |
| 350 | GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2    | 0.047%         | 52.253%      |
| 351 | APPLE INC SR UNSECURED 05/22 2.3                 | 0.047%         | 52.301%      |
| 352 | PROLOGIS INC REIT USD.01                         | 0.047%         | 52.348%      |
| 353 | OP CORPORATE BA                                  | 0.047%         | 52.394%      |
| 354 | PROVINCE OF ONT                                  | 0.047%         | 52.441%      |
| 355 | APPLE INC SR UNSECURED 09/22 2.1                 | 0.047%         | 52.488%      |
| 356 | FINNING INTL LT                                  | 0.047%         | 52.534%      |
| 357 | EQUINIX INC REIT USD.001                         | 0.046%         | 52.581%      |
| 358 | LOBLAW COS LTD                                   | 0.046%         | 52.627%      |
| 359 | SKANDINAVISKA E                                  | 0.046%         | 52.673%      |
| 360 | SPAIN GOVERNMEN                                  | 0.046%         | 52.719%      |
| 361 | ORANGE SA  | 0.045%         | 52.764%      |
| 362 | SHAW COMMUNICATIONS INC B COMMON STOCK           | 0.045%         | 52.809%      |
| 363 | CANADIAN PACIFIC RAILWAY LTD COMMON STOCK        | 0.045%         | 52.855%      |
| 364 | NATL AUSTRALIA                                   | 0.045%         | 52.900%      |
| 365 | BROADCOM LTD                                     | 0.045%         | 52.945%      |
| 366 | PHILIP MORRIS INTERNATIONAL COMMON STOCK         | 0.045%         | 52.990%      |
| 367 | KREDITANSTALT F                                  | 0.045%         | 53.034%      |
| 368 | GEORGE WESTON L                                  | 0.044%         | 53.079%      |
| 369 | DANSKE BANK A/S                                  | 0.044%         | 53.123%      |
| 370 | PEPSICO INC COMMON STOCK USD.017                 | 0.044%         | 53.167%      |
| 371 | SCHLUMBERGER LTD COMMON STOCK USD.01             | 0.044%         | 53.211%      |
| 372 | MARATHON PETROLEUM CORP COMMON STOCK             | 0.044%         | 53.255%      |
| 373 | NORFOLK STHN CO                                  | 0.044%         | 53.299%      |
| 374 | ABBVIE INC COMMON STOCK USD.01                   | 0.044%         | 53.343%      |
| 375 | DEUTSCHE BANK A                                  | 0.044%         | 53.387%      |
| 376 | CAPITAL ONE FIN                                  | 0.044%         | 53.431%      |
| 377 | JOHNSON + JOHNSON SR UNSECURED 03/26 2.45        | 0.044%         | 53.475%      |
| 378 | CONOCOPHILLIPS COMMON STOCK USD.01               | 0.044%         | 53.519%      |
| 379 | PUBLIC STORAGE                                   | 0.043%         | 53.562%      |
| 380 | ONEOK INC COMPANY GUAR 02/22 4.25                | 0.043%         | 53.606%      |
| 381 | XCEL ENERGY INC SR UNSECURED 03/21 2.4           | 0.043%         | 53.649%      |



|     | SECURITY NAME                                       | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 382 | RIO TINTO PLC SPON ADR                              | 0.043%         | 53.692%      |
| 383 | DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375   | 0.043%         | 53.735%      |
| 384 | TAIWAN SEMI-ADR                                     | 0.043%         | 53.778%      |
| 385 | EDISON INTERNATIONAL SR UNSECURED 09/22 2.4         | 0.043%         | 53.821%      |
| 386 | PING AN INSURAN                                     | 0.043%         | 53.863%      |
| 387 | ZURICH FIN SVS                                      | 0.043%         | 53.906%      |
| 388 | DEUTSCHE TELEKO                                     | 0.043%         | 53.948%      |
| 389 | CRESCENT POINT ENERGY CORP COMMON STOCK             | 0.043%         | 53.991%      |
| 390 | BANK OF AMERICA                                     | 0.042%         | 54.033%      |
| 391 | TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01      | 0.042%         | 54.076%      |
| 392 | ANGLO AMERICAN                                      | 0.042%         | 54.118%      |
| 393 | STARS GROUP INC/THE COMMON STOCK                    | 0.042%         | 54.160%      |
| 394 | GOLDCORP INC SR UNSECURED 06/21 3.625               | 0.042%         | 54.202%      |
| 395 | UNILEVER NV 0.5                                     | 0.042%         | 54.243%      |
| 396 | EXELON GENERATION CO LLC SR UNSECURED 03/22 3.4     | 0.041%         | 54.285%      |
| 397 | CELGENE CORP SR UNSECURED 08/22 3.55                | 0.041%         | 54.326%      |
| 398 | NVIDIA CORP   | 0.041%         | 54.367%      |
| 399 | BRIT AMER TOBAC                                     | 0.041%         | 54.409%      |
| 400 | WESTPAC BANK CO                                     | 0.041%         | 54.450%      |
| 401 | CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75    | 0.041%         | 54.490%      |
| 402 | BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25   | 0.041%         | 54.531%      |
| 403 | WILLIAMS PARTNERS LP SR UNSECURED 11/21 4           | 0.041%         | 54.572%      |
| 404 | TELEFONICA EMIS                                     | 0.041%         | 54.613%      |
| 405 | NEWBELCO SA/NV                                      | 0.041%         | 54.654%      |
| 406 | TELUS CORPORATI                                     | 0.041%         | 54.695%      |
| 407 | DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85 | 0.041%         | 54.736%      |
| 408 | AIR CANADA  | 0.041%         | 54.776%      |
| 409 | JOHN DEERE CAP                                      | 0.041%         | 54.817%      |
| 410 | ALLERGAN FINANCE LLC COMPANY GUAR 10/22 3.25        | 0.041%         | 54.857%      |
| 411 | ABB LTD   | 0.041%         | 54.898%      |
| 412 | ALTRIA GROUP INC COMPANY GUAR 08/22 2.85            | 0.040%         | 54.938%      |
| 413 | ROCKWELL COLLIN                                     | 0.040%         | 54.979%      |
| 414 | UNEDIC ASSEO 1.                                     | 0.040%         | 55.019%      |
| 415 | ROCHE HOLDING A                                     | 0.040%         | 55.059%      |
| 416 | MICHELIN(CGDE)                                      | 0.040%         | 55.099%      |
| 417 | GLENCORE XSTRA                                      | 0.040%         | 55.139%      |
| 418 | NORTHROP GRUMMAN CORP SR UNSECURED 10/22 2.55       | 0.040%         | 55.179%      |
| 419 | JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2        | 0.040%         | 55.219%      |
| 420 | ECOLAB INC 2.37                                     | 0.040%         | 55.260%      |
| 421 | WASTE CONNECTIONS INC COMMON STOCK                  | 0.040%         | 55.300%      |
| 422 | CAMECO CORP COMMON STOCK                            | 0.040%         | 55.340%      |
| 423 | FREEPORT-MCMORA                                     | 0.040%         | 55.380%      |
| 424 | AGNICO EAGLE MINES LTD COMMON STOCK                 | 0.040%         | 55.420%      |
| 425 | KOHL S CORPORATION SR UNSECURED 11/21 4             | 0.040%         | 55.459%      |
| 426 | MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1      | 0.040%         | 55.499%      |
| 427 | DANONE SA   | 0.040%         | 55.539%      |
| 428 | MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2  | 0.039%         | 55.578%      |
| 429 | CONSTELLATION S                                     | 0.039%         | 55.618%      |
| 430 | AUST & NZ BK GP                                     | 0.039%         | 55.657%      |
| 431 | FORD CREDIT CANADA CO COMPANY GUAR 06/22 2.766      | 0.039%         | 55.696%      |

|     | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 432 | ALLERGAN PLC                                      | 0.039%         | 55.735%      |
| 433 | BNP PARIBAS SA                                    | 0.039%         | 55.775%      |
| 434 | NORDEA BANK AB                                    | 0.039%         | 55.814%      |
| 435 | METHANEX CORP COMMON STOCK                        | 0.039%         | 55.853%      |
| 436 | ROGERS COMMUNICATIONS IN COMPANY GUAR 06/22 4     | 0.039%         | 55.891%      |
| 437 | BMW US CAPITAL                                    | 0.039%         | 55.930%      |
| 438 | MAXAR TECHNOLOGIES LTD COMMON STOCK               | 0.039%         | 55.968%      |
| 439 | TESCO PLC   | 0.038%         | 56.007%      |
| 440 | MCDONALD S CORP COMMON STOCK USD.01               | 0.038%         | 56.045%      |
| 441 | 3M CO COMMON STOCK USD.01                         | 0.038%         | 56.083%      |
| 442 | TEXAS INSTRUMEN                                   | 0.038%         | 56.121%      |
| 443 | MOSAIC CO SR UNSECURED 11/21 3.75                 | 0.038%         | 56.159%      |
| 444 | AFLAC INC COMMON STOCK USD.1                      | 0.038%         | 56.197%      |
| 445 | ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7        | 0.038%         | 56.235%      |
| 446 | AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5  | 0.038%         | 56.273%      |
| 447 | DOVER CORP  | 0.038%         | 56.311%      |
| 448 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6   | 0.038%         | 56.349%      |
| 449 | CANADIAN WESTER                                   | 0.038%         | 56.386%      |
| 450 | TEMASEK FINL I                                    | 0.038%         | 56.424%      |
| 451 | IAMGOLD CORP COMMON STOCK                         | 0.038%         | 56.462%      |
| 452 | HP ENTERPRISE CO SR UNSECURED 10/20 3.6           | 0.038%         | 56.499%      |
| 453 | KREDITANST FUER                                   | 0.038%         | 56.537%      |
| 454 | LLOYDS BANKING                                    | 0.037%         | 56.574%      |
| 455 | UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01   | 0.037%         | 56.612%      |
| 456 | STATOIL ASA COMPANY GUAR 01/24 2.65               | 0.037%         | 56.649%      |
| 457 | WHITECAP RESOUR                                   | 0.037%         | 56.686%      |
| 458 | COMMONWEALTH BA                                   | 0.037%         | 56.724%      |
| 459 | TE CONNECTIVITY                                   | 0.037%         | 56.761%      |
| 460 | WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25    | 0.037%         | 56.798%      |
| 461 | LIBERTY MUTUAL                                    | 0.037%         | 56.835%      |
| 462 | COCA COLA CO/THE SR UNSECURED 05/22 2.2           | 0.037%         | 56.872%      |
| 463 | TFI INTERNATION                                   | 0.037%         | 56.909%      |
| 464 | NISSAN MOTOR CO                                   | 0.037%         | 56.946%      |
| 465 | ORANGE SA SR UNSECURED 09/21 4.125                | 0.037%         | 56.983%      |
| 466 | AUST & NZ BANK                                    | 0.037%         | 57.019%      |
| 467 | CSX CORP  | 0.037%         | 57.056%      |
| 468 | ABBOTT LABORATORIES COMMON STOCK                  | 0.037%         | 57.093%      |
| 469 | TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02  | 0.037%         | 57.130%      |
| 470 | PAN AMERICAN SILVER CORP COMMON STOCK             | 0.037%         | 57.166%      |
| 471 | SUNTRUST BANK A                                   | 0.037%         | 57.203%      |
| 472 | ALIBABA GROUP HOLDING SP ADR ADR USD.000025       | 0.037%         | 57.240%      |
| 473 | STRYKER CORP SR UNSECURED 03/21 2.625             | 0.037%         | 57.276%      |
| 474 | ALLSTATE CORP COMMON STOCK USD.01                 | 0.037%         | 57.313%      |
| 475 | US dollar - Lon                                   | 0.036%         | 57.349%      |
| 476 | SEVEN GENERATIO                                   | 0.036%         | 57.385%      |
| 477 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625 | 0.036%         | 57.422%      |
| 478 | TOTAL CAPITAL I                                   | 0.036%         | 57.458%      |
| 479 | MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4    | 0.036%         | 57.494%      |
| 480 | ING GROEP NV 0.                                   | 0.036%         | 57.530%      |
| 481 | BAYER AG  | 0.036%         | 57.566%      |

|     | SECURITY NAME  | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 482 | AETNA INC COMMON STOCK USD.01                          | 0.036%         | 57.602%      |
| 483 | FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5             | 0.036%         | 57.637%      |
| 484 | ASTRAZENECA PLC SR UNSECURED 11/20 2.375               | 0.036%         | 57.673%      |
| 485 | BANK OF NY MELL  | 0.035%         | 57.708%      |
| 486 | ENGIE  | 0.035%         | 57.744%      |
| 487 | GLAXOSMITHKLINE  | 0.035%         | 57.779%      |
| 488 | YAMANA GOLD INC COMMON STOCK                           | 0.035%         | 57.815%      |
| 489 | EMPIRE CO LTD N  | 0.035%         | 57.850%      |
| 490 | CIGNA CORP   | 0.035%         | 57.885%      |
| 491 | OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2           | 0.035%         | 57.920%      |
| 492 | BEST BUY CO INC  | 0.035%         | 57.955%      |
| 493 | WHEATON PRECIOUS METALS CORP COMMON STOCK              | 0.035%         | 57.989%      |
| 494 | EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95           | 0.035%         | 58.024%      |
| 495 | MGM RESORTS INTL COMPANY GUAR 03/22 7.75               | 0.035%         | 58.059%      |
| 496 | ALTRIA GROUP INC COMMON STOCK USD.333                  | 0.035%         | 58.093%      |
| 497 | DEXIA CREDIT LO  | 0.034%         | 58.128%      |
| 498 | ALIMENTATION CO  | 0.034%         | 58.162%      |
| 499 | IBERDROLA SA   | 0.034%         | 58.197%      |
| 500 | SUMITOMO MITSUI  | 0.034%         | 58.231%      |
| 501 | PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01           | 0.034%         | 58.265%      |
| 502 | DOLLARAMA INC  | 0.034%         | 58.299%      |
| 503 | CGI GROUP INC CLASS A COMMON STOCK                     | 0.034%         | 58.333%      |
| 504 | BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1             | 0.034%         | 58.367%      |
| 505 | ASHLAND LLC COMPANY GUAR 08/22 4.75                    | 0.034%         | 58.401%      |
| 506 | SANOFI-AVENTIS   | 0.034%         | 58.434%      |
| 507 | PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375 | 0.034%         | 58.468%      |
| 508 | DIGITAL REALTY   | 0.034%         | 58.501%      |
| 509 | TD AMERITRADE HOLDING CO SR UNSECURED 04/22 2.95       | 0.033%         | 58.535%      |
| 510 | NOVARTIS AG SPONSORED ADR ADR                          | 0.033%         | 58.568%      |
| 511 | INTL BANK FOR R  | 0.033%         | 58.602%      |
| 512 | CANADA HOUSING   | 0.033%         | 58.635%      |
| 513 | INTER PIPELINE   | 0.033%         | 58.669%      |
| 514 | JOHNSON CONTROL  | 0.033%         | 58.702%      |
| 515 | PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75          | 0.033%         | 58.735%      |
| 516 | BPCE SA COMPANY GUAR 04/24 4                           | 0.033%         | 58.768%      |
| 517 | AT&T INC 1.45%   | 0.033%         | 58.801%      |
| 518 | SNC-LAVALIN GRO  | 0.033%         | 58.834%      |
| 519 | SOUTHWEST AIRLI  | 0.033%         | 58.867%      |
| 520 | TOYOTA MOTOR CO  | 0.033%         | 58.900%      |
| 521 | COTT CORP  | 0.033%         | 58.933%      |
| 522 | SANOFI 0.5% 21M  | 0.033%         | 58.966%      |
| 523 | WESTJET AIRLINE  | 0.033%         | 58.999%      |
| 524 | COSTCO WHOLESAL  | 0.033%         | 59.032%      |
| 525 | SYNCHRONY FINANCIAL COMMON STOCK USD.001               | 0.033%         | 59.064%      |
| 526 | UPM-KYMMENE OYJ  | 0.033%         | 59.097%      |
| 527 | DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25            | 0.033%         | 59.130%      |
| 528 | UBS GROUP  | 0.033%         | 59.162%      |
| 529 | EQUITY RESIDENT  | 0.033%         | 59.195%      |
| 530 | FIAT CHRYSLER A  | 0.033%         | 59.227%      |
| 531 | AVALONBAY COMMUNITIES INC REIT USD.01                  | 0.032%         | 59.260%      |

|     | SECURITY NAME                                       | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 532 | DANAHER CORP COMMON STOCK USD.01                    | 0.032%         | 59.292%      |
| 533 | INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01    | 0.032%         | 59.325%      |
| 534 | SONY CORP   | 0.032%         | 59.357%      |
| 535 | KBC GROEP NV  | 0.032%         | 59.389%      |
| 536 | PHILLIPS 66 COMPANY GUAR 04/22 4.3                  | 0.032%         | 59.422%      |
| 537 | DISCOVER FINL S                                     | 0.032%         | 59.454%      |
| 538 | MONDELEZ INTERNATIONAL INC A COMMON STOCK           | 0.032%         | 59.486%      |
| 539 | REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55       | 0.032%         | 59.518%      |
| 540 | METRO INC   | 0.032%         | 59.550%      |
| 541 | IMPERIAL OIL LTD COMMON STOCK                       | 0.032%         | 59.582%      |
| 542 | ENBRIDGE  | 0.032%         | 59.614%      |
| 543 | STANDARD BANK G                                     | 0.032%         | 59.646%      |
| 544 | KINDER MORGAN INC COMMON STOCK USD.01               | 0.032%         | 59.678%      |
| 545 | CAE INC COMMON STOCK                                | 0.032%         | 59.710%      |
| 546 | NIKE INC CL B COMMON STOCK USD1.0                   | 0.032%         | 59.742%      |
| 547 | MICROSOFT CORP SR UNSECURED 12/23 3.625             | 0.032%         | 59.774%      |
| 548 | KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75      | 0.032%         | 59.806%      |
| 549 | EASTMAN CHEMICA                                     | 0.032%         | 59.837%      |
| 550 | OPEN TEXT CORPO                                     | 0.032%         | 59.869%      |
| 551 | ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92        | 0.032%         | 59.901%      |
| 552 | ABN AMRO BANK N                                     | 0.032%         | 59.933%      |
| 553 | CONAGRA BRANDS INC SR UNSECURED 01/23 3.2           | 0.032%         | 59.964%      |
| 554 | B2GOLD CORP COM                                     | 0.032%         | 59.996%      |
| 555 | HUMANA INC  | 0.032%         | 60.027%      |
| 556 | CHINA MOBILE LT                                     | 0.032%         | 60.059%      |
| 557 | EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9      | 0.031%         | 60.090%      |
| 558 | TECK RESOURCES LIMITED COMPANY GUAR 01/22 4.75      | 0.031%         | 60.122%      |
| 559 | ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75 | 0.031%         | 60.153%      |
| 560 | NOBLE ENERGY INC SR UNSECURED 12/21 4.15            | 0.031%         | 60.184%      |
| 561 | LYONDELLBASELL IND NV SR UNSECURED 11/21 6          | 0.031%         | 60.215%      |
| 562 | AMERISOURCEBERG                                     | 0.031%         | 60.247%      |
| 563 | METLIFE INC COMMON STOCK USD.01                     | 0.031%         | 60.278%      |
| 564 | WELLS FARGO + COMPANY SR UNSECURED 04/22 2.094      | 0.031%         | 60.309%      |
| 565 | BRITISH SKY BRO                                     | 0.031%         | 60.340%      |
| 566 | AMERICAN INTL GROUP SR UNSECURED 03/21 3.3          | 0.031%         | 60.371%      |
| 567 | ENI S.P.A.  | 0.031%         | 60.402%      |
| 568 | TIME WARNER INC                                     | 0.031%         | 60.433%      |
| 569 | ROGERS COMMUNICATIONS INC B COMMON STOCK            | 0.031%         | 60.464%      |
| 570 | MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3       | 0.031%         | 60.495%      |
| 571 | ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65    | 0.031%         | 60.526%      |
| 572 | ANIXTER INC COMPANY GUAR 10/21 5.125                | 0.031%         | 60.556%      |
| 573 | COCA-COLA CO  | 0.031%         | 60.587%      |
| 574 | TOURMALINE OIL                                      | 0.031%         | 60.618%      |
| 575 | CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75 | 0.031%         | 60.649%      |
| 576 | PARKLAND FUEL C                                     | 0.031%         | 60.680%      |
| 577 | KELLOGG CO 0.8%                                     | 0.031%         | 60.710%      |
| 578 | EATON CORP PLC                                      | 0.031%         | 60.741%      |
| 579 | KRAFT HEINZ CO/THE COMMON STOCK USD.01              | 0.031%         | 60.772%      |
| 580 | NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5 | 0.031%         | 60.802%      |
| 581 | MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75    | 0.031%         | 60.833%      |

|     | SECURITY NAME                                       | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 582 | REGIONS FINANCI                                     | 0.030%         | 60.863%      |
| 583 | HUSKY ENERGY IN                                     | 0.030%         | 60.894%      |
| 584 | NOKIA OYJ SR UNSECURED 06/22 3.375                  | 0.030%         | 60.924%      |
| 585 | WALGREEN CO COMPANY GUAR 09/22 3.1                  | 0.030%         | 60.954%      |
| 586 | COMCAST CORP COMPANY GUAR 08/25 3.375               | 0.030%         | 60.985%      |
| 587 | BK NED GEMEENTE                                     | 0.030%         | 61.015%      |
| 588 | PNC BANK NA 2.6                                     | 0.030%         | 61.045%      |
| 589 | EATON CORP COMPANY GUAR 11/22 2.75                  | 0.030%         | 61.076%      |
| 590 | BB+T CORP COMMON STOCK USD5.0                       | 0.030%         | 61.106%      |
| 591 | FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01     | 0.030%         | 61.136%      |
| 592 | CME GROUP INC COMMON STOCK USD.01                   | 0.030%         | 61.166%      |
| 593 | ITAU UNIBANCO S                                     | 0.030%         | 61.197%      |
| 594 | NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 09/22 2.6 | 0.030%         | 61.227%      |
| 595 | LVMH MOET HENNE                                     | 0.030%         | 61.257%      |
| 596 | GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85     | 0.030%         | 61.287%      |
| 597 | MICROSOFT CORP                                      | 0.030%         | 61.317%      |
| 598 | MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45      | 0.030%         | 61.347%      |
| 599 | ANDEAVOR COMMON STOCK USD.167                       | 0.030%         | 61.377%      |
| 600 | SUNTRUST BANK SR UNSECURED 08/22 2.45               | 0.030%         | 61.406%      |
| 601 | BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2        | 0.030%         | 61.436%      |
| 602 | CMNWLTH BK OF A                                     | 0.030%         | 61.466%      |
| 603 | ASSIC GENERALI                                      | 0.030%         | 61.496%      |
| 604 | BOOKING HOLDINGS INC COMMON STOCK USD.008           | 0.030%         | 61.525%      |
| 605 | KOMMUNEKREDIT                                       | 0.030%         | 61.555%      |
| 606 | ROYAL BANK OF CANADA DEPOSIT NOTE 03/21 2.03        | 0.030%         | 61.584%      |
| 607 | ING BANK  | 0.030%         | 61.614%      |
| 608 | BAXTER INTL INC                                     | 0.030%         | 61.644%      |
| 609 | SBA COMMUNICATIONS CORP REIT USD.01                 | 0.030%         | 61.673%      |
| 610 | JX HOLDINGS INC                                     | 0.029%         | 61.703%      |
| 611 | WESTERN DIGITAL                                     | 0.029%         | 61.732%      |
| 612 | ALLIANZ SE SPON ADR ADR                             | 0.029%         | 61.761%      |
| 613 | MOLSONCOORS-B-U                                     | 0.029%         | 61.790%      |
| 614 | OMNICOM GROUP I                                     | 0.029%         | 61.820%      |
| 615 | WELLS FARGO + COMPANY SR UNSECURED 04/26 3          | 0.029%         | 61.849%      |
| 616 | WSP GLOBAL INC                                      | 0.029%         | 61.878%      |
| 617 | PRICELINE GROUP                                     | 0.029%         | 61.907%      |
| 618 | PEUGEOT SA  | 0.029%         | 61.936%      |
| 619 | BOSTON PROPERTIES INC REIT USD.01                   | 0.029%         | 61.965%      |
| 620 | COCA-COLA EUROP                                     | 0.029%         | 61.994%      |
| 621 | BLACKBERRY LTD COMMON STOCK                         | 0.029%         | 62.022%      |
| 622 | INTESA SANPAOLO                                     | 0.029%         | 62.051%      |
| 623 | MCKESSON CORP.                                      | 0.029%         | 62.080%      |
| 624 | GE CAPITAL EURO                                     | 0.029%         | 62.109%      |
| 625 | HYNIX SEMICONDU                                     | 0.029%         | 62.137%      |
| 626 | SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5     | 0.029%         | 62.166%      |
| 627 | THOMSON REUTERS CORP COMMON STOCK                   | 0.029%         | 62.195%      |
| 628 | KROGER CO SR UNSECURED 04/22 3.4                    | 0.029%         | 62.223%      |
| 629 | HUDBAY MINERALS INC COMMON STOCK NPV                | 0.029%         | 62.252%      |
| 630 | SEVEN & I HOLDI                                     | 0.029%         | 62.280%      |
| 631 | WELLTOWER INC REIT USD1.0                           | 0.028%         | 62.309%      |

|     | SECURITY NAME   | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 632 | SIEMENS AG  | 0.028%         | 62.337%      |
| 633 | PACCAR INC  | 0.028%         | 62.366%      |
| 634 | DENMARK GOVERNMENT                                    | 0.028%         | 62.394%      |
| 635 | BEST BUY CO INC                                       | 0.028%         | 62.423%      |
| 636 | TMX GROUP LTD   | 0.028%         | 62.451%      |
| 637 | EOG RESOURCES   | 0.028%         | 62.479%      |
| 638 | GENERAL MILLS INC SR UNSECURED 12/21 3.15             | 0.028%         | 62.508%      |
| 639 | T ROWE PRICE GROUP INC COMMON STOCK USD.2             | 0.028%         | 62.536%      |
| 640 | EURO FIN STABIL                                       | 0.028%         | 62.564%      |
| 641 | RAYTHEON COMPANY COMMON STOCK USD.01                  | 0.028%         | 62.592%      |
| 642 | GILDAN ACTIVEWEAR INC COMMON STOCK                    | 0.028%         | 62.620%      |
| 643 | FIFTH THIRD BANK                                      | 0.028%         | 62.648%      |
| 644 | DIAGEO PLC ADR  | 0.028%         | 62.676%      |
| 645 | HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/22 2.55 | 0.028%         | 62.704%      |
| 646 | LAURENTIAN BANK                                       | 0.028%         | 62.731%      |
| 647 | STANTEC INC COMMON STOCK                              | 0.028%         | 62.759%      |
| 648 | NORDSTROM INC SR UNSECURED 05/20 4.75                 | 0.028%         | 62.787%      |
| 649 | KONINKLIJKE AHO                                       | 0.028%         | 62.815%      |
| 650 | ASTRAZENECA PLC SPONS ADR ADR                         | 0.028%         | 62.842%      |
| 651 | TIME WARNER CABLE LLC SR SECURED 02/20 5              | 0.028%         | 62.870%      |
| 652 | APPLE INC SR UNSECURED 02/27 3.35                     | 0.028%         | 62.898%      |
| 653 | WOODSIDE PETROL                                       | 0.028%         | 62.925%      |
| 654 | NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75           | 0.028%         | 62.953%      |
| 655 | DEXIA CREDIT LO                                       | 0.027%         | 62.980%      |
| 656 | HON HAI PRECISI                                       | 0.027%         | 63.008%      |
| 657 | KIRKLAND LAKE G                                       | 0.027%         | 63.035%      |
| 658 | SWEDISH EXP CRE                                       | 0.027%         | 63.062%      |
| 659 | THERMO FISHER S                                       | 0.027%         | 63.089%      |
| 660 | TRI POINTE GROUP INC COMPANY GUAR 07/21 4.875         | 0.027%         | 63.116%      |
| 661 | VOLKSWAGEN LEAS                                       | 0.027%         | 63.143%      |
| 662 | CORNING INC COMMON STOCK USD.5                        | 0.027%         | 63.170%      |
| 663 | ACCENTURE PLC A                                       | 0.027%         | 63.197%      |
| 664 | COCA COLA CO/THE SR UNSECURED 09/21 3.3               | 0.027%         | 63.224%      |
| 665 | VIDEOTRON LTD COMPANY GUAR 07/22 5                    | 0.027%         | 63.251%      |
| 666 | BOMBARDIER INC  | 0.027%         | 63.278%      |
| 667 | H&R REIT UNITS  | 0.027%         | 63.304%      |
| 668 | NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3         | 0.027%         | 63.331%      |
| 669 | SOFTBANK CORP   | 0.027%         | 63.358%      |
| 670 | MGM MIRAGE INC  | 0.027%         | 63.384%      |
| 671 | NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75       | 0.026%         | 63.411%      |
| 672 | CONTINENTAL AG  | 0.026%         | 63.437%      |
| 673 | ING GROEP NV  | 0.026%         | 63.464%      |
| 674 | ORIX CORP   | 0.026%         | 63.490%      |
| 675 | SCHWAB(CHARLES)                                       | 0.026%         | 63.516%      |
| 676 | EDGEWELL PERSONAL CARE COMPANY GUAR 05/22 4.7         | 0.026%         | 63.543%      |
| 677 | ARCONIC INC SR UNSECURED 02/22 5.87                   | 0.026%         | 63.569%      |
| 678 | UTD TECHNOLOGIE                                       | 0.026%         | 63.595%      |
| 679 | CHINA EVERGRAND                                       | 0.026%         | 63.621%      |
| 680 | ACTIVISION BLIZZARD SR UNSECURED 06/22 2.6            | 0.026%         | 63.647%      |
| 681 | MIZUHO FINANCA  | 0.026%         | 63.673%      |

|     | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 682 | CK HUTCHINSON H                                  | 0.026%         | 63.699%      |
| 683 | STATOIL ASA                                      | 0.026%         | 63.725%      |
| 684 | LINK R/EST INVE                                  | 0.026%         | 63.751%      |
| 685 | ENEL FINANCE IN                                  | 0.026%         | 63.777%      |
| 686 | BANK OF CHINA L                                  | 0.026%         | 63.803%      |
| 687 | BHP BILLITON FI                                  | 0.026%         | 63.829%      |
| 688 | GEN DYNAMICS CO                                  | 0.026%         | 63.855%      |
| 689 | LENNAR CORP CL                                   | 0.026%         | 63.880%      |
| 690 | SOC GENERALE                                     | 0.026%         | 63.906%      |
| 691 | SVENSKA HANDELS                                  | 0.026%         | 63.932%      |
| 692 | WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3  | 0.026%         | 63.958%      |
| 693 | CANFOR CORPORAT                                  | 0.026%         | 63.983%      |
| 694 | SOUTHERN CO SR UNSECURED 06/20 2.75              | 0.026%         | 64.009%      |
| 695 | SUNTRUST BANKS                                   | 0.026%         | 64.035%      |
| 696 | POLYONE CORP SR UNSECURED 03/23 5.25             | 0.026%         | 64.060%      |
| 697 | LOCKHEED MARTIN                                  | 0.025%         | 64.086%      |
| 698 | NUCOR CORP                                       | 0.025%         | 64.111%      |
| 699 | TAIWAN SEMICOND                                  | 0.025%         | 64.137%      |
| 700 | MITSUBISHI UFJ                                   | 0.025%         | 64.162%      |
| 701 | RENAULT  | 0.025%         | 64.187%      |
| 702 | ALGONQUIN POWER + UTILITIES COMMON STOCK         | 0.025%         | 64.213%      |
| 703 | AKZO NOBEL NV                                    | 0.025%         | 64.238%      |
| 704 | E.ON SE  | 0.025%         | 64.263%      |
| 705 | XPO LOGISTICS INC COMMON STOCK USD.001           | 0.025%         | 64.289%      |
| 706 | EASTMAN CHEMICA                                  | 0.025%         | 64.314%      |
| 707 | NOVO-NORDISK AS                                  | 0.025%         | 64.339%      |
| 708 | MYLAN INC/PA                                     | 0.025%         | 64.364%      |
| 709 | APPLIED MATERIALS INC COMMON STOCK USD.01        | 0.025%         | 64.389%      |
| 710 | VENTAS INC-REIT                                  | 0.025%         | 64.415%      |
| 711 | WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125 | 0.025%         | 64.440%      |
| 712 | SCHNEIDER SA                                     | 0.025%         | 64.464%      |
| 713 | VINCI SA   | 0.025%         | 64.489%      |
| 714 | FMG RESOURCES A                                  | 0.025%         | 64.514%      |
| 715 | ANADARKO PETROL                                  | 0.025%         | 64.539%      |
| 716 | MACY S INC COMMON STOCK USD.01                   | 0.025%         | 64.563%      |
| 717 | ERICSSON LM SR UNSECURED 05/22 4.125             | 0.025%         | 64.588%      |
| 718 | HARRIS CORPORATION SR UNSECURED 04/20 2.7        | 0.025%         | 64.613%      |
| 719 | VOLKSWAGEN LEAS                                  | 0.025%         | 64.637%      |
| 720 | KOHL'S CORPORATI                                 | 0.025%         | 64.662%      |
| 721 | BHP BILLITON PL                                  | 0.025%         | 64.686%      |
| 722 | CHINA O/SEAS LA                                  | 0.025%         | 64.711%      |
| 723 | AMEREN CORP SR UNSECURED 11/20 2.7               | 0.025%         | 64.736%      |
| 724 | ONEX CORP SUB V                                  | 0.024%         | 64.760%      |
| 725 | RIOCAN REAL EST                                  | 0.024%         | 64.784%      |
| 726 | RELIANCE INDS                                    | 0.024%         | 64.809%      |
| 727 | RWE AG (NEU)                                     | 0.024%         | 64.833%      |
| 728 | LEGG MASON INC SR UNSECURED 03/26 4.75           | 0.024%         | 64.858%      |
| 729 | DAVITA INC COMMON STOCK USD.001                  | 0.024%         | 64.882%      |
| 730 | PAYPAL HOLDINGS INC COMMON STOCK USD.0001        | 0.024%         | 64.906%      |
| 731 | COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01   | 0.024%         | 64.930%      |

|     | SECURITY NAME                                       | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 732 | EBAY INC  | 0.024%         | 64.955%      |
| 733 | CONCHO RESOURCE                                     | 0.024%         | 64.979%      |
| 734 | RIO TINTO   | 0.024%         | 65.003%      |
| 735 | CENTENE CORP COMMON STOCK USD.001                   | 0.024%         | 65.027%      |
| 736 | BIOGEN IDEC INC                                     | 0.024%         | 65.051%      |
| 737 | DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95     | 0.024%         | 65.075%      |
| 738 | CENOVUS ENERGY INC SR UNSECURED 08/22 3             | 0.024%         | 65.099%      |
| 739 | US BANK NA/CINC                                     | 0.024%         | 65.123%      |
| 740 | NORTHROP GRUMMA                                     | 0.024%         | 65.147%      |
| 741 | LEAR CORP   | 0.024%         | 65.170%      |
| 742 | CA INC SR UNSECURED 03/27 4.7                       | 0.024%         | 65.194%      |
| 743 | ST NRTH RHINE-W                                     | 0.024%         | 65.218%      |
| 744 | HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01      | 0.024%         | 65.242%      |
| 745 | T MOBILE US INC COMMON STOCK USD.0001               | 0.024%         | 65.266%      |
| 746 | ROCKWELL COLLIN                                     | 0.024%         | 65.289%      |
| 747 | NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6     | 0.024%         | 65.313%      |
| 748 | L BRANDS INC COMPANY GUAR 02/22 5.625               | 0.024%         | 65.337%      |
| 749 | US BANCORP SR UNSECURED 01/24 3.7                   | 0.024%         | 65.361%      |
| 750 | DEVON ENERGY CORP COMMON STOCK USD.1                | 0.024%         | 65.384%      |
| 751 | SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375        | 0.024%         | 65.408%      |
| 752 | CHEVRON CORP SR UNSECURED 05/21 2.1                 | 0.024%         | 65.432%      |
| 753 | BPCE  | 0.024%         | 65.455%      |
| 754 | ROLLS ROYCE   | 0.024%         | 65.479%      |
| 755 | TRANSALTA CORP COMMON STOCK                         | 0.024%         | 65.502%      |
| 756 | ESSEX PROP TRUS                                     | 0.024%         | 65.526%      |
| 757 | BRIDGESTONE COR                                     | 0.024%         | 65.549%      |
| 758 | ALLIANZ AG  | 0.024%         | 65.573%      |
| 759 | NATIONWIDE B/S                                      | 0.024%         | 65.596%      |
| 760 | ASAHI KASEI COR                                     | 0.024%         | 65.620%      |
| 761 | BARCLAYS PLC 1.                                     | 0.023%         | 65.643%      |
| 762 | CCL INDS INC CL                                     | 0.023%         | 65.667%      |
| 763 | SUMITOMO MITSUI                                     | 0.023%         | 65.690%      |
| 764 | ELECTRICITE DE                                      | 0.023%         | 65.714%      |
| 765 | COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85 | 0.023%         | 65.737%      |
| 766 | KELLOGG CO 4% 1                                     | 0.023%         | 65.760%      |
| 767 | NEW GOLD INC COMMON STOCK                           | 0.023%         | 65.784%      |
| 768 | CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35      | 0.023%         | 65.807%      |
| 769 | PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9     | 0.023%         | 65.830%      |
| 770 | TYSON FOODS INC                                     | 0.023%         | 65.853%      |
| 771 | CREDIT SUISSE G                                     | 0.023%         | 65.876%      |
| 772 | ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5           | 0.023%         | 65.899%      |
| 773 | MINITUBISHI CHEM                                    | 0.023%         | 65.922%      |
| 774 | RESTAURANT BRANDS INTERN COMMON STOCK               | 0.023%         | 65.945%      |
| 775 | PULTEGROUP INC COMPANY GUAR 03/21 4.25              | 0.023%         | 65.968%      |
| 776 | CA INC 3.6% 01A                                     | 0.023%         | 65.991%      |
| 777 | KEY BANK NA SR UNSECURED 06/25 3.3                  | 0.023%         | 66.014%      |
| 778 | STARBUCKS CORP                                      | 0.023%         | 66.037%      |
| 779 | NEXTERA ENERGY INC COMMON STOCK USD.01              | 0.023%         | 66.060%      |
| 780 | PETROBRAS PFE                                       | 0.023%         | 66.083%      |
| 781 | ENEL S.p.A.   | 0.023%         | 66.106%      |



|     | SECURITY NAME   | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 782 | OCEANAGOLD CORP                                       | 0.023%         | 66.129%      |
| 783 | GRAPHIC PACKAGING INTERN COMPANY GUAR 04/21 4.75      | 0.023%         | 66.152%      |
| 784 | GREAT WEST LIFE                                       | 0.023%         | 66.174%      |
| 785 | GENWORTH MI CAN                                       | 0.023%         | 66.197%      |
| 786 | ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3          | 0.023%         | 66.220%      |
| 787 | UNICREDIT SPA   | 0.023%         | 66.243%      |
| 788 | MORGAN STANLEY SR UNSECURED 08/21 3.125               | 0.023%         | 66.265%      |
| 789 | MAPLE LEAF FOOD                                       | 0.023%         | 66.288%      |
| 790 | AXA   | 0.023%         | 66.311%      |
| 791 | TURQUOISE HILL RESOURCES LTD COMMON STOCK             | 0.023%         | 66.333%      |
| 792 | ROLLS-ROYCE GRO                                       | 0.023%         | 66.356%      |
| 793 | CHARLES SCHWAB CORP SR UNSECURED 03/25 3              | 0.023%         | 66.378%      |
| 794 | AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3        | 0.023%         | 66.401%      |
| 795 | SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65         | 0.023%         | 66.424%      |
| 796 | SOLVAY  | 0.022%         | 66.446%      |
| 797 | AT+T INC SR UNSECURED 05/25 3.4                       | 0.022%         | 66.468%      |
| 798 | LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5       | 0.022%         | 66.491%      |
| 799 | ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875          | 0.022%         | 66.513%      |
| 800 | PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01         | 0.022%         | 66.536%      |
| 801 | COMPAGNIE DE SA                                       | 0.022%         | 66.558%      |
| 802 | WILLIAMS COS INC SR UNSECURED 09/21 7.875             | 0.022%         | 66.580%      |
| 803 | PHILLIPS 66 COMMON STOCK                              | 0.022%         | 66.602%      |
| 804 | TRANSCONTINENTA                                       | 0.022%         | 66.625%      |
| 805 | ALAMOS GOLD INC CLASS A COMMON STOCK                  | 0.022%         | 66.647%      |
| 806 | SCENTRE GROUP   | 0.022%         | 66.669%      |
| 807 | BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8        | 0.022%         | 66.691%      |
| 808 | SHERWIN WILLIAMS CO SR UNSECURED 06/22 2.75           | 0.022%         | 66.713%      |
| 809 | AIR LIQUIDE(L')                                       | 0.022%         | 66.735%      |
| 810 | MOHAWK INDUSTRIES INC COMMON STOCK USD.01             | 0.022%         | 66.757%      |
| 811 | DETOUR GOLD COR                                       | 0.022%         | 66.780%      |
| 812 | WESTFIELD CORP  | 0.022%         | 66.802%      |
| 813 | CENTURYLINK INC COMMON STOCK USD1.0                   | 0.022%         | 66.824%      |
| 814 | CANADIAN APARTM                                       | 0.022%         | 66.846%      |
| 815 | PTT PUBLIC COMP                                       | 0.022%         | 66.867%      |
| 816 | INTERFOR CORP   | 0.022%         | 66.889%      |
| 817 | VF CORP SR UNSECURED 09/21 3.5                        | 0.022%         | 66.911%      |
| 818 | MARKEL CORPORATION SR UNSECURED 06/21 5.35            | 0.022%         | 66.933%      |
| 819 | GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25       | 0.022%         | 66.955%      |
| 820 | REALTY INCOME C                                       | 0.022%         | 66.977%      |
| 821 | COUNTRY GARDEN  | 0.022%         | 66.999%      |
| 822 | DEERE + CO COMMON STOCK USD1.0                        | 0.022%         | 67.021%      |
| 823 | DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95 | 0.022%         | 67.042%      |
| 824 | KROGER CO   | 0.022%         | 67.064%      |
| 825 | ADOBE SYSTEMS I                                       | 0.022%         | 67.086%      |
| 826 | GAP INC/THE SR UNSECURED 04/21 5.95                   | 0.022%         | 67.108%      |
| 827 | LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1       | 0.022%         | 67.129%      |
| 828 | CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3           | 0.022%         | 67.151%      |
| 829 | DOLLAR GENERAL CORP COMMON STOCK USD.875              | 0.022%         | 67.173%      |
| 830 | SHELL INTERNATI                                       | 0.022%         | 67.194%      |
| 831 | KINROSS GOLD CORP COMPANY GUAR 09/21 5.125            | 0.022%         | 67.216%      |

|     | SECURITY NAME                                       | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 832 | GILEAD SCIENCES INC SR UNSECURED 12/21 4.4          | 0.022%         | 67.237%      |
| 833 | QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7        | 0.022%         | 67.259%      |
| 834 | TOROMONT INDS L                                     | 0.022%         | 67.280%      |
| 835 | NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375     | 0.021%         | 67.302%      |
| 836 | BALL CORP COMPANY GUAR 03/22 5                      | 0.021%         | 67.323%      |
| 837 | ASTRAZENECA PLC SR UNSECURED 11/25 3.375            | 0.021%         | 67.345%      |
| 838 | CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5      | 0.021%         | 67.366%      |
| 839 | T MOBILE USA INC COMPANY GUAR 04/22 4               | 0.021%         | 67.388%      |
| 840 | ARCELORMITTAL SR UNSECURED 06/20 5.125              | 0.021%         | 67.409%      |
| 841 | NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5       | 0.021%         | 67.430%      |
| 842 | VOLVO AB  | 0.021%         | 67.452%      |
| 843 | ALTAGAS LTD   | 0.021%         | 67.473%      |
| 844 | TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75      | 0.021%         | 67.494%      |
| 845 | ELI LILLY + CO COMMON STOCK                         | 0.021%         | 67.516%      |
| 846 | ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5       | 0.021%         | 67.537%      |
| 847 | AETNA INC 4.125                                     | 0.021%         | 67.558%      |
| 848 | DSV A/S   | 0.021%         | 67.579%      |
| 849 | AMGEN INC SR UNSECURED 11/21 3.875                  | 0.021%         | 67.600%      |
| 850 | MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25    | 0.021%         | 67.621%      |
| 851 | GEN DYNAMICS CO                                     | 0.021%         | 67.643%      |
| 852 | CI FINANCIAL CO                                     | 0.021%         | 67.664%      |
| 853 | BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45    | 0.021%         | 67.685%      |
| 854 | EBAY INC SR UNSECURED 03/22 3.8                     | 0.021%         | 67.706%      |
| 855 | CARNIVAL CORP COMMON STOCK USD.01                   | 0.021%         | 67.727%      |
| 856 | WR BERKLEY CORP                                     | 0.021%         | 67.748%      |
| 857 | SYMANTEC CORP SR UNSECURED 09/20 4.2                | 0.021%         | 67.769%      |
| 858 | SAPUTO GROUP IN                                     | 0.021%         | 67.790%      |
| 859 | VIACOM INC SR UNSECURED 12/21 3.875                 | 0.021%         | 67.811%      |
| 860 | TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8     | 0.021%         | 67.831%      |
| 861 | TOYOTA MOTOR CR                                     | 0.021%         | 67.852%      |
| 862 | ARCELORMITTAL                                       | 0.021%         | 67.873%      |
| 863 | MACQUARIE GP LT                                     | 0.021%         | 67.894%      |
| 864 | DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25 | 0.021%         | 67.915%      |
| 865 | CHINA PETROLEUM                                     | 0.021%         | 67.936%      |
| 866 | DR HORTON INC COMMON STOCK USD.01                   | 0.021%         | 67.956%      |
| 867 | RADIAN GROUP INC SR UNSECURED 03/21 7               | 0.021%         | 67.977%      |
| 868 | QEP RESOURCES INC SR UNSECURED 10/22 5.375          | 0.021%         | 67.998%      |
| 869 | MITSUBISHI UFJ                                      | 0.021%         | 68.019%      |
| 870 | NESTLE FINANCE                                      | 0.021%         | 68.039%      |
| 871 | AUTODESK INC SR UNSECURED 06/20 3.125               | 0.021%         | 68.060%      |
| 872 | NETAPP INC SR UNSECURED 06/21 3.375                 | 0.021%         | 68.081%      |
| 873 | KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5         | 0.021%         | 68.101%      |
| 874 | ROPER TECHNOLOG                                     | 0.021%         | 68.122%      |
| 875 | CBS CORP COMPANY GUAR 03/22 3.375                   | 0.021%         | 68.143%      |
| 876 | LEGG MASON INC SR UNSECURED 07/19 2.7               | 0.021%         | 68.163%      |
| 877 | FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3       | 0.021%         | 68.184%      |
| 878 | LG Electronics                                      | 0.021%         | 68.204%      |
| 879 | VERIZON COMMUN                                      | 0.021%         | 68.225%      |
| 880 | SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75    | 0.021%         | 68.245%      |
| 881 | INFOSYS TECHNOL                                     | 0.021%         | 68.266%      |

|     | SECURITY NAME  | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 882 | ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45         | 0.021%         | 68.286%      |
| 883 | UNUM GROUP SR UNSECURED 05/21 3                      | 0.021%         | 68.307%      |
| 884 | AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875   | 0.021%         | 68.327%      |
| 885 | CIT GROUP INC SR UNSECURED 05/20 5.375               | 0.020%         | 68.348%      |
| 886 | PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9        | 0.020%         | 68.368%      |
| 887 | BAE SYSTEMS HLD                                      | 0.020%         | 68.389%      |
| 888 | LIBERTY MUTUAL                                       | 0.020%         | 68.409%      |
| 889 | STATE STREET CORP COMMON STOCK USD1.0                | 0.020%         | 68.430%      |
| 890 | GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75      | 0.020%         | 68.450%      |
| 891 | ALLY FINANCIAL INC COMMON STOCK USD.1                | 0.020%         | 68.471%      |
| 892 | PANASONIC CORP                                       | 0.020%         | 68.491%      |
| 893 | CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45      | 0.020%         | 68.512%      |
| 894 | SANTANDER HLDG                                       | 0.020%         | 68.532%      |
| 895 | ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85     | 0.020%         | 68.553%      |
| 896 | ING BANK NV SR UNSECURED 144A 03/21 2.75             | 0.020%         | 68.573%      |
| 897 | EMERSON ELECTRIC CO COMMON STOCK USD.5               | 0.020%         | 68.593%      |
| 898 | SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625       | 0.020%         | 68.614%      |
| 899 | UTD PARCEL SERV                                      | 0.020%         | 68.634%      |
| 900 | CITIGROUP INC SR UNSECURED 03/21 2.7                 | 0.020%         | 68.655%      |
| 901 | US BANCORP SR UNSECURED 01/22 2.625                  | 0.020%         | 68.675%      |
| 902 | QUALCOMM INC SR UNSECURED 05/22 3                    | 0.020%         | 68.695%      |
| 903 | BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45       | 0.020%         | 68.716%      |
| 904 | NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55 | 0.020%         | 68.736%      |
| 905 | FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219    | 0.020%         | 68.756%      |
| 906 | DEUTSCHE BANK AG SR UNSECURED 08/20 2.95             | 0.020%         | 68.777%      |
| 907 | WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55        | 0.020%         | 68.797%      |
| 908 | INGERSOLL-RAND                                       | 0.020%         | 68.817%      |
| 909 | TECHNIPFMC PLC SR UNSECURED 144A 10/22 3.45          | 0.020%         | 68.838%      |
| 910 | KDDI CORP  | 0.020%         | 68.858%      |
| 911 | SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875    | 0.020%         | 68.878%      |
| 912 | INTACT FINANCIA                                      | 0.020%         | 68.898%      |
| 913 | GENERAL MOTORS                                       | 0.020%         | 68.919%      |
| 914 | STRYKER CORP SR UNSECURED 05/24 3.375                | 0.020%         | 68.939%      |
| 915 | CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55       | 0.020%         | 68.959%      |
| 916 | TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01       | 0.020%         | 68.979%      |
| 917 | THERMO FISHER S                                      | 0.020%         | 68.999%      |
| 918 | DOLLAR TREE INC                                      | 0.020%         | 69.019%      |
| 919 | BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25       | 0.020%         | 69.039%      |
| 920 | CONSTELLATION B                                      | 0.020%         | 69.059%      |
| 921 | NVIDIA CORP  | 0.020%         | 69.079%      |
| 922 | MTN GROUP LTD  | 0.020%         | 69.100%      |
| 923 | CNA FINANCIAL CORP SR UNSECURED 08/21 5.75           | 0.020%         | 69.120%      |
| 924 | MULLEN GROUP LT                                      | 0.020%         | 69.140%      |
| 925 | PLAINS ALL AMER                                      | 0.020%         | 69.160%      |
| 926 | INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125    | 0.020%         | 69.180%      |
| 927 | PREMIUM BRANDS                                       | 0.020%         | 69.199%      |
| 928 | FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25     | 0.020%         | 69.219%      |
| 929 | BP CAPITAL MARK                                      | 0.020%         | 69.239%      |
| 930 | CONSOLIDATED EDISON INC SR UNSECURED 05/21 2         | 0.020%         | 69.259%      |
| 931 | GEELY AUTOMOBIL                                      | 0.020%         | 69.279%      |

|     | SECURITY NAME  | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 932 | SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058      | 0.020%         | 69.299%      |
| 933 | REINSURANCE GRO  | 0.020%         | 69.319%      |
| 934 | EMC CORP(MASS)   | 0.020%         | 69.339%      |
| 935 | CHOICE HOTELS INTL INC COMPANY GUAR 07/22 5.75         | 0.020%         | 69.359%      |
| 936 | SCOTTISH AND SO  | 0.020%         | 69.379%      |
| 937 | GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375           | 0.020%         | 69.399%      |
| 938 | HOST HOTELS &  | 0.020%         | 69.419%      |
| 939 | TEXTRON INC COMMON STOCK USD.125                       | 0.020%         | 69.439%      |
| 940 | SKYWORKS SOLUTIONS INC COMMON STOCK USD.25             | 0.020%         | 69.458%      |
| 941 | MYLAN NV 3.125%  | 0.020%         | 69.478%      |
| 942 | REGIONS FINANCIAL CORP COMMON STOCK USD.01             | 0.020%         | 69.498%      |
| 943 | CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7        | 0.020%         | 69.518%      |
| 944 | TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875        | 0.020%         | 69.538%      |
| 945 | WELLS FARGO & C  | 0.020%         | 69.557%      |
| 946 | SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7   | 0.020%         | 69.577%      |
| 947 | BNP PARIBAS  | 0.020%         | 69.597%      |
| 948 | STORA ENSO OYJ   | 0.020%         | 69.617%      |
| 949 | PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5          | 0.020%         | 69.636%      |
| 950 | LOWE'S COS INC   | 0.020%         | 69.656%      |
| 951 | INTL BUSINESS M  | 0.020%         | 69.676%      |
| 952 | GAP INC  | 0.020%         | 69.695%      |
| 953 | JPMORGAN CHASE   | 0.020%         | 69.715%      |
| 954 | COOPERATIEVE RA  | 0.020%         | 69.734%      |
| 955 | TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625      | 0.020%         | 69.754%      |
| 956 | UNILEVER NV  | 0.020%         | 69.773%      |
| 957 | CAMPBELL SOUP CO SR UNSECURED 03/25 3.3                | 0.020%         | 69.793%      |
| 958 | LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01       | 0.020%         | 69.812%      |
| 959 | GILEAD SCIENCES INC SR UNSECURED 04/24 3.7             | 0.019%         | 69.832%      |
| 960 | ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75         | 0.019%         | 69.851%      |
| 961 | SIKA FINANZ AG   | 0.019%         | 69.871%      |
| 962 | METLIFE INC SR UNSECURED 04/24 3.6                     | 0.019%         | 69.890%      |
| 963 | CARDINAL HEALTH  | 0.019%         | 69.910%      |
| 964 | WILLIAMS COS IN  | 0.019%         | 69.929%      |
| 965 | NATIONAL AUSTRA  | 0.019%         | 69.948%      |
| 966 | CNOOC LTD  | 0.019%         | 69.968%      |
| 967 | CARDINAL HEALTH INC SR UNSECURED 12/20 4.625           | 0.019%         | 69.987%      |
| 968 | ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 04/20 5.625 | 0.019%         | 70.006%      |
| 969 | SUPERIOR PLUS C  | 0.019%         | 70.026%      |
| 970 | NETAPP INC.  | 0.019%         | 70.045%      |
| 971 | KEYERA CORP  | 0.019%         | 70.064%      |
| 972 | CENTERRA GOLD INC COMMON STOCK                         | 0.019%         | 70.084%      |
| 973 | UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75         | 0.019%         | 70.103%      |
| 974 | ARCHER DANIELS   | 0.019%         | 70.122%      |
| 975 | TAPESTRY INC COMMON STOCK USD.01                       | 0.019%         | 70.142%      |
| 976 | WASTE MANAGEMENT INC COMMON STOCK USD.01               | 0.019%         | 70.161%      |
| 977 | PROCTER & GAMBL  | 0.019%         | 70.180%      |
| 978 | DOMINION ENERGY INC SR UNSECURED 03/21 4.45            | 0.019%         | 70.199%      |
| 979 | CELGENE CORP   | 0.019%         | 70.218%      |
| 980 | COLLIERS INTERNATIONAL GROUP COMMON STOCK              | 0.019%         | 70.237%      |
| 981 | BARCLAYS AFRICA  | 0.019%         | 70.257%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 982  | MUNCHENER RUCKV                                  | 0.019%         | 70.276%      |
| 983  | PROVINCE OF ALBERTA SR UNSECURED 06/31 3.5       | 0.019%         | 70.295%      |
| 984  | CORNING INC SR UNSECURED 08/20 4.25              | 0.019%         | 70.314%      |
| 985  | LLOYDS BANKING                                   | 0.019%         | 70.333%      |
| 986  | SWISS RE AG                                      | 0.019%         | 70.352%      |
| 987  | HORMEL FOODS CORP COMMON STOCK USD.01465         | 0.019%         | 70.371%      |
| 988  | ECOLAB INC COMMON STOCK USD1.0                   | 0.019%         | 70.390%      |
| 989  | CARPENTER TECHN                                  | 0.019%         | 70.409%      |
| 990  | ENERFLEX LTD                                     | 0.019%         | 70.428%      |
| 991  | PETROBRAS COMMO                                  | 0.019%         | 70.447%      |
| 992  | ALEXANDRIA REAL ESTATE EQUIT REIT USD.01         | 0.019%         | 70.466%      |
| 993  | CRH  | 0.019%         | 70.485%      |
| 994  | DOVER CORP                                       | 0.019%         | 70.504%      |
| 995  | CBRE GROUP INC A COMMON STOCK USD.01             | 0.019%         | 70.523%      |
| 996  | HEWLETT PACKARD                                  | 0.019%         | 70.541%      |
| 997  | CNH INDUSTRIAL                                   | 0.019%         | 70.560%      |
| 998  | WHIRLPOOL CORP                                   | 0.019%         | 70.579%      |
| 999  | REPSOL SA  | 0.019%         | 70.598%      |
| 1000 | GGP INC REIT USD.01                              | 0.019%         | 70.617%      |
| 1001 | TAHOE RESOURCES INC COMMON STOCK                 | 0.019%         | 70.636%      |
| 1002 | CUMMINS INC                                      | 0.019%         | 70.655%      |
| 1003 | COMMONWEALTH BA                                  | 0.019%         | 70.673%      |
| 1004 | WESTPAC BANKING                                  | 0.019%         | 70.692%      |
| 1005 | INTL BK RECON &                                  | 0.019%         | 70.711%      |
| 1006 | BECTON DICKINSON                                 | 0.019%         | 70.730%      |
| 1007 | COMMONWEALTH BA                                  | 0.019%         | 70.748%      |
| 1008 | M + T BANK CORP COMMON STOCK USD.5               | 0.019%         | 70.767%      |
| 1009 | OVERSEA-CHINESE                                  | 0.019%         | 70.786%      |
| 1010 | ASIAN DEVELOPME                                  | 0.019%         | 70.804%      |
| 1011 | MATTEL INC SR UNSECURED 08/21 2.35               | 0.019%         | 70.823%      |
| 1012 | CELESTICA INC COMMON STOCK NPV                   | 0.019%         | 70.842%      |
| 1013 | UNILEVER NV                                      | 0.019%         | 70.860%      |
| 1014 | ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01  | 0.019%         | 70.879%      |
| 1015 | QUEST DIAGNOSTI                                  | 0.019%         | 70.897%      |
| 1016 | DEUTSCHE LUFTHA                                  | 0.019%         | 70.916%      |
| 1017 | IBM CORP   | 0.019%         | 70.935%      |
| 1018 | STANDARD CHARTE                                  | 0.018%         | 70.953%      |
| 1019 | CVS HEALTH CORP SR UNSECURED 07/20 2.8           | 0.018%         | 70.972%      |
| 1020 | HYATT HOTELS CO                                  | 0.018%         | 70.990%      |
| 1021 | DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75     | 0.018%         | 71.008%      |
| 1022 | SHIN-ETSU CHEM                                   | 0.018%         | 71.027%      |
| 1023 | FIRSTSERVICE CORP COMMON STOCK                   | 0.018%         | 71.045%      |
| 1024 | AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85  | 0.018%         | 71.064%      |
| 1025 | COLGATE PALMOLIVE CO COMMON STOCK USD1.0         | 0.018%         | 71.082%      |
| 1026 | UTD RENTALS INC                                  | 0.018%         | 71.100%      |
| 1027 | WOLTERS KLUWERS                                  | 0.018%         | 71.119%      |
| 1028 | MARTINREA INTER                                  | 0.018%         | 71.137%      |
| 1029 | SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45      | 0.018%         | 71.155%      |
| 1030 | LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3    | 0.018%         | 71.174%      |
| 1031 | BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125 | 0.018%         | 71.192%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1032 | AIR PRODS & CHE                                  | 0.018%         | 71.210%      |
| 1033 | OLD MUTUAL PLC                                   | 0.018%         | 71.229%      |
| 1034 | AVIVA PLC  | 0.018%         | 71.247%      |
| 1035 | BCO BILBAO VIZC                                  | 0.018%         | 71.265%      |
| 1036 | PETROCHINA CO                                    | 0.018%         | 71.283%      |
| 1037 | VERMILION ENERGY INC COMMON STOCK                | 0.018%         | 71.302%      |
| 1038 | ACTIVISION BLIZ                                  | 0.018%         | 71.320%      |
| 1039 | HOLLYFRONTIER CORP COMMON STOCK USD.01           | 0.018%         | 71.338%      |
| 1040 | MITSUBISHI ELEC                                  | 0.018%         | 71.356%      |
| 1041 | NESTE OIL OYJ                                    | 0.018%         | 71.374%      |
| 1042 | HARRIS CORP                                      | 0.018%         | 71.393%      |
| 1043 | NEWMONT MINING CORP COMMON STOCK USD1.6          | 0.018%         | 71.411%      |
| 1044 | UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125  | 0.018%         | 71.429%      |
| 1045 | DXC TECHNOLOGY CO COMMON STOCK USD.01            | 0.018%         | 71.447%      |
| 1046 | LINDE AG   | 0.018%         | 71.465%      |
| 1047 | SASOL  | 0.018%         | 71.483%      |
| 1048 | EMERA INC.                                       | 0.018%         | 71.501%      |
| 1049 | COLGATE-PALMOLI                                  | 0.018%         | 71.519%      |
| 1050 | mitsui & CO                                      | 0.018%         | 71.537%      |
| 1051 | RAGING RIVER EX                                  | 0.018%         | 71.555%      |
| 1052 | NEW FLYER COMMO                                  | 0.018%         | 71.573%      |
| 1053 | NORDEA AB  | 0.018%         | 71.591%      |
| 1054 | PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646 | 0.018%         | 71.609%      |
| 1055 | ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5        | 0.018%         | 71.627%      |
| 1056 | DANONE S.A. COM                                  | 0.018%         | 71.645%      |
| 1057 | APACHE CORP COMMON STOCK USD.625                 | 0.018%         | 71.663%      |
| 1058 | NETFLIX INC COMMON STOCK USD.001                 | 0.018%         | 71.681%      |
| 1059 | HOUSING DEVEL F                                  | 0.018%         | 71.698%      |
| 1060 | KOMATSU  | 0.018%         | 71.716%      |
| 1061 | STRYKER CORP                                     | 0.018%         | 71.734%      |
| 1062 | AGEAS  | 0.018%         | 71.752%      |
| 1063 | NASDAQ INC SR UNSECURED 06/24 4.25               | 0.018%         | 71.769%      |
| 1064 | CA INC COMMON STOCK USD.1                        | 0.018%         | 71.787%      |
| 1065 | OSISKO GOLD ROYALTIES LTD COMMON STOCK           | 0.018%         | 71.805%      |
| 1066 | VORNADO REALTY TRUST REIT USD.04                 | 0.018%         | 71.822%      |
| 1067 | MORGAN STANLEY                                   | 0.018%         | 71.840%      |
| 1068 | CHINA MOBILE                                     | 0.018%         | 71.858%      |
| 1069 | AMETEK INC COMMON STOCK USD.01                   | 0.018%         | 71.875%      |
| 1070 | VIACOM INC CLASS B COMMON STOCK USD.001          | 0.017%         | 71.893%      |
| 1071 | CONSTELLATION BRANDS INC A COMMON STOCK USD.01   | 0.017%         | 71.910%      |
| 1072 | ARKEMA   | 0.017%         | 71.928%      |
| 1073 | UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6    | 0.017%         | 71.945%      |
| 1074 | WESFARMERS LTD                                   | 0.017%         | 71.962%      |
| 1075 | NOKIA CORP                                       | 0.017%         | 71.980%      |
| 1076 | TELEFONICA SA                                    | 0.017%         | 71.997%      |
| 1077 | LLOYDS BANKING                                   | 0.017%         | 72.014%      |
| 1078 | IGM FINANCIAL I                                  | 0.017%         | 72.032%      |
| 1079 | HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5       | 0.017%         | 72.049%      |
| 1080 | CITIZENS FINANCIAL GROUP COMMON STOCK USD.01     | 0.017%         | 72.066%      |
| 1081 | STANLEY BLACK + DECKER INC COMMON STOCK USD2.5   | 0.017%         | 72.083%      |

|      | SECURITY NAME  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1082 | EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176     | 0.017%         | 72.101%      |
| 1083 | PAREX RESOURCES                                      | 0.017%         | 72.118%      |
| 1084 | MORGAN STANLEY SR UNSECURED 04/24 3.875              | 0.017%         | 72.135%      |
| 1085 | ETRADE FINANCIA                                      | 0.017%         | 72.152%      |
| 1086 | BAT INTL FIN PL                                      | 0.017%         | 72.170%      |
| 1087 | GLAXOSMITHKLINE PLC SPON ADR ADR                     | 0.017%         | 72.187%      |
| 1088 | ANALOG DEVICES INC COMMON STOCK USD.167              | 0.017%         | 72.204%      |
| 1089 | KONINKLIJKE PHILIPS NVR NY NY REG SHRS               | 0.017%         | 72.221%      |
| 1090 | MID AMERICA APARTMENT COMM REIT USD.01               | 0.017%         | 72.238%      |
| 1091 | PERSIMMON PLC  | 0.017%         | 72.255%      |
| 1092 | AMERIPRISE FINANCIAL INC COMMON STOCK USD.01         | 0.017%         | 72.272%      |
| 1093 | TELECOM ITALIA                                       | 0.017%         | 72.289%      |
| 1094 | REPUBLIC SERVIC                                      | 0.017%         | 72.306%      |
| 1095 | STEEL DYNAMICS INC COMMON STOCK USD.005              | 0.017%         | 72.323%      |
| 1096 | DUKE ENERGY CORP COMMON STOCK USD.001                | 0.017%         | 72.341%      |
| 1097 | GRAN TIERRA ENE                                      | 0.017%         | 72.358%      |
| 1098 | CNOOC LTD  | 0.017%         | 72.375%      |
| 1099 | MUNICIPALITY FI                                      | 0.017%         | 72.391%      |
| 1100 | BOUYGUES   | 0.017%         | 72.408%      |
| 1101 | PRUDENTIAL ADR                                       | 0.017%         | 72.425%      |
| 1102 | NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1         | 0.017%         | 72.442%      |
| 1103 | XEROX CORP 2.75                                      | 0.017%         | 72.459%      |
| 1104 | ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125 | 0.017%         | 72.476%      |
| 1105 | AUTOLIV INC  | 0.017%         | 72.492%      |
| 1106 | SPARK INFRASTRU                                      | 0.017%         | 72.509%      |
| 1107 | NORDEA BANK AB                                       | 0.017%         | 72.526%      |
| 1108 | NORTHERN TRUST                                       | 0.017%         | 72.543%      |
| 1109 | LEGAL & GENERAL                                      | 0.017%         | 72.559%      |
| 1110 | COGECO COMMUNIC                                      | 0.017%         | 72.576%      |
| 1111 | WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15      | 0.017%         | 72.592%      |
| 1112 | GOODMAN GROUP  | 0.017%         | 72.609%      |
| 1113 | HCP INC.   | 0.017%         | 72.626%      |
| 1114 | FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001       | 0.017%         | 72.642%      |
| 1115 | TOKIO MARINE HL                                      | 0.017%         | 72.659%      |
| 1116 | LAM RESEARCH CORP COMMON STOCK USD.001               | 0.016%         | 72.675%      |
| 1117 | ALLIED PPTY,REI                                      | 0.016%         | 72.692%      |
| 1118 | NORWEGIAN CRUIS                                      | 0.016%         | 72.708%      |
| 1119 | PRAXAIR STK  | 0.016%         | 72.725%      |
| 1120 | HARTFORD FINANC                                      | 0.016%         | 72.741%      |
| 1121 | HSBC HOLDINGS P                                      | 0.016%         | 72.757%      |
| 1122 | MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875      | 0.016%         | 72.774%      |
| 1123 | STMICROELECTRON                                      | 0.016%         | 72.790%      |
| 1124 | HUNTINGTON BANC                                      | 0.016%         | 72.806%      |
| 1125 | CHINA COMMUNICA                                      | 0.016%         | 72.823%      |
| 1126 | TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57     | 0.016%         | 72.839%      |
| 1127 | SVENSKA HANDELS                                      | 0.016%         | 72.855%      |
| 1128 | BPCE SA SR UNSECURED 02/21 2.65                      | 0.016%         | 72.872%      |
| 1129 | BOLIDEN AB   | 0.016%         | 72.888%      |
| 1130 | TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8      | 0.016%         | 72.904%      |
| 1131 | EXTRA SPACE STO                                      | 0.016%         | 72.920%      |

|      | SECURITY NAME  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1132 | JANUS CAPITAL G  | 0.016%         | 72.937%      |
| 1133 | CANON INC  | 0.016%         | 72.953%      |
| 1134 | A.P. MOLLER-MAE  | 0.016%         | 72.969%      |
| 1135 | BEMIS CO INC   | 0.016%         | 72.985%      |
| 1136 | JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35        | 0.016%         | 73.001%      |
| 1137 | HP ENTERPRISE CO SR UNSECURED 10/25 4.9                | 0.016%         | 73.017%      |
| 1138 | MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5          | 0.016%         | 73.034%      |
| 1139 | ASAHI GLASS CO   | 0.016%         | 73.050%      |
| 1140 | DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9        | 0.016%         | 73.066%      |
| 1141 | CANADIAN REAL E  | 0.016%         | 73.082%      |
| 1142 | Cineplex Inc.  | 0.016%         | 73.098%      |
| 1143 | MARSH & MCLENNA  | 0.016%         | 73.114%      |
| 1144 | ASHTREAD GROUP   | 0.016%         | 73.130%      |
| 1145 | LYONDELLBASELL   | 0.016%         | 73.146%      |
| 1146 | SECURE ENERGY S  | 0.016%         | 73.162%      |
| 1147 | INVESCO LTD COMMON STOCK USD.2                         | 0.016%         | 73.178%      |
| 1148 | BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125        | 0.016%         | 73.194%      |
| 1149 | CHINA RES BEIJI  | 0.016%         | 73.210%      |
| 1150 | CIE FINANCIERE   | 0.016%         | 73.226%      |
| 1151 | JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5            | 0.016%         | 73.241%      |
| 1152 | GIBSON ENERGY I  | 0.016%         | 73.257%      |
| 1153 | BLUESCOPE STEEL  | 0.016%         | 73.273%      |
| 1154 | HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3           | 0.016%         | 73.289%      |
| 1155 | BROWN + BROWN INC SR UNSECURED 09/24 4.2               | 0.016%         | 73.305%      |
| 1156 | LAB CORP OF AME  | 0.016%         | 73.321%      |
| 1157 | MOAIC CO SR UNSECURED 11/23 4.25                       | 0.016%         | 73.337%      |
| 1158 | INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2           | 0.016%         | 73.352%      |
| 1159 | IBM CORP SR UNSECURED 02/24 3.625                      | 0.016%         | 73.368%      |
| 1160 | SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5          | 0.016%         | 73.384%      |
| 1161 | GKN PLC  | 0.016%         | 73.400%      |
| 1162 | MICROSEMI  | 0.016%         | 73.415%      |
| 1163 | SANTANDER UK PLC SR UNSECURED 03/24 4                  | 0.016%         | 73.431%      |
| 1164 | GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4           | 0.016%         | 73.447%      |
| 1165 | DAIMLER CANADA FINANCE COMPANY GUAR 12/21 2.23         | 0.016%         | 73.463%      |
| 1166 | OWENS CORNING COMMON STOCK USD.001                     | 0.016%         | 73.478%      |
| 1167 | CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875   | 0.016%         | 73.494%      |
| 1168 | DEUTSCHE BANK A  | 0.016%         | 73.510%      |
| 1169 | PERRIGO FIN UNL  | 0.016%         | 73.526%      |
| 1170 | MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01        | 0.016%         | 73.541%      |
| 1171 | GOODYEAR TIRE &  | 0.016%         | 73.557%      |
| 1172 | ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85      | 0.016%         | 73.573%      |
| 1173 | SMURFIT KAPPA P  | 0.016%         | 73.588%      |
| 1174 | MASTERCARD INC SR UNSECURED 04/24 3.375                | 0.016%         | 73.604%      |
| 1175 | LOEWS CORP SR UNSECURED 04/26 3.75                     | 0.016%         | 73.620%      |
| 1176 | ASSURANT INC   | 0.016%         | 73.635%      |
| 1177 | RADIANT OPTO EL  | 0.016%         | 73.651%      |
| 1178 | AMGEN INC SR UNSECURED 05/24 3.625                     | 0.016%         | 73.667%      |
| 1179 | L3 TECHNOLOGIES INC COMMON STOCK USD.01                | 0.016%         | 73.682%      |
| 1180 | UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125 | 0.016%         | 73.698%      |
| 1181 | RUSSEL METALS I  | 0.016%         | 73.713%      |



|      | SECURITY NAME   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1182 | BAT INTL FINANC                                       | 0.016%         | 73.729%      |
| 1183 | STATE STREET CORP SR UNSECURED 08/25 3.55             | 0.016%         | 73.745%      |
| 1184 | MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9        | 0.016%         | 73.760%      |
| 1185 | MITSUBISHI HVY  | 0.016%         | 73.776%      |
| 1186 | MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85        | 0.016%         | 73.791%      |
| 1187 | ITC HOLDINGS CORP SR UNSECURED 06/24 3.65             | 0.016%         | 73.807%      |
| 1188 | MEDTRONIC INC 3                                       | 0.016%         | 73.822%      |
| 1189 | LKQ CORP COMMON STOCK USD.01                          | 0.016%         | 73.838%      |
| 1190 | CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7         | 0.016%         | 73.853%      |
| 1191 | AVNET INC SR UNSECURED 04/26 4.625                    | 0.015%         | 73.869%      |
| 1192 | SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784     | 0.015%         | 73.884%      |
| 1193 | PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5       | 0.015%         | 73.900%      |
| 1194 | MANITOBA PROVIN                                       | 0.015%         | 73.915%      |
| 1195 | MCKESSON CORP SR UNSECURED 03/24 3.796                | 0.015%         | 73.931%      |
| 1196 | IQVIA HOLDINGS INC COMMON STOCK USD.01                | 0.015%         | 73.946%      |
| 1197 | BANK OF AMERICA CORP SR UNSECURED 01/23 3.3           | 0.015%         | 73.962%      |
| 1198 | KANSAS CITY SOUTHERN COMMON STOCK USD.01              | 0.015%         | 73.977%      |
| 1199 | CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625       | 0.015%         | 73.993%      |
| 1200 | CELANESE CORP SERIES A COMMON STOCK USD.0001          | 0.015%         | 74.008%      |
| 1201 | SUNTRUST BANK SR UNSECURED 05/23 2.75                 | 0.015%         | 74.023%      |
| 1202 | KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95          | 0.015%         | 74.039%      |
| 1203 | INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65        | 0.015%         | 74.054%      |
| 1204 | HOME DEPOT INC SR UNSECURED 09/25 3.35                | 0.015%         | 74.070%      |
| 1205 | TOTAL SA SPON ADR ADR                                 | 0.015%         | 74.085%      |
| 1206 | HSBC USA INC SR UNSECURED 06/24 3.5                   | 0.015%         | 74.101%      |
| 1207 | TAPESTRY INC SR UNSECURED 04/25 4.25                  | 0.015%         | 74.116%      |
| 1208 | GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35        | 0.015%         | 74.132%      |
| 1209 | PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3           | 0.015%         | 74.147%      |
| 1210 | QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5          | 0.015%         | 74.162%      |
| 1211 | SSR MINING INC COMMON STOCK                           | 0.015%         | 74.178%      |
| 1212 | CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75      | 0.015%         | 74.193%      |
| 1213 | UNUM GROUP  | 0.015%         | 74.209%      |
| 1214 | QUEBECOR INC 'B                                       | 0.015%         | 74.224%      |
| 1215 | DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25           | 0.015%         | 74.239%      |
| 1216 | HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85 | 0.015%         | 74.255%      |
| 1217 | JETBLUE AIRWAYS CORP COMMON STOCK USD.01              | 0.015%         | 74.270%      |
| 1218 | STATE STREET CORP SR UNSECURED 12/24 3.3              | 0.015%         | 74.285%      |
| 1219 | CELGENE CORP SR UNSECURED 05/24 3.625                 | 0.015%         | 74.301%      |
| 1220 | BANK TOKYO-MIT  | 0.015%         | 74.316%      |
| 1221 | SWISSCOM AG   | 0.015%         | 74.331%      |
| 1222 | DEN DANSKE BANK                                       | 0.015%         | 74.347%      |
| 1223 | ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3         | 0.015%         | 74.362%      |
| 1224 | AMERICAN INTL GROUP SR UNSECURED 07/25 3.75           | 0.015%         | 74.377%      |
| 1225 | ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15        | 0.015%         | 74.393%      |
| 1226 | BEAM SUNTORY INC COMPANY GUAR 06/23 3.25              | 0.015%         | 74.408%      |
| 1227 | NUVISTA ENERGY  | 0.015%         | 74.423%      |
| 1228 | CONAGRA BRANDS INC COMMON STOCK USD5.0                | 0.015%         | 74.438%      |
| 1229 | AETNA INC SR UNSECURED 11/24 3.5                      | 0.015%         | 74.454%      |
| 1230 | ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8           | 0.015%         | 74.469%      |
| 1231 | BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375    | 0.015%         | 74.484%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1232 | BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3    | 0.015%         | 74.499%      |
| 1233 | ANTHEM INC  | 0.015%         | 74.515%      |
| 1234 | NESTLE FINANCE                                    | 0.015%         | 74.530%      |
| 1235 | VISA INC SR UNSECURED 12/25 3.15                  | 0.015%         | 74.545%      |
| 1236 | EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043  | 0.015%         | 74.560%      |
| 1237 | OLD DOMINION FREIGHT LINE COMMON STOCK USD.1      | 0.015%         | 74.575%      |
| 1238 | AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5   | 0.015%         | 74.591%      |
| 1239 | AEON CO., LTD                                     | 0.015%         | 74.606%      |
| 1240 | GECINA SA   | 0.015%         | 74.621%      |
| 1241 | UBISOFT ENTERTA                                   | 0.015%         | 74.636%      |
| 1242 | MTU AERO ENGINE                                   | 0.015%         | 74.651%      |
| 1243 | UNION PACIFIC CORP SR UNSECURED 04/23 2.75        | 0.015%         | 74.667%      |
| 1244 | ALCOA CORP COMMON STOCK USD.01                    | 0.015%         | 74.682%      |
| 1245 | WESTROCK CO COMMON STOCK                          | 0.015%         | 74.697%      |
| 1246 | PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25    | 0.015%         | 74.712%      |
| 1247 | E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8    | 0.015%         | 74.727%      |
| 1248 | QUALCOMM INC SR UNSECURED 05/25 3.45              | 0.015%         | 74.742%      |
| 1249 | BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3     | 0.015%         | 74.758%      |
| 1250 | NORDSTROM INC                                     | 0.015%         | 74.773%      |
| 1251 | MITSUBISHI UFJ FINL SPON ADR ADR                  | 0.015%         | 74.788%      |
| 1252 | HALLIBURTON CO                                    | 0.015%         | 74.803%      |
| 1253 | TIME WARNER INC COMPANY GUAR 07/25 3.6            | 0.015%         | 74.818%      |
| 1254 | CME GROUP INC SR UNSECURED 03/25 3                | 0.015%         | 74.833%      |
| 1255 | COMERICA INC                                      | 0.015%         | 74.848%      |
| 1256 | INGREDION INC COMMON STOCK USD.01                 | 0.015%         | 74.863%      |
| 1257 | BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75    | 0.015%         | 74.878%      |
| 1258 | CITIGROUP INC SR UNSECURED 04/25 3.3              | 0.015%         | 74.893%      |
| 1259 | SANDSTORM GOLD                                    | 0.015%         | 74.909%      |
| 1260 | SEGRO PLC   | 0.015%         | 74.924%      |
| 1261 | STATE STREET CORP SR UNSECURED 05/21 1.95         | 0.015%         | 74.939%      |
| 1262 | SEMAFO INC COMM                                   | 0.015%         | 74.954%      |
| 1263 | BANK OF NY MELLON CORP SR UNSECURED 02/25 3       | 0.015%         | 74.969%      |
| 1264 | TELIASONERA AB                                    | 0.015%         | 74.984%      |
| 1265 | PFIZER INC SR UNSECURED 12/26 3                   | 0.015%         | 74.999%      |
| 1266 | STATOIL ASA COMPANY GUAR 01/23 2.45               | 0.015%         | 75.014%      |
| 1267 | NORTHLAND POWER                                   | 0.015%         | 75.029%      |
| 1268 | GEORGIA POWER CO SR UNSECURED 03/27 3.25          | 0.015%         | 75.044%      |
| 1269 | MEG ENERGY CORP                                   | 0.015%         | 75.059%      |
| 1270 | EXELON CORP SR UNSECURED 04/26 3.4                | 0.015%         | 75.074%      |
| 1271 | SMART REAL ESTA                                   | 0.015%         | 75.089%      |
| 1272 | DEUTSCHE BK AG                                    | 0.015%         | 75.104%      |
| 1273 | FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664 | 0.015%         | 75.119%      |
| 1274 | BORGWARNER INC COMMON STOCK USD.01                | 0.015%         | 75.134%      |
| 1275 | ZIMMER HLDGS IN                                   | 0.015%         | 75.149%      |
| 1276 | BARCLAYS PLC SR UNSECURED 03/25 3.65              | 0.015%         | 75.164%      |
| 1277 | SL GREEN REALTY                                   | 0.015%         | 75.178%      |
| 1278 | FUJITSU   | 0.015%         | 75.193%      |
| 1279 | BP CAPITAL MARKETS PLC COMPANY GUAR 01/27 3.017   | 0.015%         | 75.208%      |
| 1280 | BORALEX INC CL                                    | 0.015%         | 75.223%      |
| 1281 | BOEING CO SR UNSECURED 03/25 2.5                  | 0.015%         | 75.238%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1282 | ALABAMA POWER CO SR UNSECURED 04/25 2.8          | 0.015%         | 75.252%      |
| 1283 | POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3    | 0.015%         | 75.267%      |
| 1284 | HOLOGIC INC COMMON STOCK USD.01                  | 0.015%         | 75.282%      |
| 1285 | PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01 | 0.015%         | 75.297%      |
| 1286 | KEYCORP  | 0.015%         | 75.311%      |
| 1287 | FLEXTRONICS INT                                  | 0.015%         | 75.326%      |
| 1288 | WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45 | 0.015%         | 75.341%      |
| 1289 | ILLINOIS TOOL WORKS COMMON STOCK USD.01          | 0.015%         | 75.355%      |
| 1290 | UNIVERSAL HLTH                                   | 0.015%         | 75.370%      |
| 1291 | MICHAEL KORS HO                                  | 0.015%         | 75.384%      |
| 1292 | INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01 | 0.014%         | 75.399%      |
| 1293 | AUTOMATIC DATA PROCESSING COMMON STOCK USD.1     | 0.014%         | 75.413%      |
| 1294 | BRITISH LAND CO                                  | 0.014%         | 75.428%      |
| 1295 | WESTERN GAS PARTNERS SR UNSECURED 07/22 4        | 0.014%         | 75.442%      |
| 1296 | DEUTSCHE POST A                                  | 0.014%         | 75.457%      |
| 1297 | TARGET CORP SR UNSECURED 04/26 2.5               | 0.014%         | 75.471%      |
| 1298 | NETEASE INC ADR ADR USD.0001                     | 0.014%         | 75.485%      |
| 1299 | APPLIED MATERIALS INC SR UNSECURED 04/27 3.3     | 0.014%         | 75.500%      |
| 1300 | JM SMUCKER CO/THE COMMON STOCK                   | 0.014%         | 75.514%      |
| 1301 | EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5   | 0.014%         | 75.529%      |
| 1302 | ESSILOR INTERNA                                  | 0.014%         | 75.543%      |
| 1303 | ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65 | 0.014%         | 75.557%      |
| 1304 | ARAMARK COMMON STOCK USD.01                      | 0.014%         | 75.572%      |
| 1305 | TJX COS INC                                      | 0.014%         | 75.586%      |
| 1306 | WESTERN FOREST                                   | 0.014%         | 75.600%      |
| 1307 | AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3    | 0.014%         | 75.615%      |
| 1308 | LLOYDS BANK PLC COMPANY GUAR 08/20 2.7           | 0.014%         | 75.629%      |
| 1309 | ECN CAPITAL COR                                  | 0.014%         | 75.643%      |
| 1310 | GENUINE PARTS C                                  | 0.014%         | 75.658%      |
| 1311 | ROYAL MAIL PLC-                                  | 0.014%         | 75.672%      |
| 1312 | ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5  | 0.014%         | 75.686%      |
| 1313 | DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8      | 0.014%         | 75.700%      |
| 1314 | LANXESS  | 0.014%         | 75.715%      |
| 1315 | PARAMOUNT RESOU                                  | 0.014%         | 75.729%      |
| 1316 | PROGRESSIVE CORP COMMON STOCK USD1.0             | 0.014%         | 75.743%      |
| 1317 | SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5     | 0.014%         | 75.757%      |
| 1318 | LAND SECURITIES                                  | 0.014%         | 75.771%      |
| 1319 | NIPPON STEEL CO                                  | 0.014%         | 75.786%      |
| 1320 | PPG INDUSTRIES INC COMMON STOCK USD1.67          | 0.014%         | 75.800%      |
| 1321 | CARMAX INC COMMON STOCK USD.5                    | 0.014%         | 75.814%      |
| 1322 | CHINA PHARMACEU                                  | 0.014%         | 75.828%      |
| 1323 | ZIMMER HOLDINGS                                  | 0.014%         | 75.842%      |
| 1324 | NASDAQ INC COMMON STOCK USD.01                   | 0.014%         | 75.856%      |
| 1325 | ELECTR DE FRANC                                  | 0.014%         | 75.870%      |
| 1326 | CBS CORP COMPANY GUAR 01/27 2.9                  | 0.014%         | 75.884%      |
| 1327 | HUNTSMAN CORP COMMON STOCK USD.01                | 0.014%         | 75.898%      |
| 1328 | MERITAGE HOMES                                   | 0.014%         | 75.912%      |
| 1329 | AKAMAI TECHNOLO                                  | 0.014%         | 75.926%      |
| 1330 | BRITISH AMERICAN TOB SP ADR ADR                  | 0.014%         | 75.940%      |
| 1331 | CVS HEALTH CORP SR UNSECURED 06/21 2.125         | 0.014%         | 75.954%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1332 | UNITED OVERSEAS                                   | 0.014%         | 75.968%      |
| 1333 | SUZUKI MOTOR CO                                   | 0.014%         | 75.982%      |
| 1334 | TELEPERFORMANCE                                   | 0.014%         | 75.996%      |
| 1335 | NIELSEN HOLDING                                   | 0.014%         | 76.010%      |
| 1336 | MKS INSTRUMENTS INC COMMON STOCK                  | 0.014%         | 76.024%      |
| 1337 | CBS CORP COMPANY GUAR 01/25 3.5                   | 0.014%         | 76.038%      |
| 1338 | KONINKLIJKE DSM                                   | 0.014%         | 76.052%      |
| 1339 | DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01   | 0.014%         | 76.066%      |
| 1340 | FNF GROUP TRACKING STK USD.0001                   | 0.014%         | 76.079%      |
| 1341 | DOMINION RES(VI                                   | 0.014%         | 76.093%      |
| 1342 | SBERBANK OF RUS                                   | 0.014%         | 76.107%      |
| 1343 | CURTISS WRIGHT CORP COMMON STOCK USD1.0           | 0.014%         | 76.121%      |
| 1344 | UNILEVER PLC SPONSORED ADR ADR                    | 0.014%         | 76.135%      |
| 1345 | MITSUBISHI CORP                                   | 0.014%         | 76.148%      |
| 1346 | ENDEAVOUR MININ                                   | 0.014%         | 76.162%      |
| 1347 | KLEPIERRE   | 0.014%         | 76.176%      |
| 1348 | EXCHANGE INCOME                                   | 0.014%         | 76.190%      |
| 1349 | UDR INC REIT USD.01                               | 0.014%         | 76.203%      |
| 1350 | ON SEMICONDUCTOR CORP COMMON STOCK USD.01         | 0.014%         | 76.217%      |
| 1351 | POST HOLDINGS INC COMMON STOCK USD.01             | 0.014%         | 76.231%      |
| 1352 | SUMITOMO CHEMIC                                   | 0.014%         | 76.245%      |
| 1353 | FORTUNA SILVER MINES INC COMMON STOCK             | 0.014%         | 76.258%      |
| 1354 | AIRBUS GROUP NV                                   | 0.014%         | 76.272%      |
| 1355 | DUKE REALTY CORP REIT USD.01                      | 0.014%         | 76.286%      |
| 1356 | TAYLOR WIMPEY                                     | 0.014%         | 76.299%      |
| 1357 | FIRST HORIZON N                                   | 0.014%         | 76.313%      |
| 1358 | RELIANCE STEEL + ALUMINUM COMMON STOCK            | 0.014%         | 76.327%      |
| 1359 | TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1      | 0.014%         | 76.340%      |
| 1360 | VODAFONE GROUP PLC SP ADR ADR                     | 0.014%         | 76.354%      |
| 1361 | HP INC COMMON STOCK USD.01                        | 0.014%         | 76.367%      |
| 1362 | SOUTHERN CO                                       | 0.014%         | 76.381%      |
| 1363 | BANK OF AMERICA CORP SR UNSECURED 01/22 5.7       | 0.014%         | 76.394%      |
| 1364 | S+P GLOBAL INC COMMON STOCK USD1.0                | 0.014%         | 76.408%      |
| 1365 | LINCOLN NATL CO                                   | 0.013%         | 76.421%      |
| 1366 | IRON MOUNTAIN INC REIT USD.01                     | 0.013%         | 76.435%      |
| 1367 | HESS CORPORATIO                                   | 0.013%         | 76.448%      |
| 1368 | CHINA MERCHANTS                                   | 0.013%         | 76.462%      |
| 1369 | KOMMUNALBANKEN                                    | 0.013%         | 76.475%      |
| 1370 | MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3     | 0.013%         | 76.489%      |
| 1371 | LAFARGEHOLCIM L                                   | 0.013%         | 76.502%      |
| 1372 | JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 3.625 | 0.013%         | 76.516%      |
| 1373 | APACHE CORP SR UNSECURED 04/22 3.25               | 0.013%         | 76.529%      |
| 1374 | TDC A/S   | 0.013%         | 76.542%      |
| 1375 | LOEWS CORP COMMON STOCK USD.01                    | 0.013%         | 76.556%      |
| 1376 | WH GROUP LTD                                      | 0.013%         | 76.569%      |
| 1377 | GENTEX CORP COMMON STOCK USD.06                   | 0.013%         | 76.583%      |
| 1378 | CSL LIMITED                                       | 0.013%         | 76.596%      |
| 1379 | OP CORPORATE BA                                   | 0.013%         | 76.609%      |
| 1380 | FIRST CAPITAL R                                   | 0.013%         | 76.623%      |
| 1381 | SPIRIT AEROSYST                                   | 0.013%         | 76.636%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1382 | SHOPIFY INC CLASS A COMMON STOCK                | 0.013%         | 76.649%      |
| 1383 | ATOS ORIGIN SA                                  | 0.013%         | 76.663%      |
| 1384 | FISCHER(GEORG)A                                 | 0.013%         | 76.676%      |
| 1385 | BAE SYSTEMS                                     | 0.013%         | 76.689%      |
| 1386 | MARKEL CORP COMMON STOCK                        | 0.013%         | 76.702%      |
| 1387 | TUI AG  | 0.013%         | 76.716%      |
| 1388 | TWITTER INC COMMON STOCK USD.000005             | 0.013%         | 76.729%      |
| 1389 | VIVENDI SA                                      | 0.013%         | 76.742%      |
| 1390 | ATCO LTD CL I N                                 | 0.013%         | 76.755%      |
| 1391 | TDK CORP  | 0.013%         | 76.768%      |
| 1392 | AMERICAN FINANCIAL GROUP INC COMMON STOCK       | 0.013%         | 76.781%      |
| 1393 | BALL CORP                                       | 0.013%         | 76.794%      |
| 1394 | FRESENIUS MEDIC                                 | 0.013%         | 76.808%      |
| 1395 | MCCORMICK & CO                                  | 0.013%         | 76.821%      |
| 1396 | PEYTO EXPLORATI                                 | 0.013%         | 76.834%      |
| 1397 | RHEINMETALL AG                                  | 0.013%         | 76.847%      |
| 1398 | ROSS STORES INC                                 | 0.013%         | 76.860%      |
| 1399 | LPL FINANCIAL HOLDINGS INC COMMON STOCK         | 0.013%         | 76.873%      |
| 1400 | ENCOMPASS HEALTH CORP COMMON STOCK USD.01       | 0.013%         | 76.886%      |
| 1401 | JABIL CIRCUIT I                                 | 0.013%         | 76.899%      |
| 1402 | LOGAN PROPERTY                                  | 0.013%         | 76.912%      |
| 1403 | BANK RAKYAT IND                                 | 0.013%         | 76.925%      |
| 1404 | BP PLC SPONS ADR ADR                            | 0.013%         | 76.938%      |
| 1405 | DUKE ENERGY COR                                 | 0.013%         | 76.951%      |
| 1406 | KELT EXPLORATIO                                 | 0.013%         | 76.964%      |
| 1407 | CRED SUIS GP FU                                 | 0.013%         | 76.977%      |
| 1408 | ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2 | 0.013%         | 76.990%      |
| 1409 | SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45 | 0.013%         | 77.003%      |
| 1410 | SHAWCOR LTD                                     | 0.013%         | 77.016%      |
| 1411 | ORBITAL ATK INC COMMON STOCK USD.01             | 0.013%         | 77.029%      |
| 1412 | SANLAM LIMITED                                  | 0.013%         | 77.042%      |
| 1413 | FAURECIA  | 0.013%         | 77.055%      |
| 1414 | GIVAUDAN  | 0.013%         | 77.068%      |
| 1415 | RSP PERMIAN INC COMMON STOCK USD.01             | 0.013%         | 77.081%      |
| 1416 | FLIR SYSTEMS INC COMMON STOCK USD.01            | 0.013%         | 77.094%      |
| 1417 | FIRSTRAND LIMIT                                 | 0.013%         | 77.107%      |
| 1418 | LABRADOR IRON O                                 | 0.013%         | 77.120%      |
| 1419 | XEROX CORP COMMON STOCK USD1.0                  | 0.013%         | 77.133%      |
| 1420 | ADECCO SA                                       | 0.013%         | 77.146%      |
| 1421 | CLARIANT AG                                     | 0.013%         | 77.159%      |
| 1422 | GRUPO MEXICO SA                                 | 0.013%         | 77.171%      |
| 1423 | AMP LIMITED                                     | 0.013%         | 77.184%      |
| 1424 | INTERNATIONAL PAPER CO COMMON STOCK USD1.0      | 0.013%         | 77.197%      |
| 1425 | CARREFOUR SA                                    | 0.013%         | 77.210%      |
| 1426 | ENERCARE INC                                    | 0.013%         | 77.223%      |
| 1427 | TORC OIL & GAS                                  | 0.013%         | 77.236%      |
| 1428 | ELEMENT FINANCI                                 | 0.013%         | 77.248%      |
| 1429 | PHILIPS ELECTRO                                 | 0.013%         | 77.261%      |
| 1430 | MAZDA MOTOR COR                                 | 0.013%         | 77.274%      |
| 1431 | CHARTWELL RETIR                                 | 0.013%         | 77.287%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1432 | SUN COMMUNITIES INC REIT USD.01                 | 0.013%         | 77.300%      |
| 1433 | NTT DOCOMO INC                                  | 0.013%         | 77.312%      |
| 1434 | TIFFANY & CO                                    | 0.013%         | 77.325%      |
| 1435 | REGENCY CENTERS CORP REIT USD.01                | 0.013%         | 77.338%      |
| 1436 | BANK LEUMI LE-I                                 | 0.013%         | 77.351%      |
| 1437 | BELLWAY   | 0.013%         | 77.363%      |
| 1438 | ANTERO RESOURCES CORP COMMON STOCK USD.01       | 0.013%         | 77.376%      |
| 1439 | AECON GROUP INC                                 | 0.013%         | 77.389%      |
| 1440 | COTY INC CL A COMMON STOCK USD.01               | 0.013%         | 77.401%      |
| 1441 | FRESENIUS SE &                                  | 0.013%         | 77.414%      |
| 1442 | SONY CORP SPONSORED ADR ADR                     | 0.013%         | 77.427%      |
| 1443 | PRECISION DRILLING CORP COMMON STOCK            | 0.013%         | 77.439%      |
| 1444 | BAXTER INTL INC                                 | 0.013%         | 77.452%      |
| 1445 | SVB FINANCIAL GROUP COMMON STOCK USD.001        | 0.013%         | 77.465%      |
| 1446 | XL GROUP LTD                                    | 0.013%         | 77.477%      |
| 1447 | ADIDAS AG                                       | 0.013%         | 77.490%      |
| 1448 | BCO BRADESCO,AD                                 | 0.013%         | 77.502%      |
| 1449 | LEIDOS HOLDINGS                                 | 0.013%         | 77.515%      |
| 1450 | EIFFAGE SA                                      | 0.013%         | 77.528%      |
| 1451 | KAR AUCTION SERVICES INC COMMON STOCK USD.01    | 0.013%         | 77.540%      |
| 1452 | SHOWA DENKO KK                                  | 0.013%         | 77.553%      |
| 1453 | WP CAREY INC REIT USD.001                       | 0.012%         | 77.565%      |
| 1454 | HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4        | 0.012%         | 77.577%      |
| 1455 | FORTESCUE METAL                                 | 0.012%         | 77.590%      |
| 1456 | SMITHS GROUP                                    | 0.012%         | 77.602%      |
| 1457 | RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01 | 0.012%         | 77.615%      |
| 1458 | BOC HONG KONG H                                 | 0.012%         | 77.627%      |
| 1459 | LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2  | 0.012%         | 77.640%      |
| 1460 | KEYCORP   | 0.012%         | 77.652%      |
| 1461 | HUMANA INC SR UNSECURED 10/19 2.625             | 0.012%         | 77.664%      |
| 1462 | BANK OF IRELAND                                 | 0.012%         | 77.677%      |
| 1463 | AGRICULTURAL BK                                 | 0.012%         | 77.689%      |
| 1464 | EDF   | 0.012%         | 77.701%      |
| 1465 | AUTONATION INC                                  | 0.012%         | 77.714%      |
| 1466 | WEX INC COMMON STOCK USD.01                     | 0.012%         | 77.726%      |
| 1467 | AMADEUS IT HLDG                                 | 0.012%         | 77.738%      |
| 1468 | GCI LIBERTY INC CLASS A COMMON STOCK            | 0.012%         | 77.750%      |
| 1469 | AFFILIATED MNGR                                 | 0.012%         | 77.763%      |
| 1470 | FRANKLIN RESOURCES INC COMMON STOCK USD.1       | 0.012%         | 77.775%      |
| 1471 | LENNAR CORP COMPANY GUAR 01/22 4.125            | 0.012%         | 77.787%      |
| 1472 | ING GROEP NV                                    | 0.012%         | 77.799%      |
| 1473 | UCB   | 0.012%         | 77.812%      |
| 1474 | ENBRIDGE ENERGY                                 | 0.012%         | 77.824%      |
| 1475 | STOCKLAND TRUST                                 | 0.012%         | 77.836%      |
| 1476 | SHIRE PLC                                       | 0.012%         | 77.848%      |
| 1477 | SUMITOMO RLTY&D                                 | 0.012%         | 77.860%      |
| 1478 | JOHNSON MATTHEY                                 | 0.012%         | 77.873%      |
| 1479 | UTD MICRO ELECT                                 | 0.012%         | 77.885%      |
| 1480 | UMICORE   | 0.012%         | 77.897%      |
| 1481 | POSCO   | 0.012%         | 77.909%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1482 | TAKEDA PHARMACE                                  | 0.012%         | 77.921%      |
| 1483 | INTERNATIONAL G                                  | 0.012%         | 77.933%      |
| 1484 | MARTIN MARIETTA                                  | 0.012%         | 77.945%      |
| 1485 | ASML HOLDING NV                                  | 0.012%         | 77.957%      |
| 1486 | PVH CORP COMMON STOCK USD1.0                     | 0.012%         | 77.969%      |
| 1487 | DR PEPPER SNAPP                                  | 0.012%         | 77.981%      |
| 1488 | ADIENT PLC                                       | 0.012%         | 77.994%      |
| 1489 | ASML HOLDING NV                                  | 0.012%         | 78.006%      |
| 1490 | PENTAIR PLC                                      | 0.012%         | 78.018%      |
| 1491 | KILROY REALTY C                                  | 0.012%         | 78.030%      |
| 1492 | ALASKA AIR GROUP INC COMMON STOCK USD.01         | 0.012%         | 78.042%      |
| 1493 | JONES LANG LASA                                  | 0.012%         | 78.054%      |
| 1494 | VIFOR PHARMA AG                                  | 0.012%         | 78.066%      |
| 1495 | WILLIS TOWERS W                                  | 0.012%         | 78.078%      |
| 1496 | BAT INTL FINANC                                  | 0.012%         | 78.090%      |
| 1497 | IDEMITSU KOSAN                                   | 0.012%         | 78.102%      |
| 1498 | UTD THERAPEUTIC                                  | 0.012%         | 78.114%      |
| 1499 | NIPPON BUILDING                                  | 0.012%         | 78.126%      |
| 1500 | XYLEM INC COMMON STOCK                           | 0.012%         | 78.138%      |
| 1501 | GREAT CANADIAN                                   | 0.012%         | 78.149%      |
| 1502 | SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0       | 0.012%         | 78.161%      |
| 1503 | FRANCO NEVADA CORP COMMON STOCK                  | 0.012%         | 78.173%      |
| 1504 | BANCO BBPM SPA                                   | 0.012%         | 78.185%      |
| 1505 | LG CHEM LTD                                      | 0.012%         | 78.197%      |
| 1506 | FERRARI NV                                       | 0.012%         | 78.209%      |
| 1507 | WESTERN POWER W                                  | 0.012%         | 78.221%      |
| 1508 | CAPITAL POWER C                                  | 0.012%         | 78.233%      |
| 1509 | ZOETIS INC COMMON STOCK USD.01                   | 0.012%         | 78.245%      |
| 1510 | NEVSUN RESOURCES LTD COMMON STOCK                | 0.012%         | 78.257%      |
| 1511 | HYDRO ONE LTD                                    | 0.012%         | 78.269%      |
| 1512 | DENSO CORP                                       | 0.012%         | 78.280%      |
| 1513 | KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001 | 0.012%         | 78.292%      |
| 1514 | INFINEON TECHNO                                  | 0.012%         | 78.304%      |
| 1515 | SK ENERGY CO LT                                  | 0.012%         | 78.316%      |
| 1516 | TRINITY INDS                                     | 0.012%         | 78.328%      |
| 1517 | WM MORRISON SUP                                  | 0.012%         | 78.339%      |
| 1518 | CMS ENERGY CORP SR UNSECURED 03/24 3.875         | 0.012%         | 78.351%      |
| 1519 | SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01 | 0.012%         | 78.363%      |
| 1520 | QUANTA SERVICES                                  | 0.012%         | 78.375%      |
| 1521 | BANK OF NOVA SCOTIA DEPOSIT NOTE 12/26 2.62      | 0.012%         | 78.387%      |
| 1522 | NATIONAL OILWEL                                  | 0.012%         | 78.398%      |
| 1523 | REXEL PROMESSES                                  | 0.012%         | 78.410%      |
| 1524 | SPARTAN ENERGY                                   | 0.012%         | 78.422%      |
| 1525 | TRICAN WELL SER                                  | 0.012%         | 78.433%      |
| 1526 | FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001  | 0.012%         | 78.445%      |
| 1527 | COMMERCE BANCSH                                  | 0.012%         | 78.457%      |
| 1528 | ELECTRONIC ARTS                                  | 0.012%         | 78.469%      |
| 1529 | SK C&C CO LTD                                    | 0.012%         | 78.480%      |
| 1530 | BANK OF THE OZARKS COMMON STOCK USD.01           | 0.012%         | 78.492%      |
| 1531 | DST SYST INC DE                                  | 0.012%         | 78.504%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1532 | WELLS FARGO & C                                   | 0.012%         | 78.515%      |
| 1533 | RYDER SYSTEM IN                                   | 0.012%         | 78.527%      |
| 1534 | HYUNDAI MOTOR C                                   | 0.012%         | 78.538%      |
| 1535 | SUMITOMO ELEC I                                   | 0.012%         | 78.550%      |
| 1536 | LIBERTY BROADBAND C COMMON STOCK USD.01           | 0.012%         | 78.562%      |
| 1537 | UNITED STATES STEEL CORP COMMON STOCK USD1.0      | 0.012%         | 78.573%      |
| 1538 | NATIONAL RETAIL PROPERTIES REIT USD.01            | 0.012%         | 78.585%      |
| 1539 | YASKAWA ELEC CO                                   | 0.012%         | 78.596%      |
| 1540 | CREDIT AGRICOLE                                   | 0.012%         | 78.608%      |
| 1541 | INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1   | 0.012%         | 78.620%      |
| 1542 | MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5   | 0.012%         | 78.631%      |
| 1543 | STATOIL ASA                                       | 0.012%         | 78.643%      |
| 1544 | KINGSPAN GROUP                                    | 0.012%         | 78.654%      |
| 1545 | HILL ROM HOLDINGS INC COMMON STOCK                | 0.012%         | 78.666%      |
| 1546 | ARROW ELECTRONI                                   | 0.012%         | 78.677%      |
| 1547 | LG DISPLAY CO                                     | 0.012%         | 78.689%      |
| 1548 | PERRIGO CO PLC                                    | 0.012%         | 78.700%      |
| 1549 | LENNAR CORP 8.3                                   | 0.011%         | 78.712%      |
| 1550 | K&S AG  | 0.011%         | 78.723%      |
| 1551 | HAMMERSON   | 0.011%         | 78.735%      |
| 1552 | INTUIT INC COMMON STOCK USD.01                    | 0.011%         | 78.746%      |
| 1553 | DUKE ENERGY CORP SR UNSECURED 04/24 3.75          | 0.011%         | 78.758%      |
| 1554 | FEDERAL REALTY INVS TRUST REIT USD.01             | 0.011%         | 78.769%      |
| 1555 | WHIRLPOOL CORP SR UNSECURED 06/21 4.85            | 0.011%         | 78.780%      |
| 1556 | US FOODS HOLDING CORP COMMON STOCK USD.01         | 0.011%         | 78.792%      |
| 1557 | SINOPHARM GROUP                                   | 0.011%         | 78.803%      |
| 1558 | ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.011%         | 78.815%      |
| 1559 | WESTERN GAS PAR                                   | 0.011%         | 78.826%      |
| 1560 | GAMING AND LEISURE PROPERTIE REIT                 | 0.011%         | 78.837%      |
| 1561 | ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0       | 0.011%         | 78.849%      |
| 1562 | YAMAHA MOTOR CO                                   | 0.011%         | 78.860%      |
| 1563 | MINEBEA CO  | 0.011%         | 78.872%      |
| 1564 | ELISA OYJ-A                                       | 0.011%         | 78.883%      |
| 1565 | L'OREAL   | 0.011%         | 78.894%      |
| 1566 | EXELON CORP COMMON STOCK                          | 0.011%         | 78.906%      |
| 1567 | THOR INDUSTRIES INC COMMON STOCK USD.1            | 0.011%         | 78.917%      |
| 1568 | DOUGLAS EMMETT INC REIT USD.01                    | 0.011%         | 78.928%      |
| 1569 | BAT INTL FINANC                                   | 0.011%         | 78.940%      |
| 1570 | MACERICH CO                                       | 0.011%         | 78.951%      |
| 1571 | JFE HOLDINGS IN                                   | 0.011%         | 78.962%      |
| 1572 | LAS VEGAS SANDS                                   | 0.011%         | 78.973%      |
| 1573 | CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01  | 0.011%         | 78.985%      |
| 1574 | LIBERTY PROPERTY TRUST REIT USD.001               | 0.011%         | 78.996%      |
| 1575 | AGCO CORP   | 0.011%         | 79.007%      |
| 1576 | NEWFIELD EXPLORATION CO COMMON STOCK USD.01       | 0.011%         | 79.018%      |
| 1577 | MEDNAX INC  | 0.011%         | 79.030%      |
| 1578 | INPEX CORPORATI                                   | 0.011%         | 79.041%      |
| 1579 | CANACCORD FINAN                                   | 0.011%         | 79.052%      |
| 1580 | SALESFORCE.COM                                    | 0.011%         | 79.063%      |
| 1581 | USG CORP  | 0.011%         | 79.074%      |



|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1582 | HEXCEL CORP COMMON STOCK USD.01                   | 0.011%         | 79.086%      |
| 1583 | NOBLE ENERGY IN                                   | 0.011%         | 79.097%      |
| 1584 | DEXUS PROPERTY                                    | 0.011%         | 79.108%      |
| 1585 | VULCAN MATERIAL                                   | 0.011%         | 79.119%      |
| 1586 | OSHKOSH CORP COMMON STOCK USD.01                  | 0.011%         | 79.130%      |
| 1587 | CATERPILLAR INC SR UNSECURED 05/21 3.9            | 0.011%         | 79.141%      |
| 1588 | PACKAGING CORP OF AMERICA COMMON STOCK USD.01     | 0.011%         | 79.153%      |
| 1589 | CARLISLE COS IN                                   | 0.011%         | 79.164%      |
| 1590 | SENSATA TECHNOL                                   | 0.011%         | 79.175%      |
| 1591 | TECHNIPFMC PLC                                    | 0.011%         | 79.186%      |
| 1592 | MITEL NETWORKS                                    | 0.011%         | 79.197%      |
| 1593 | WPX ENERGY INC COMMON STOCK                       | 0.011%         | 79.208%      |
| 1594 | KONINKLIJKE KPN                                   | 0.011%         | 79.219%      |
| 1595 | AUTOZONE INC SR UNSECURED 04/22 3.7               | 0.011%         | 79.230%      |
| 1596 | VOLKSWAGEN AG                                     | 0.011%         | 79.241%      |
| 1597 | WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001    | 0.011%         | 79.252%      |
| 1598 | NEC CORP  | 0.011%         | 79.263%      |
| 1599 | UNIONE DI BAN.                                    | 0.011%         | 79.274%      |
| 1600 | VALEO SA  | 0.011%         | 79.285%      |
| 1601 | CAMDEN PROPERTY                                   | 0.011%         | 79.296%      |
| 1602 | BERKELEY GROUP                                    | 0.011%         | 79.307%      |
| 1603 | EXPEDIA GROUP INC COMMON STOCK USD.001            | 0.011%         | 79.318%      |
| 1604 | GLOBAL PAYMENTS INC COMMON STOCK                  | 0.011%         | 79.329%      |
| 1605 | SWEDBANK AB                                       | 0.011%         | 79.340%      |
| 1606 | GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01  | 0.011%         | 79.351%      |
| 1607 | ATS AUTOMATION                                    | 0.011%         | 79.361%      |
| 1608 | PADDY POWER PLC                                   | 0.011%         | 79.372%      |
| 1609 | AMERICAN HOMES 4 RENT A REIT USD.01               | 0.011%         | 79.383%      |
| 1610 | SUN HUNG KAI PR                                   | 0.011%         | 79.394%      |
| 1611 | OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125 | 0.011%         | 79.405%      |
| 1612 | BRUNSWICK CORP                                    | 0.011%         | 79.416%      |
| 1613 | GALAXY ENTERTAI                                   | 0.011%         | 79.427%      |
| 1614 | GENERAL MILLS I                                   | 0.011%         | 79.438%      |
| 1615 | URBAN OUTFITTERS INC COMMON STOCK USD.0001        | 0.011%         | 79.448%      |
| 1616 | AIR LEASE CORP                                    | 0.011%         | 79.459%      |
| 1617 | VOLKSWAGEN LEAS                                   | 0.011%         | 79.470%      |
| 1618 | ALTRIA GROUP INC COMPANY GUAR 05/21 4.75          | 0.011%         | 79.481%      |
| 1619 | BOSTON SCIENTIFIC CORP COMMON STOCK USD.01        | 0.011%         | 79.492%      |
| 1620 | COMMERZBANK AG                                    | 0.011%         | 79.502%      |
| 1621 | EQUIFAX INC                                       | 0.011%         | 79.513%      |
| 1622 | AMERICAN AIRLINES GROUP INC COMMON STOCK          | 0.011%         | 79.524%      |
| 1623 | AON PLC   | 0.011%         | 79.535%      |
| 1624 | MURATA MFG CO                                     | 0.011%         | 79.545%      |
| 1625 | MITSUBISHI ESTA                                   | 0.011%         | 79.556%      |
| 1626 | PARKER HANNIFIN CORP COMMON STOCK USD.5           | 0.011%         | 79.567%      |
| 1627 | GROWTHPOINT PRO                                   | 0.011%         | 79.578%      |
| 1628 | SVENSKA HANDELS                                   | 0.011%         | 79.588%      |
| 1629 | STERLING BANCORP/DE COMMON STOCK USD.01           | 0.011%         | 79.599%      |
| 1630 | MARKS & SPENCER                                   | 0.011%         | 79.610%      |
| 1631 | SNAP-ON INC                                       | 0.011%         | 79.620%      |

|      | SECURITY NAME                                 | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1632 | OJI PAPER CO                                  | 0.011%         | 79.631%      |
| 1633 | MIRVAC GROUP RE                               | 0.011%         | 79.642%      |
| 1634 | GARMIN LTD.                                   | 0.011%         | 79.653%      |
| 1635 | NOMURA HOLD INC                               | 0.011%         | 79.663%      |
| 1636 | KIMBERLY-CLARK                                | 0.011%         | 79.674%      |
| 1637 | PULTEGROUP INC.                               | 0.011%         | 79.685%      |
| 1638 | EXELON GENERATI                               | 0.011%         | 79.695%      |
| 1639 | DENTSPLY SIRONA INC COMMON STOCK USD.01       | 0.011%         | 79.706%      |
| 1640 | SOUTH32 LTD                                   | 0.011%         | 79.717%      |
| 1641 | DELL TECHNOLOGIES INC CL V TRACKING STK       | 0.011%         | 79.727%      |
| 1642 | ANDEAVOR LOGIS LP/CORP COMPANY GUAR 10/19 5.5 | 0.011%         | 79.738%      |
| 1643 | AECOM COMMON STOCK USD.01                     | 0.011%         | 79.749%      |
| 1644 | BIDVEST GROUP L                               | 0.011%         | 79.759%      |
| 1645 | RECKITT BENCKIS                               | 0.011%         | 79.770%      |
| 1646 | MANPOWER INC                                  | 0.011%         | 79.780%      |
| 1647 | CASCADES INC                                  | 0.011%         | 79.791%      |
| 1648 | WR BERKLEY CORP COMMON STOCK USD.2            | 0.011%         | 79.802%      |
| 1649 | BROTHERIndustr                                | 0.011%         | 79.812%      |
| 1650 | EQUITY LIFESTYLE PROPERTIES REIT USD.01       | 0.011%         | 79.823%      |
| 1651 | ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8 | 0.011%         | 79.833%      |
| 1652 | NN GROUP NV                                   | 0.011%         | 79.844%      |
| 1653 | AISIN SEIKI CO                                | 0.011%         | 79.855%      |
| 1654 | PURE INDUSTRIAL                               | 0.011%         | 79.865%      |
| 1655 | FIRST SOLAR INC                               | 0.011%         | 79.876%      |
| 1656 | NORDSTROM INC                                 | 0.011%         | 79.886%      |
| 1657 | SONOCO PRODUCTS                               | 0.011%         | 79.897%      |
| 1658 | SINO BIOPHAMACE                               | 0.011%         | 79.907%      |
| 1659 | HOWARD HUGHES CORP/THE COMMON STOCK           | 0.011%         | 79.918%      |
| 1660 | AMER ELEC POWER                               | 0.011%         | 79.928%      |
| 1661 | FORTUM OYJ                                    | 0.011%         | 79.939%      |
| 1662 | CREDIT ACCEPTAN                               | 0.011%         | 79.949%      |
| 1663 | GALP ENERGIA                                  | 0.010%         | 79.960%      |
| 1664 | HOME CAP GRP IN                               | 0.010%         | 79.970%      |
| 1665 | FIRST REPUBLIC BANK/CA COMMON STOCK USD.01    | 0.010%         | 79.981%      |
| 1666 | HALMA   | 0.010%         | 79.991%      |
| 1667 | CHINA PETROLEUM                               | 0.010%         | 80.002%      |
| 1668 | CHINA UNICOM LT                               | 0.010%         | 80.012%      |
| 1669 | CDN UTILS LTD N                               | 0.010%         | 80.023%      |
| 1670 | MASTEC INC                                    | 0.010%         | 80.033%      |
| 1671 | APTARGROUP INC COMMON STOCK USD.01            | 0.010%         | 80.044%      |
| 1672 | WW GRAINGER INC                               | 0.010%         | 80.054%      |
| 1673 | VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5 | 0.010%         | 80.064%      |
| 1674 | COMINAR REAL ES                               | 0.010%         | 80.075%      |
| 1675 | HDFC BANK LTD                                 | 0.010%         | 80.085%      |
| 1676 | HEALTHCARE TRUST OF AME CL A REIT USD.01      | 0.010%         | 80.096%      |
| 1677 | SHINHAN FINANCI                               | 0.010%         | 80.106%      |
| 1678 | TERADYNE INC                                  | 0.010%         | 80.116%      |
| 1679 | NEWMONT MINING CORP COMPANY GUAR 03/22 3.5    | 0.010%         | 80.127%      |
| 1680 | TORAY INDS INC                                | 0.010%         | 80.137%      |
| 1681 | JAPAN REAL ESTA                               | 0.010%         | 80.147%      |

|      | SECURITY NAME                                      | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1682 | PBF ENERGY INC CLASS A COMMON STOCK USD.001        | 0.010%         | 80.158%      |
| 1683 | CUBESMART REIT USD.01                              | 0.010%         | 80.168%      |
| 1684 | AAC TECHNOLOGIE                                    | 0.010%         | 80.178%      |
| 1685 | EXPRESS SCRIPTS                                    | 0.010%         | 80.189%      |
| 1686 | AGILE PROPERTY                                     | 0.010%         | 80.199%      |
| 1687 | BECTON DICKINSON                                   | 0.010%         | 80.209%      |
| 1688 | LOCALIZA RENT A                                    | 0.010%         | 80.220%      |
| 1689 | PORSCHE AUTOMOB                                    | 0.010%         | 80.230%      |
| 1690 | FUBON FINANCIAL                                    | 0.010%         | 80.240%      |
| 1691 | ROYAL DUTCH SH-                                    | 0.010%         | 80.251%      |
| 1692 | EVEREST RE GROU                                    | 0.010%         | 80.261%      |
| 1693 | UNUM GROUP   | 0.010%         | 80.271%      |
| 1694 | IMPERIAL TOBACC                                    | 0.010%         | 80.281%      |
| 1695 | BARCLAYS PLC SR UNSECURED 01/21 3.25               | 0.010%         | 80.292%      |
| 1696 | JUNIPER NETWORK                                    | 0.010%         | 80.302%      |
| 1697 | SESA STERLITE                                      | 0.010%         | 80.312%      |
| 1698 | GAS NATURAL SDG                                    | 0.010%         | 80.323%      |
| 1699 | JSW STEEL LTD                                      | 0.010%         | 80.333%      |
| 1700 | WESTLAKE CHEMICAL CORP COMMON STOCK USD.01         | 0.010%         | 80.343%      |
| 1701 | SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01     | 0.010%         | 80.353%      |
| 1702 | KIRIN HOLDINGS                                     | 0.010%         | 80.364%      |
| 1703 | FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2    | 0.010%         | 80.374%      |
| 1704 | VALIDUS HOLDING                                    | 0.010%         | 80.384%      |
| 1705 | Banco Sabadell                                     | 0.010%         | 80.394%      |
| 1706 | INNERGEX RENEWA                                    | 0.010%         | 80.405%      |
| 1707 | MERLIN PROPERTI                                    | 0.010%         | 80.415%      |
| 1708 | KION GROUP AG                                      | 0.010%         | 80.425%      |
| 1709 | CINTAS CORP  | 0.010%         | 80.435%      |
| 1710 | PRAIRIESKY ROYA                                    | 0.010%         | 80.446%      |
| 1711 | TREVALI MINING                                     | 0.010%         | 80.456%      |
| 1712 | DOREL INDS INC                                     | 0.010%         | 80.466%      |
| 1713 | AT+T INC SR UNSECURED 02/21 2.8                    | 0.010%         | 80.476%      |
| 1714 | MARATHON OIL CO                                    | 0.010%         | 80.486%      |
| 1715 | SYNNEX CORP COMMON STOCK USD.001                   | 0.010%         | 80.497%      |
| 1716 | HEIDELBERGCEMEN                                    | 0.010%         | 80.507%      |
| 1717 | COOPER COS INC                                     | 0.010%         | 80.517%      |
| 1718 | BAYTEX ENERGY CORP COMMON STOCK                    | 0.010%         | 80.527%      |
| 1719 | DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7 | 0.010%         | 80.538%      |
| 1720 | CIMAREX ENERGY CO COMMON STOCK USD.01              | 0.010%         | 80.548%      |
| 1721 | RANDSTAD HOLDIN                                    | 0.010%         | 80.558%      |
| 1722 | DELEK US HOLDINGS INC COMMON STOCK USD.01          | 0.010%         | 80.568%      |
| 1723 | OLD REPUBLIC INTL CORP COMMON STOCK USD1.0         | 0.010%         | 80.578%      |
| 1724 | CERNER CORP  | 0.010%         | 80.589%      |
| 1725 | EVERSOURCE ENER                                    | 0.010%         | 80.599%      |
| 1726 | INTERTEK TESTIN                                    | 0.010%         | 80.609%      |
| 1727 | AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01      | 0.010%         | 80.619%      |
| 1728 | CATALENT INC COMMON STOCK USD.01                   | 0.010%         | 80.629%      |
| 1729 | VESTAS WIND SYS                                    | 0.010%         | 80.639%      |
| 1730 | CREE INC COMMON STOCK USD.00125                    | 0.010%         | 80.650%      |
| 1731 | GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625   | 0.010%         | 80.660%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1732 | GRANITE REAL ES                                  | 0.010%         | 80.670%      |
| 1733 | LOUISIANA PACIFIC CORP COMMON STOCK USD1.0       | 0.010%         | 80.680%      |
| 1734 | SANTANDER HOLDINGS USA SR UNSECURED 01/23 3.4    | 0.010%         | 80.690%      |
| 1735 | KEYBANK NA/CLEV                                  | 0.010%         | 80.700%      |
| 1736 | MORGAN STANLEY SR UNSECURED 11/21 2.625          | 0.010%         | 80.710%      |
| 1737 | WILLIAMS-SONOMA                                  | 0.010%         | 80.720%      |
| 1738 | CATCHER TECHNOL                                  | 0.010%         | 80.730%      |
| 1739 | FLOWSERVE CORP COMMON STOCK USD1.25              | 0.010%         | 80.741%      |
| 1740 | NORDEA BANK AB                                   | 0.010%         | 80.751%      |
| 1741 | FUJI HEAVY INDS                                  | 0.010%         | 80.761%      |
| 1742 | ONEOK INC  | 0.010%         | 80.771%      |
| 1743 | AALBERTS INDUST                                  | 0.010%         | 80.781%      |
| 1744 | WOLSELEY PLC                                     | 0.010%         | 80.791%      |
| 1745 | DAIWA HOUSE IND                                  | 0.010%         | 80.801%      |
| 1746 | LAZARD LTD CL A COMMON STOCK USD.01              | 0.010%         | 80.811%      |
| 1747 | EBAY INC SR UNSECURED 07/22 2.6                  | 0.010%         | 80.821%      |
| 1748 | DUFREY AG-REG                                    | 0.010%         | 80.831%      |
| 1749 | JAZZ PHARMACEUT                                  | 0.010%         | 80.841%      |
| 1750 | OLIN CORP  | 0.010%         | 80.851%      |
| 1751 | AJINOMOTO CO IN                                  | 0.010%         | 80.861%      |
| 1752 | ROPER TECHNOLOGIES INC COMMON STOCK USD.01       | 0.010%         | 80.871%      |
| 1753 | CHINA RESOURCES                                  | 0.010%         | 80.881%      |
| 1754 | FUJIFILM HLDGS                                   | 0.010%         | 80.891%      |
| 1755 | MOLINA HEALTHCARE INC COMMON STOCK USD.001       | 0.010%         | 80.901%      |
| 1756 | DELPHI AUTOMOTI                                  | 0.010%         | 80.911%      |
| 1757 | DREAM GLOBAL RE                                  | 0.010%         | 80.921%      |
| 1758 | PRIMERICA INC COMMON STOCK                       | 0.010%         | 80.931%      |
| 1759 | TOSOH CORP                                       | 0.010%         | 80.941%      |
| 1760 | STELLA JONES IN                                  | 0.010%         | 80.951%      |
| 1761 | VIPSHOP HOLDINGS LTD ADR ADR USD.0001            | 0.010%         | 80.960%      |
| 1762 | GPT GROUP  | 0.010%         | 80.970%      |
| 1763 | ADVANCE AUTO PARTS INC COMMON STOCK USD.0001     | 0.010%         | 80.980%      |
| 1764 | MEDIOBANCA SPA                                   | 0.010%         | 80.990%      |
| 1765 | GRAND CANYON EDUCATION INC COMMON STOCK USD.01   | 0.010%         | 81.000%      |
| 1766 | DIAMONDBACK ENERGY INC COMMON STOCK USD.01       | 0.010%         | 81.010%      |
| 1767 | ARRIS INTERNATI                                  | 0.010%         | 81.020%      |
| 1768 | HARLEY DAVIDSON                                  | 0.010%         | 81.030%      |
| 1769 | FREEHOLD ROYALT                                  | 0.010%         | 81.040%      |
| 1770 | TCF FINL CORP                                    | 0.010%         | 81.049%      |
| 1771 | ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01 | 0.010%         | 81.059%      |
| 1772 | CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0    | 0.010%         | 81.069%      |
| 1773 | ARCONIC INC COMMON STOCK                         | 0.010%         | 81.079%      |
| 1774 | REDEFINE PROPER                                  | 0.010%         | 81.089%      |
| 1775 | KIMCO REALTY                                     | 0.010%         | 81.099%      |
| 1776 | SWISS LIFE HLDG                                  | 0.010%         | 81.108%      |
| 1777 | LONGFOR PROPERT                                  | 0.010%         | 81.118%      |
| 1778 | VEREIT INC REIT USD.01                           | 0.010%         | 81.128%      |
| 1779 | MORGAN STANLEY                                   | 0.010%         | 81.138%      |
| 1780 | SLM CORP COMMON STOCK USD.2                      | 0.010%         | 81.148%      |
| 1781 | BHP BILLITON PL                                  | 0.010%         | 81.158%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1782 | MICROCHIP TECHN                                 | 0.010%         | 81.167%      |
| 1783 | ENSIGN ENERGY S                                 | 0.010%         | 81.177%      |
| 1784 | KEYSIGHT TECHNOLOGIES IN COMMON STOCK           | 0.010%         | 81.187%      |
| 1785 | FORTIVE CORP COMMON STOCK USD.01                | 0.010%         | 81.197%      |
| 1786 | EMCOR GROUP INC COMMON STOCK USD.01             | 0.010%         | 81.206%      |
| 1787 | AMPHENOL CORP                                   | 0.010%         | 81.216%      |
| 1788 | MORNEAU SHEPELL                                 | 0.010%         | 81.226%      |
| 1789 | COCA COLA HBC A                                 | 0.010%         | 81.236%      |
| 1790 | SKF AB - B SHAR                                 | 0.010%         | 81.245%      |
| 1791 | UNIPER SE                                       | 0.010%         | 81.255%      |
| 1792 | MORGAN STANLEY                                  | 0.010%         | 81.265%      |
| 1793 | SKECHERS USA INC CL A COMMON STOCK USD.001      | 0.010%         | 81.274%      |
| 1794 | SPIRAX-SARCO EN                                 | 0.010%         | 81.284%      |
| 1795 | GN STORE NORD                                   | 0.010%         | 81.294%      |
| 1796 | NEWELL BRANDS INC COMMON STOCK USD1.0           | 0.010%         | 81.303%      |
| 1797 | OMV AG  | 0.010%         | 81.313%      |
| 1798 | BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01   | 0.010%         | 81.322%      |
| 1799 | HUDSON PACIFIC PROPERTIES IN REIT USD.01        | 0.010%         | 81.332%      |
| 1800 | FOOT LOCKER INC COMMON STOCK USD.01             | 0.010%         | 81.342%      |
| 1801 | PROCTER & GAMBL                                 | 0.010%         | 81.351%      |
| 1802 | AEGON N.V.                                      | 0.010%         | 81.361%      |
| 1803 | NORBORD INC COMMON STOCK                        | 0.010%         | 81.370%      |
| 1804 | VIACOM INC SR UNSECURED 04/24 3.875             | 0.010%         | 81.380%      |
| 1805 | ASTELLAS PHARMA                                 | 0.010%         | 81.390%      |
| 1806 | AMDOCS LTD COMMON STOCK GBP0001                 | 0.010%         | 81.399%      |
| 1807 | SUMITOMO MITSUI                                 | 0.010%         | 81.409%      |
| 1808 | CAMPBELL SOUP CO SR UNSECURED 04/21 4.25        | 0.010%         | 81.418%      |
| 1809 | WELLCARE HEALTH PLANS INC COMMON STOCK USD.01   | 0.010%         | 81.428%      |
| 1810 | RYDER SYSTEM IN                                 | 0.010%         | 81.437%      |
| 1811 | INVITATION HOMES INC REIT USD.01                | 0.010%         | 81.447%      |
| 1812 | PTT EXP&PROD-FG                                 | 0.010%         | 81.456%      |
| 1813 | MURPHY OIL CORP                                 | 0.010%         | 81.466%      |
| 1814 | LOGMEIN INC COMMON STOCK USD.01                 | 0.010%         | 81.476%      |
| 1815 | RENAISSANCE RE                                  | 0.010%         | 81.485%      |
| 1816 | CINEMARK HOLDINGS INC COMMON STOCK USD.001      | 0.010%         | 81.495%      |
| 1817 | SKAND ENSKILDA                                  | 0.010%         | 81.504%      |
| 1818 | CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01  | 0.010%         | 81.514%      |
| 1819 | DEUTSCHE BOERSE                                 | 0.009%         | 81.523%      |
| 1820 | PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01   | 0.009%         | 81.533%      |
| 1821 | DCT INDUSTRIAL TRUST INC REIT USD.01            | 0.009%         | 81.542%      |
| 1822 | COLUMBIA SPORTSWEAR CO COMMON STOCK             | 0.009%         | 81.552%      |
| 1823 | TOYOTA TSUSHO C                                 | 0.009%         | 81.561%      |
| 1824 | BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561 | 0.009%         | 81.570%      |
| 1825 | REALOGY HOLDINGS CORP COMMON STOCK USD.01       | 0.009%         | 81.580%      |
| 1826 | KNIGHT THERAPEU                                 | 0.009%         | 81.589%      |
| 1827 | PACWEST BANCORP COMMON STOCK                    | 0.009%         | 81.599%      |
| 1828 | ABN AMRO GROUP                                  | 0.009%         | 81.608%      |
| 1829 | DIRECT LINE INS                                 | 0.009%         | 81.618%      |
| 1830 | LEGGETT + PLATT INC COMMON STOCK USD.01         | 0.009%         | 81.627%      |
| 1831 | WHIRLPOOL CORP                                  | 0.009%         | 81.636%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1832 | AGILENT TECHNOL                                   | 0.009%         | 81.646%      |
| 1833 | BUNGE LTD COMMON STOCK USD.01                     | 0.009%         | 81.655%      |
| 1834 | EAST WEST BANCORP INC COMMON STOCK USD.001        | 0.009%         | 81.664%      |
| 1835 | RAIFFEISEN BANK                                   | 0.009%         | 81.674%      |
| 1836 | LEIDOS HOLDINGS INC COMMON STOCK USD.0001         | 0.009%         | 81.683%      |
| 1837 | APARTMENT INVT + MGMT CO A REIT USD.01            | 0.009%         | 81.693%      |
| 1838 | IAC/INTERACTIVECORP COMMON STOCK USD.001          | 0.009%         | 81.702%      |
| 1839 | SHIMAO PROPERTY                                   | 0.009%         | 81.711%      |
| 1840 | EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0     | 0.009%         | 81.721%      |
| 1841 | VF CORP   | 0.009%         | 81.730%      |
| 1842 | GALAPAGOS NV                                      | 0.009%         | 81.739%      |
| 1843 | DREAM OFFICE RE                                   | 0.009%         | 81.749%      |
| 1844 | HCA HEALTHCARE INC COMMON STOCK USD.01            | 0.009%         | 81.758%      |
| 1845 | FLUOR CORP COMMON STOCK USD.01                    | 0.009%         | 81.767%      |
| 1846 | ERICSSON LM-B S                                   | 0.009%         | 81.776%      |
| 1847 | BCO BRADESCO,PR                                   | 0.009%         | 81.786%      |
| 1848 | VICINITY CENTER                                   | 0.009%         | 81.795%      |
| 1849 | REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01  | 0.009%         | 81.804%      |
| 1850 | LOWE S COS INC SR UNSECURED 09/25 3.375           | 0.009%         | 81.814%      |
| 1851 | ZIONS BANCORP                                     | 0.009%         | 81.823%      |
| 1852 | HD SUPPLY HOLDINGS INC COMMON STOCK USD.01        | 0.009%         | 81.832%      |
| 1853 | BEMIS COMPANY COMMON STOCK USD.1                  | 0.009%         | 81.841%      |
| 1854 | MARUBENI CORP                                     | 0.009%         | 81.850%      |
| 1855 | THERMO FISHER S                                   | 0.009%         | 81.860%      |
| 1856 | ISUZU MOTORS                                      | 0.009%         | 81.869%      |
| 1857 | INTUITIVE SURGICAL INC COMMON STOCK USD.001       | 0.009%         | 81.878%      |
| 1858 | MEGGITT   | 0.009%         | 81.887%      |
| 1859 | TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01     | 0.009%         | 81.896%      |
| 1860 | JAPAN TOBACCO I                                   | 0.009%         | 81.905%      |
| 1861 | NIPPON TEL&TEL                                    | 0.009%         | 81.914%      |
| 1862 | DERWENT LONDON                                    | 0.009%         | 81.923%      |
| 1863 | PEABODY ENERGY CORP COMMON STOCK                  | 0.009%         | 81.932%      |
| 1864 | MITSUI CHEMICAL                                   | 0.009%         | 81.942%      |
| 1865 | ASSURANT INC COMMON STOCK USD.01                  | 0.009%         | 81.951%      |
| 1866 | BROWN + BROWN INC COMMON STOCK USD.1              | 0.009%         | 81.960%      |
| 1867 | GRUBHUB INC COMMON STOCK USD.0001                 | 0.009%         | 81.969%      |
| 1868 | WINTRUST FINANCIAL CORP COMMON STOCK              | 0.009%         | 81.978%      |
| 1869 | ALARIS ROYALTY                                    | 0.009%         | 81.987%      |
| 1870 | ENAGAS  | 0.009%         | 81.996%      |
| 1871 | HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01  | 0.009%         | 82.005%      |
| 1872 | VENTURE CORP                                      | 0.009%         | 82.014%      |
| 1873 | KAPSTONE PAPER                                    | 0.009%         | 82.023%      |
| 1874 | BRIXMOR PROPERTY GROUP INC REIT USD.01            | 0.009%         | 82.032%      |
| 1875 | SAINSBURY (J) P                                   | 0.009%         | 82.041%      |
| 1876 | AVIGILON CORP C                                   | 0.009%         | 82.050%      |
| 1877 | SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4   | 0.009%         | 82.059%      |
| 1878 | WHITING PETROLEUM CORP COMMON STOCK USD.001       | 0.009%         | 82.068%      |
| 1879 | PARK HOTELS + RESORTS INC REIT USD.01             | 0.009%         | 82.077%      |
| 1880 | CYPRESS SEMICON                                   | 0.009%         | 82.086%      |
| 1881 | PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001 | 0.009%         | 82.095%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1882 | ROYAL GOLD INC                                   | 0.009%         | 82.104%      |
| 1883 | KAO CORP   | 0.009%         | 82.113%      |
| 1884 | SEKISUI CHEMICA                                  | 0.009%         | 82.122%      |
| 1885 | CTRIP.COM INTERNATIONAL ADR ADR USD.01           | 0.009%         | 82.131%      |
| 1886 | DARDEN RESTAURA                                  | 0.009%         | 82.140%      |
| 1887 | HONG KONG EXCHA                                  | 0.009%         | 82.149%      |
| 1888 | PHOENIX GROUP H                                  | 0.009%         | 82.158%      |
| 1889 | ORIGIN ENERGY L                                  | 0.009%         | 82.166%      |
| 1890 | SHERWIN WILLIAM                                  | 0.009%         | 82.175%      |
| 1891 | GENESEE + WYOMING INC CL A COMMON STOCK USD.01   | 0.009%         | 82.184%      |
| 1892 | HELVETIA HOLDIN                                  | 0.009%         | 82.193%      |
| 1893 | CBS CORP CLASS B NON VOTING COMMON STOCK USD.001 | 0.009%         | 82.202%      |
| 1894 | FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0    | 0.009%         | 82.211%      |
| 1895 | JEAN COUTU GRP                                   | 0.009%         | 82.220%      |
| 1896 | CYRUSONE INC REIT USD.01                         | 0.009%         | 82.229%      |
| 1897 | NORDEA BANK AB                                   | 0.009%         | 82.238%      |
| 1898 | COMMSCOPE HOLDING CO INC COMMON STOCK USD.01     | 0.009%         | 82.247%      |
| 1899 | MARVELL TECH GR                                  | 0.009%         | 82.256%      |
| 1900 | EPR PROPERTIES REIT USD.01                       | 0.009%         | 82.265%      |
| 1901 | CHRISTIAN HANSE                                  | 0.009%         | 82.273%      |
| 1902 | NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01 | 0.009%         | 82.282%      |
| 1903 | MONDI PLC  | 0.009%         | 82.291%      |
| 1904 | SVENSKA CELLULO                                  | 0.009%         | 82.300%      |
| 1905 | ON ASSIGNMENT INC COMMON STOCK USD.01            | 0.009%         | 82.309%      |
| 1906 | CHARLES RIVER LABORATORIES COMMON STOCK USD.01   | 0.009%         | 82.318%      |
| 1907 | ENTEGRIS INC COMMON STOCK USD.01                 | 0.009%         | 82.327%      |
| 1908 | SINGAPORE AIRLI                                  | 0.009%         | 82.336%      |
| 1909 | DYCOM INDUSTRIE                                  | 0.009%         | 82.344%      |
| 1910 | TOKYO ELECTRON                                   | 0.009%         | 82.353%      |
| 1911 | AVNET INC  | 0.009%         | 82.362%      |
| 1912 | LENNAR CORP 6.6                                  | 0.009%         | 82.371%      |
| 1913 | CENTENNIAL RESO                                  | 0.009%         | 82.380%      |
| 1914 | ECOLAB INC SR UNSECURED 12/21 4.35               | 0.009%         | 82.389%      |
| 1915 | MOODY S CORP COMMON STOCK USD.01                 | 0.009%         | 82.397%      |
| 1916 | BALOISE- HOLDIN                                  | 0.009%         | 82.406%      |
| 1917 | NORTH WEST CO I                                  | 0.009%         | 82.415%      |
| 1918 | ESSENT GROUP LT                                  | 0.009%         | 82.424%      |
| 1919 | HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125  | 0.009%         | 82.433%      |
| 1920 | NOKIAN RENKAAT                                   | 0.009%         | 82.441%      |
| 1921 | COPART INC                                       | 0.009%         | 82.450%      |
| 1922 | CTBC FINANCIAL                                   | 0.009%         | 82.459%      |
| 1923 | HYUNDAI MOBIS                                    | 0.009%         | 82.468%      |
| 1924 | GENPACT LIMITED                                  | 0.009%         | 82.476%      |
| 1925 | CBOE GLOBAL MARKETS INC COMMON STOCK             | 0.009%         | 82.485%      |
| 1926 | STORE CAPITAL CORP REIT USD.01                   | 0.009%         | 82.494%      |
| 1927 | FEDERATED INVES                                  | 0.009%         | 82.503%      |
| 1928 | BHARTI AIRTEL L                                  | 0.009%         | 82.511%      |
| 1929 | MEDICAL PROPERTIES TRUST INC REIT USD.001        | 0.009%         | 82.520%      |
| 1930 | HOME BANCSHARES INC COMMON STOCK USD.01          | 0.009%         | 82.529%      |
| 1931 | BARLOWORLD LTD                                   | 0.009%         | 82.538%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1932 | ILG INC COMMON STOCK USD.01                      | 0.009%         | 82.546%      |
| 1933 | TORCHMARK CORP COMMON STOCK USD1.0               | 0.009%         | 82.555%      |
| 1934 | FOREST CITY REALTY TRUST A REIT USD.01           | 0.009%         | 82.564%      |
| 1935 | BANKUNITED INC COMMON STOCK USD.01               | 0.009%         | 82.572%      |
| 1936 | MAXIM INTEGRATE                                  | 0.009%         | 82.581%      |
| 1937 | INCITEC PIVOT                                    | 0.009%         | 82.590%      |
| 1938 | HUHTAMAKI OY                                     | 0.009%         | 82.599%      |
| 1939 | OBAYASHI CORP                                    | 0.009%         | 82.607%      |
| 1940 | BURBERRY GROUP                                   | 0.009%         | 82.616%      |
| 1941 | FAMILYMART CO                                    | 0.009%         | 82.624%      |
| 1942 | WESTSHORE TERMI                                  | 0.009%         | 82.633%      |
| 1943 | ITOCHU CORP                                      | 0.009%         | 82.642%      |
| 1944 | MOL HUNGARIAN O                                  | 0.009%         | 82.650%      |
| 1945 | YUM BRANDS INC COMMON STOCK                      | 0.009%         | 82.659%      |
| 1946 | EAST JAPAN RAIL                                  | 0.009%         | 82.668%      |
| 1947 | O'REILLY AUTOMO                                  | 0.009%         | 82.676%      |
| 1948 | SANDVIK AB                                       | 0.009%         | 82.685%      |
| 1949 | DANA HOLDING CO                                  | 0.009%         | 82.693%      |
| 1950 | TELEFLEX INC COMMON STOCK USD1.0                 | 0.009%         | 82.702%      |
| 1951 | NIKE INC SR UNSECURED 11/26 2.375                | 0.009%         | 82.711%      |
| 1952 | AFLAC INC SR UNSECURED 06/23 3.625               | 0.009%         | 82.719%      |
| 1953 | CACI INTERNATIONAL INC CL A COMMON STOCK USD.1   | 0.009%         | 82.728%      |
| 1954 | AMKOR TECHNOLOG                                  | 0.009%         | 82.736%      |
| 1955 | HANG SENG BANK                                   | 0.009%         | 82.745%      |
| 1956 | TRACTOR SUPPLY                                   | 0.009%         | 82.753%      |
| 1957 | GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75  | 0.009%         | 82.762%      |
| 1958 | AT+T INC SR UNSECURED 02/21 4.6                  | 0.009%         | 82.771%      |
| 1959 | KIRBY CORP                                       | 0.009%         | 82.779%      |
| 1960 | SWATCH GROUP                                     | 0.009%         | 82.788%      |
| 1961 | SYSCO CORP COMMON STOCK USD1.0                   | 0.009%         | 82.796%      |
| 1962 | UNITED URBAN IN                                  | 0.009%         | 82.805%      |
| 1963 | HANCOCK HOLDING                                  | 0.009%         | 82.813%      |
| 1964 | FLUGHAFEN ZUERI                                  | 0.009%         | 82.822%      |
| 1965 | ACKERMANS & VAN                                  | 0.009%         | 82.830%      |
| 1966 | MOSAIC CO  | 0.009%         | 82.839%      |
| 1967 | SOMPO JAPAN NIP                                  | 0.009%         | 82.847%      |
| 1968 | WATSCO INC COMMON STOCK USD.5                    | 0.009%         | 82.856%      |
| 1969 | SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95  | 0.009%         | 82.865%      |
| 1970 | UNI-SELECT INC                                   | 0.009%         | 82.873%      |
| 1971 | JYSKE BANK A/S                                   | 0.009%         | 82.882%      |
| 1972 | WHITBREAD PLC                                    | 0.009%         | 82.890%      |
| 1973 | FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01 | 0.009%         | 82.899%      |
| 1974 | MURPHY USA INC COMMON STOCK                      | 0.009%         | 82.907%      |
| 1975 | HOSPITALITY PROPERTIES TRUST REIT USD.01         | 0.009%         | 82.916%      |
| 1976 | PROGRESS ENERGY                                  | 0.008%         | 82.924%      |
| 1977 | ARTIS REAL ESTA                                  | 0.008%         | 82.933%      |
| 1978 | IVANHOE MINES L                                  | 0.008%         | 82.941%      |
| 1979 | FISERV INC COMMON STOCK USD.01                   | 0.008%         | 82.950%      |
| 1980 | PANDORA A/S                                      | 0.008%         | 82.958%      |
| 1981 | LOJAS RENNER SA                                  | 0.008%         | 82.967%      |



|      | SECURITY NAME   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1982 | MIDDLEBY CORP COMMON STOCK USD.01                     | 0.008%         | 82.975%      |
| 1983 | HELMERICH & PAY                                       | 0.008%         | 82.983%      |
| 1984 | NSK   | 0.008%         | 82.992%      |
| 1985 | THE FOSCHINI GR                                       | 0.008%         | 83.000%      |
| 1986 | SLEEP COUNTRY C                                       | 0.008%         | 83.009%      |
| 1987 | LAGARDERE S.C.A                                       | 0.008%         | 83.017%      |
| 1988 | HILLENBRAND INC COMMON STOCK                          | 0.008%         | 83.026%      |
| 1989 | LENNAR CORP 4.7                                       | 0.008%         | 83.034%      |
| 1990 | CASEYS GEN STOR                                       | 0.008%         | 83.043%      |
| 1991 | TELEFONICA EMIS                                       | 0.008%         | 83.051%      |
| 1992 | CHINA GOLD INTL                                       | 0.008%         | 83.059%      |
| 1993 | HIGHWOODS PROPE                                       | 0.008%         | 83.068%      |
| 1994 | EXTENDED STAY AMERICA INC UNIT USD.01                 | 0.008%         | 83.076%      |
| 1995 | ACADIA HEALTHCARE CO INC COMMON STOCK USD.01          | 0.008%         | 83.085%      |
| 1996 | NAVIENT CORP COMMON STOCK USD.01                      | 0.008%         | 83.093%      |
| 1997 | TATA CONSULTANC                                       | 0.008%         | 83.101%      |
| 1998 | INTL CONS AIRLI                                       | 0.008%         | 83.110%      |
| 1999 | LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 05/22 4.95 | 0.008%         | 83.118%      |
| 2000 | SAFRAN SA   | 0.008%         | 83.126%      |
| 2001 | PRUDENTIAL CORP                                       | 0.008%         | 83.135%      |
| 2002 | Arch Capital Gr                                       | 0.008%         | 83.143%      |
| 2003 | EXPEDITORS INTL WASH INC COMMON STOCK USD.01          | 0.008%         | 83.151%      |
| 2004 | ITT INC COMMON STOCK USD1.0                           | 0.008%         | 83.160%      |
| 2005 | DAI-ICHI LIFE   | 0.008%         | 83.168%      |
| 2006 | AXIS CAPITAL HO                                       | 0.008%         | 83.176%      |
| 2007 | PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01         | 0.008%         | 83.184%      |
| 2008 | MS&AD INSURANCE                                       | 0.008%         | 83.193%      |
| 2009 | ASSURED GUARANT                                       | 0.008%         | 83.201%      |
| 2010 | ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01      | 0.008%         | 83.209%      |
| 2011 | HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15         | 0.008%         | 83.217%      |
| 2012 | SPECTRIS PLC  | 0.008%         | 83.226%      |
| 2013 | LARSEN & TOUBRO                                       | 0.008%         | 83.234%      |
| 2014 | SBI HOLDINGS IN                                       | 0.008%         | 83.242%      |
| 2015 | INCHCAPE PLC  | 0.008%         | 83.250%      |
| 2016 | SUNTRUST BANKS INC SR UNSECURED 03/21 2.9             | 0.008%         | 83.258%      |
| 2017 | NU SKIN ENTERPR                                       | 0.008%         | 83.267%      |
| 2018 | LIFE STORAGE INC REIT USD.01                          | 0.008%         | 83.275%      |
| 2019 | SOUTH STATE CORP COMMON STOCK USD2.5                  | 0.008%         | 83.283%      |
| 2020 | COPA HOLDINGS S                                       | 0.008%         | 83.291%      |
| 2021 | ORIX JREIT INC  | 0.008%         | 83.299%      |
| 2022 | EVERSOURCE ENERGY COMMON STOCK USD5.0                 | 0.008%         | 83.308%      |
| 2023 | XILINX INC  | 0.008%         | 83.316%      |
| 2024 | DELUXE CORP   | 0.008%         | 83.324%      |
| 2025 | CRANE CO  | 0.008%         | 83.332%      |
| 2026 | ANGLOGOLD ASHANTI SPON ADR ADR                        | 0.008%         | 83.340%      |
| 2027 | TRUWORTHS INTER                                       | 0.008%         | 83.348%      |
| 2028 | PROSPERITY BANCSHARES INC COMMON STOCK USD1.0         | 0.008%         | 83.356%      |
| 2029 | FIBRA UNO ADMIN                                       | 0.008%         | 83.364%      |
| 2030 | POSCO   | 0.008%         | 83.373%      |
| 2031 | DISCOVERY HLDGS                                       | 0.008%         | 83.381%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2032 | EQUITABLE GROUP                                  | 0.008%         | 83.389%      |
| 2033 | RYDER SYSTEM INC SR UNSECURED 11/21 3.45         | 0.008%         | 83.397%      |
| 2034 | MARRIOTT VACATIONS WORLD COMMON STOCK USD.01     | 0.008%         | 83.405%      |
| 2035 | IPG PHOTONICS C                                  | 0.008%         | 83.413%      |
| 2036 | CALFRAC WELL SE                                  | 0.008%         | 83.421%      |
| 2037 | KERRY GROUP PLC                                  | 0.008%         | 83.429%      |
| 2038 | SAP AG   | 0.008%         | 83.437%      |
| 2039 | ANHUI CONCH CEM                                  | 0.008%         | 83.445%      |
| 2040 | FIRSTCASH INC COMMON STOCK USD.01                | 0.008%         | 83.453%      |
| 2041 | LAMAR ADVERTISING CO A REIT USD.001              | 0.008%         | 83.462%      |
| 2042 | REXNORD CORP COMMON STOCK USD.01                 | 0.008%         | 83.470%      |
| 2043 | RIO TINTO PLC                                    | 0.008%         | 83.478%      |
| 2044 | GEMALTO NV                                       | 0.008%         | 83.486%      |
| 2045 | TEIJIN   | 0.008%         | 83.494%      |
| 2046 | KLX INC COMMON STOCK USD.01                      | 0.008%         | 83.502%      |
| 2047 | H.B. FULLER CO. COMMON STOCK USD1.0              | 0.008%         | 83.510%      |
| 2048 | AMERIPRISE FINA                                  | 0.008%         | 83.518%      |
| 2049 | VOYA FINANCIAL INC COMMON STOCK USD.01           | 0.008%         | 83.526%      |
| 2050 | LENOVO GROUP LT                                  | 0.008%         | 83.534%      |
| 2051 | GENTING BHD                                      | 0.008%         | 83.542%      |
| 2052 | FILA KOREA LTD                                   | 0.008%         | 83.550%      |
| 2053 | OC OERLIKON COR                                  | 0.008%         | 83.558%      |
| 2054 | HUBBELL INC COMMON STOCK USD.01                  | 0.008%         | 83.566%      |
| 2055 | ST JAMES PLACE                                   | 0.008%         | 83.574%      |
| 2056 | OMEGA HEALTHCARE INVESTORS REIT USD.1            | 0.008%         | 83.582%      |
| 2057 | KINAXIS INC                                      | 0.008%         | 83.590%      |
| 2058 | WOOD GROUP (JOH                                  | 0.008%         | 83.598%      |
| 2059 | ALLEGHANY CORP COMMON STOCK USD1.0               | 0.008%         | 83.606%      |
| 2060 | ALTUS GROUP LTD                                  | 0.008%         | 83.614%      |
| 2061 | PT UNITED TRACT                                  | 0.008%         | 83.622%      |
| 2062 | ALACER GOLD COR                                  | 0.008%         | 83.630%      |
| 2063 | FURUKAWA ELECTR                                  | 0.008%         | 83.638%      |
| 2064 | VONOVIA SE                                       | 0.008%         | 83.646%      |
| 2065 | TATA MOTORS LTD                                  | 0.008%         | 83.654%      |
| 2066 | WINPAK LTD                                       | 0.008%         | 83.662%      |
| 2067 | HCL TECHNOLOGIE                                  | 0.008%         | 83.670%      |
| 2068 | PSEG POWER                                       | 0.008%         | 83.678%      |
| 2069 | ORICA LIMITED                                    | 0.008%         | 83.686%      |
| 2070 | HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3         | 0.008%         | 83.694%      |
| 2071 | BEAZLEY PLC                                      | 0.008%         | 83.702%      |
| 2072 | NIPPON PROLOGIS                                  | 0.008%         | 83.709%      |
| 2073 | SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0    | 0.008%         | 83.717%      |
| 2074 | SEMPRA ENERGY COMMON STOCK                       | 0.008%         | 83.725%      |
| 2075 | JAPAN RETAIL FU                                  | 0.008%         | 83.733%      |
| 2076 | BMW FINANCE NV                                   | 0.008%         | 83.741%      |
| 2077 | ADVANCED SEMICO                                  | 0.008%         | 83.749%      |
| 2078 | INTERDIGITAL IN                                  | 0.008%         | 83.757%      |
| 2079 | INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75 | 0.008%         | 83.765%      |
| 2080 | ILLINOIS TOOL W                                  | 0.008%         | 83.773%      |
| 2081 | TD AMERITRADE HOLDING CORP COMMON STOCK USD.01   | 0.008%         | 83.781%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2082 | YES BANK LTD                                     | 0.008%         | 83.789%      |
| 2083 | AMERICAN CAMPUS COMMUNITIES REIT USD.01          | 0.008%         | 83.797%      |
| 2084 | CITIGROUP INC                                    | 0.008%         | 83.804%      |
| 2085 | ESTEE LAUDER CO                                  | 0.008%         | 83.812%      |
| 2086 | TOKYU FUDOSAN H                                  | 0.008%         | 83.820%      |
| 2087 | MADISON SQUARE GARDEN CO A COMMON STOCK USD.01   | 0.008%         | 83.828%      |
| 2088 | ENGHOUSE SYSTEM                                  | 0.008%         | 83.836%      |
| 2089 | WEBSTER FINANCIAL CORP COMMON STOCK USD.01       | 0.008%         | 83.844%      |
| 2090 | ADVANTAGE OIL + GAS LTD COMMON STOCK             | 0.008%         | 83.852%      |
| 2091 | ASHLAND GLOBAL HOLDINGS INC COMMON STOCK         | 0.008%         | 83.860%      |
| 2092 | AMERCO COMMON STOCK USD.25                       | 0.008%         | 83.867%      |
| 2093 | CHIMEI INNOLUX                                   | 0.008%         | 83.875%      |
| 2094 | BRP INC/CA- SUB                                  | 0.008%         | 83.883%      |
| 2095 | RPM INTERNATIONAL INC COMMON STOCK USD.01        | 0.008%         | 83.891%      |
| 2096 | AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7  | 0.008%         | 83.899%      |
| 2097 | CNA FINANCIAL CORP SR UNSECURED 05/24 3.95       | 0.008%         | 83.907%      |
| 2098 | HKT TRUST  | 0.008%         | 83.915%      |
| 2099 | NOMURA REAL EST                                  | 0.008%         | 83.922%      |
| 2100 | ASSA ABLOY AB                                    | 0.008%         | 83.930%      |
| 2101 | ISHIKAWAJIMA HA                                  | 0.008%         | 83.938%      |
| 2102 | DONALDSON CO IN                                  | 0.008%         | 83.946%      |
| 2103 | HONDA MOTOR CO LTD SPONS ADR ADR                 | 0.008%         | 83.954%      |
| 2104 | RICHELIEU HARDW                                  | 0.008%         | 83.961%      |
| 2105 | WILLIAM DEMANT                                   | 0.008%         | 83.969%      |
| 2106 | SHOPRITE HLDGS                                   | 0.008%         | 83.977%      |
| 2107 | ANSYS INC COMMON STOCK USD.01                    | 0.008%         | 83.985%      |
| 2108 | HUMANA INC SR UNSECURED 10/24 3.85               | 0.008%         | 83.993%      |
| 2109 | BOK FINANCIAL CORPORATION COMMON STOCK USD.00006 | 0.008%         | 84.000%      |
| 2110 | CATERPILLAR INC SR UNSECURED 05/24 3.4           | 0.008%         | 84.008%      |
| 2111 | DEUTSCHE WOHNEN                                  | 0.008%         | 84.016%      |
| 2112 | FASTENAL   | 0.008%         | 84.024%      |
| 2113 | CORELOGIC INC COMMON STOCK USD1.0                | 0.008%         | 84.032%      |
| 2114 | GS HOLDINGS COR                                  | 0.008%         | 84.039%      |
| 2115 | CORUS ENTERTAIN                                  | 0.008%         | 84.047%      |
| 2116 | LIVANOVA PLC                                     | 0.008%         | 84.055%      |
| 2117 | TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01 | 0.008%         | 84.063%      |
| 2118 | CH ROBINSON WOR                                  | 0.008%         | 84.070%      |
| 2119 | AMERISOURCEBERGEN CORP COMMON STOCK USD.01       | 0.008%         | 84.078%      |
| 2120 | WILLIAM HILL PL                                  | 0.008%         | 84.086%      |
| 2121 | AMERICA MOVIL S                                  | 0.008%         | 84.094%      |
| 2122 | JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625     | 0.008%         | 84.101%      |
| 2123 | SEAGATE TECHNOL                                  | 0.008%         | 84.109%      |
| 2124 | ENTERPRISE PROD                                  | 0.008%         | 84.117%      |
| 2125 | ALLSTATE CORP SR UNSECURED 06/23 3.15            | 0.008%         | 84.125%      |
| 2126 | HENRY SCHEIN CO                                  | 0.008%         | 84.132%      |
| 2127 | CHINA SHENHUA E                                  | 0.008%         | 84.140%      |
| 2128 | CHINA UNICOM                                     | 0.008%         | 84.148%      |
| 2129 | MAPFRE SA  | 0.008%         | 84.155%      |
| 2130 | FNB CORP COMMON STOCK USD.01                     | 0.008%         | 84.163%      |
| 2131 | SEMPRA ENERGY SR UNSECURED 06/24 3.55            | 0.008%         | 84.171%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2132 | ALBEMARLE CORP                                  | 0.008%         | 84.179%      |
| 2133 | SEALED AIR CORP COMPANY GUAR 144A 12/20 6.5     | 0.008%         | 84.186%      |
| 2134 | SANDERSON FARMS INC COMMON STOCK USD1.0         | 0.008%         | 84.194%      |
| 2135 | PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0 | 0.008%         | 84.202%      |
| 2136 | CVS HEALTH CORP SR UNSECURED 07/25 3.875        | 0.008%         | 84.209%      |
| 2137 | TULLOW OIL PLC                                  | 0.008%         | 84.217%      |
| 2138 | DOMINION ENERGY INC SR UNSECURED 12/24 3.625    | 0.008%         | 84.225%      |
| 2139 | TOTAL ENERGY SE                                 | 0.008%         | 84.232%      |
| 2140 | DAIWA SECURITIE                                 | 0.008%         | 84.240%      |
| 2141 | VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5   | 0.008%         | 84.248%      |
| 2142 | MERCK & CO INC                                  | 0.008%         | 84.256%      |
| 2143 | SAPPI   | 0.008%         | 84.263%      |
| 2144 | HUDSON'S BAY CO                                 | 0.008%         | 84.271%      |
| 2145 | SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9 | 0.008%         | 84.279%      |
| 2146 | CENTRAL JAPAN R                                 | 0.008%         | 84.286%      |
| 2147 | SEMICONDUCTOR M                                 | 0.008%         | 84.294%      |
| 2148 | CAIXABANK                                       | 0.008%         | 84.302%      |
| 2149 | EBAY INC 3.45%                                  | 0.008%         | 84.309%      |
| 2150 | UMPQUA HOLDINGS CORP COMMON STOCK               | 0.008%         | 84.317%      |
| 2151 | BEACON ROOFING SUPPLY INC COMMON STOCK USD.01   | 0.008%         | 84.324%      |
| 2152 | TELE2 AB-B SHS                                  | 0.008%         | 84.332%      |
| 2153 | NETAPP INC SR UNSECURED 12/22 3.25              | 0.008%         | 84.340%      |
| 2154 | CONSOLIDATED EDISON INC COMMON STOCK USD.1      | 0.008%         | 84.347%      |
| 2155 | WOODWARD INC COMMON STOCK USD.00292             | 0.008%         | 84.355%      |
| 2156 | IG GROUP HLDGS                                  | 0.008%         | 84.363%      |
| 2157 | INNOGY SE                                       | 0.008%         | 84.370%      |
| 2158 | DS SMITH PLC                                    | 0.008%         | 84.378%      |
| 2159 | GUYANA GOLDFIEL                                 | 0.008%         | 84.385%      |
| 2160 | CNH INDUSTRIAL                                  | 0.008%         | 84.393%      |
| 2161 | IMPERIAL HOLDIN                                 | 0.008%         | 84.401%      |
| 2162 | KORN/FERRY INTERNATIONAL COMMON STOCK USD.01    | 0.008%         | 84.408%      |
| 2163 | TRANSOCEAN LTD                                  | 0.008%         | 84.416%      |
| 2164 | GROUP 4 SECURIC                                 | 0.008%         | 84.423%      |
| 2165 | FIRST MAJESTIC SILVER CORP COMMON STOCK         | 0.008%         | 84.431%      |
| 2166 | BGC PARTNERS INC CL A COMMON STOCK USD.01       | 0.008%         | 84.438%      |
| 2167 | CORESITE REALTY CORP REIT USD.01                | 0.008%         | 84.446%      |
| 2168 | ALIGN TECHNOLOGY INC COMMON STOCK USD.0001      | 0.008%         | 84.454%      |
| 2169 | CITRIX SYSTEMS                                  | 0.008%         | 84.461%      |
| 2170 | BCO BRADESCO SA                                 | 0.008%         | 84.469%      |
| 2171 | WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9   | 0.008%         | 84.476%      |
| 2172 | BIO TECHNE CORP COMMON STOCK USD.01             | 0.008%         | 84.484%      |
| 2173 | BANK HAPOALIM B                                 | 0.008%         | 84.491%      |
| 2174 | CNH INDUSTRIAL CAP LLC COMPANY GUAR 10/21 3.875 | 0.008%         | 84.499%      |
| 2175 | ASAHI BREWERIES                                 | 0.008%         | 84.506%      |
| 2176 | AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01 | 0.008%         | 84.514%      |
| 2177 | ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55  | 0.008%         | 84.522%      |
| 2178 | FMC CORP  | 0.008%         | 84.529%      |
| 2179 | PATTERSON UTI ENERGY INC COMMON STOCK USD.01    | 0.008%         | 84.537%      |
| 2180 | TERADATA CORP COMMON STOCK USD.01               | 0.008%         | 84.544%      |
| 2181 | NASPERS LIMITED                                 | 0.008%         | 84.552%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2182 | IBERIABANK CORP                                   | 0.008%         | 84.559%      |
| 2183 | TJX COS INC SR UNSECURED 05/23 2.5                | 0.008%         | 84.567%      |
| 2184 | ITAU UNIBANCO H SPON PRF ADR ADR                  | 0.008%         | 84.574%      |
| 2185 | APPLIED INDUSTRIAL TECH INC COMMON STOCK          | 0.008%         | 84.582%      |
| 2186 | POLARIS INDUSTR                                   | 0.008%         | 84.589%      |
| 2187 | SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01  | 0.008%         | 84.597%      |
| 2188 | EAGLE MATERIALS                                   | 0.007%         | 84.604%      |
| 2189 | AMGEN INC SR UNSECURED 05/25 3.125                | 0.007%         | 84.612%      |
| 2190 | HANA FINANCIAL                                    | 0.007%         | 84.619%      |
| 2191 | FRAPORT AG  | 0.007%         | 84.627%      |
| 2192 | ORMAT TECHNOLOGIES INC COMMON STOCK USD.001       | 0.007%         | 84.634%      |
| 2193 | NATIONAL GRID PLC SP ADR ADR                      | 0.007%         | 84.642%      |
| 2194 | CARTER S INC COMMON STOCK USD.01                  | 0.007%         | 84.649%      |
| 2195 | OBSIDIAN ENERGY LTD COMMON STOCK                  | 0.007%         | 84.656%      |
| 2196 | SUNNY OPTICAL T                                   | 0.007%         | 84.664%      |
| 2197 | SERVICE CORP IN                                   | 0.007%         | 84.671%      |
| 2198 | IDEX CORP   | 0.007%         | 84.679%      |
| 2199 | BROWN FORMAN CORP SR UNSECURED 01/23 2.25         | 0.007%         | 84.686%      |
| 2200 | KURARAY CO  | 0.007%         | 84.694%      |
| 2201 | ABBOTT LABORATORIES SR UNSECURED 03/25 2.95       | 0.007%         | 84.701%      |
| 2202 | FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01  | 0.007%         | 84.709%      |
| 2203 | POLSKI KON NAF                                    | 0.007%         | 84.716%      |
| 2204 | LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9       | 0.007%         | 84.723%      |
| 2205 | CALLON PETROLEUM CO COMMON STOCK USD.01           | 0.007%         | 84.731%      |
| 2206 | SUMITOMO HEAVY                                    | 0.007%         | 84.738%      |
| 2207 | DISCOVERY INC C COMMON STOCK USD.01               | 0.007%         | 84.746%      |
| 2208 | POPULAR INC COMMON STOCK USD.01                   | 0.007%         | 84.753%      |
| 2209 | LEGRAND SA  | 0.007%         | 84.760%      |
| 2210 | NOVOZYMES A/S                                     | 0.007%         | 84.768%      |
| 2211 | BARNES GROUP INC COMMON STOCK USD.01              | 0.007%         | 84.775%      |
| 2212 | VOESTALPINE AG                                    | 0.007%         | 84.783%      |
| 2213 | LUKOIL PJSC - A                                   | 0.007%         | 84.790%      |
| 2214 | TARGA RESOURCES CORP COMMON STOCK USD.001         | 0.007%         | 84.797%      |
| 2215 | NRG ENERGY  | 0.007%         | 84.805%      |
| 2216 | CONDUENT INC COMMON STOCK USD.01                  | 0.007%         | 84.812%      |
| 2217 | COMPASS GROUP P                                   | 0.007%         | 84.819%      |
| 2218 | JBG SMITH PROPERTIES REIT USD.01                  | 0.007%         | 84.827%      |
| 2219 | NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01     | 0.007%         | 84.834%      |
| 2220 | BOARDWALK REIT                                    | 0.007%         | 84.841%      |
| 2221 | TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01 | 0.007%         | 84.849%      |
| 2222 | ALSTOM  | 0.007%         | 84.856%      |
| 2223 | SONOVA HOLDING                                    | 0.007%         | 84.864%      |
| 2224 | JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0  | 0.007%         | 84.871%      |
| 2225 | CNX RESOURCES CORP COMMON STOCK USD.01            | 0.007%         | 84.878%      |
| 2226 | BBA AVIATION                                      | 0.007%         | 84.886%      |
| 2227 | VISTRA ENERGY CORP COMMON STOCK                   | 0.007%         | 84.893%      |
| 2228 | CLEAN HARBOR IN                                   | 0.007%         | 84.900%      |
| 2229 | KINGBOARD CHEMI                                   | 0.007%         | 84.907%      |
| 2230 | OMNICOM GROUP I                                   | 0.007%         | 84.915%      |
| 2231 | PINNACLE FOODS INC COMMON STOCK USD.01            | 0.007%         | 84.922%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2232 | ASCENDAS REAL E                                  | 0.007%         | 84.929%      |
| 2233 | CANACOL ENERGY                                   | 0.007%         | 84.937%      |
| 2234 | ATLAS COPCO AB-                                  | 0.007%         | 84.944%      |
| 2235 | ERSTE GROUP BAN                                  | 0.007%         | 84.951%      |
| 2236 | E L FINL CORP L                                  | 0.007%         | 84.959%      |
| 2237 | RALPH LAUREN CORP COMMON STOCK USD.01            | 0.007%         | 84.966%      |
| 2238 | SKYWEST INC COMMON STOCK                         | 0.007%         | 84.973%      |
| 2239 | KESKO  | 0.007%         | 84.980%      |
| 2240 | CIRRUS LOGIC IN                                  | 0.007%         | 84.988%      |
| 2241 | AMER SPORTS OYJ                                  | 0.007%         | 84.995%      |
| 2242 | HANKYU CORP                                      | 0.007%         | 85.002%      |
| 2243 | TRICON CAPITAL                                   | 0.007%         | 85.009%      |
| 2244 | KERING   | 0.007%         | 85.017%      |
| 2245 | INDIABULLS HOUS                                  | 0.007%         | 85.024%      |
| 2246 | CENTRICA PLC                                     | 0.007%         | 85.031%      |
| 2247 | LITTELFUSE INC COMMON STOCK USD.01               | 0.007%         | 85.038%      |
| 2248 | EQUITY COMMONWEALTH REIT USD.01                  | 0.007%         | 85.046%      |
| 2249 | SUZANO PAPEL E                                   | 0.007%         | 85.053%      |
| 2250 | SEB SA   | 0.007%         | 85.060%      |
| 2251 | EMPRESA BRASILE                                  | 0.007%         | 85.067%      |
| 2252 | APPLE HOSPITALITY REIT INC REIT NPV              | 0.007%         | 85.074%      |
| 2253 | COGECO INC COMMON STOCK                          | 0.007%         | 85.082%      |
| 2254 | LIXIL GROUP COR                                  | 0.007%         | 85.089%      |
| 2255 | BLUEBIRD BIO IN                                  | 0.007%         | 85.096%      |
| 2256 | ALLY FINANCIAL INC SR UNSECURED 02/22 4.125      | 0.007%         | 85.103%      |
| 2257 | HAEMONETICS COR                                  | 0.007%         | 85.111%      |
| 2258 | COLFAX CORP                                      | 0.007%         | 85.118%      |
| 2259 | HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01 | 0.007%         | 85.125%      |
| 2260 | WOOLWORTHS HLDG                                  | 0.007%         | 85.132%      |
| 2261 | BARRY CALLEBAUT                                  | 0.007%         | 85.139%      |
| 2262 | ESSITY AKTIEBOL                                  | 0.007%         | 85.146%      |
| 2263 | RYMAN HOSPITALITY PROPERTIES REIT USD.01         | 0.007%         | 85.154%      |
| 2264 | CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01   | 0.007%         | 85.161%      |
| 2265 | LOTTE CHEMICAL                                   | 0.007%         | 85.168%      |
| 2266 | PUBLIC SERVICE                                   | 0.007%         | 85.175%      |
| 2267 | CHINA STEEL                                      | 0.007%         | 85.182%      |
| 2268 | HEINEKEN NV                                      | 0.007%         | 85.190%      |
| 2269 | STUDENT TRANSPORTATION INC COMMON STOCK          | 0.007%         | 85.197%      |
| 2270 | VERISK ANALYTICS INC COMMON STOCK USD.001        | 0.007%         | 85.204%      |
| 2271 | DESCARTES SYSTEMS GRP/THE COMMON STOCK           | 0.007%         | 85.211%      |
| 2272 | BIRCHCLIFF ENER                                  | 0.007%         | 85.218%      |
| 2273 | OSRAM LICHT AG                                   | 0.007%         | 85.225%      |
| 2274 | KB FINANCIAL GR                                  | 0.007%         | 85.232%      |
| 2275 | ALLEGIANT TRAVE                                  | 0.007%         | 85.240%      |
| 2276 | CHINA GAS HOLDI                                  | 0.007%         | 85.247%      |
| 2277 | HAWAIIAN HOLDINGS INC COMMON STOCK USD.01        | 0.007%         | 85.254%      |
| 2278 | TAIHEIYO CEMENT                                  | 0.007%         | 85.261%      |
| 2279 | KEMPER CORP COMMON STOCK USD.1                   | 0.007%         | 85.268%      |
| 2280 | SPRINT CORP COMMON STOCK USD.01                  | 0.007%         | 85.275%      |
| 2281 | LEGG MASON INC COMMON STOCK USD.1                | 0.007%         | 85.282%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2282 | MOMO INC SPON ADR ADR USD.0001                    | 0.007%         | 85.290%      |
| 2283 | CAP GEMINI  | 0.007%         | 85.297%      |
| 2284 | WALGREEN BOOTS                                    | 0.007%         | 85.304%      |
| 2285 | GRAMERCY PROPERTY TRUST REIT USD.01               | 0.007%         | 85.311%      |
| 2286 | J2 GLOBAL INC COMMON STOCK USD.01                 | 0.007%         | 85.318%      |
| 2287 | BELDEN INC COMMON STOCK USD.01                    | 0.007%         | 85.325%      |
| 2288 | TATE & LYLE                                       | 0.007%         | 85.332%      |
| 2289 | LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01  | 0.007%         | 85.339%      |
| 2290 | EXPERIAN PLC                                      | 0.007%         | 85.346%      |
| 2291 | SPIRIT AIRLINES INC COMMON STOCK USD.0001         | 0.007%         | 85.353%      |
| 2292 | DTE ENERGY INC                                    | 0.007%         | 85.360%      |
| 2293 | PREMIER GOLD MI                                   | 0.007%         | 85.367%      |
| 2294 | IDEXX LABORATORIES INC COMMON STOCK USD.1         | 0.007%         | 85.375%      |
| 2295 | AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0  | 0.007%         | 85.382%      |
| 2296 | BENDIGO AND ADE                                   | 0.007%         | 85.389%      |
| 2297 | EDENRED   | 0.007%         | 85.396%      |
| 2298 | WERNER ENTERPRISES INC COMMON STOCK USD.01        | 0.007%         | 85.403%      |
| 2299 | SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01  | 0.007%         | 85.410%      |
| 2300 | SES GLOBAL  | 0.007%         | 85.417%      |
| 2301 | BRENNTAG AG                                       | 0.007%         | 85.424%      |
| 2302 | UBE INDUSTRIES                                    | 0.007%         | 85.431%      |
| 2303 | UNI-PRESIDENT E                                   | 0.007%         | 85.438%      |
| 2304 | BCO DO BRASIL S                                   | 0.007%         | 85.445%      |
| 2305 | CHINA COMMUNICA                                   | 0.007%         | 85.452%      |
| 2306 | CLOROX CO   | 0.007%         | 85.459%      |
| 2307 | MSC INDUSTRIAL                                    | 0.007%         | 85.466%      |
| 2308 | ICICI BANK LTD                                    | 0.007%         | 85.473%      |
| 2309 | CARLSBERG   | 0.007%         | 85.480%      |
| 2310 | SENIOR HOUSING PROP TRUST REIT USD.01             | 0.007%         | 85.487%      |
| 2311 | FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625 | 0.007%         | 85.494%      |
| 2312 | RITCHIE BROS. A                                   | 0.007%         | 85.501%      |
| 2313 | MATADOR RESOURCES CO COMMON STOCK USD.01          | 0.007%         | 85.508%      |
| 2314 | NUVASIVE INC COMMON STOCK USD.001                 | 0.007%         | 85.515%      |
| 2315 | YY INC ADR ADR USD.00001                          | 0.007%         | 85.522%      |
| 2316 | SASOL   | 0.007%         | 85.529%      |
| 2317 | ASSOCD BANC-COR                                   | 0.007%         | 85.536%      |
| 2318 | OLD NATIONAL BANCORP COMMON STOCK                 | 0.007%         | 85.543%      |
| 2319 | MAXIMUS INC COMMON STOCK                          | 0.007%         | 85.550%      |
| 2320 | WYNN RESORTS LTD COMMON STOCK USD.01              | 0.007%         | 85.557%      |
| 2321 | LCI INDUSTRIES COMMON STOCK USD.01                | 0.007%         | 85.564%      |
| 2322 | TEVA PHARMACEUTICAL SP ADR ADR                    | 0.007%         | 85.571%      |
| 2323 | INVESTORS BANCORP INC COMMON STOCK USD.01         | 0.007%         | 85.578%      |
| 2324 | WESCO INTERNATI                                   | 0.007%         | 85.585%      |
| 2325 | INTERTAPE POLYM                                   | 0.007%         | 85.591%      |
| 2326 | BAYER MOTOREN W                                   | 0.007%         | 85.598%      |
| 2327 | RELX NV   | 0.007%         | 85.605%      |
| 2328 | CHILDRENS PLACE                                   | 0.007%         | 85.612%      |
| 2329 | PDC ENERGY INC COMMON STOCK USD.01                | 0.007%         | 85.619%      |
| 2330 | TIMKEN CO   | 0.007%         | 85.626%      |
| 2331 | CELLTRION INC K                                   | 0.007%         | 85.633%      |

|      | SECURITY NAME                                       | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2332 | SUNRISE COMMUNC                                     | 0.007%         | 85.640%      |
| 2333 | COBHAM PLC  | 0.007%         | 85.647%      |
| 2334 | ONEMAIN HOLDINGS INC COMMON STOCK USD.01            | 0.007%         | 85.654%      |
| 2335 | KROGER CO SR UNSECURED 01/21 3.3                    | 0.007%         | 85.661%      |
| 2336 | COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0       | 0.007%         | 85.668%      |
| 2337 | BIG LOTS INC COMMON STOCK USD.01                    | 0.007%         | 85.675%      |
| 2338 | CIMB GROUP HOLD                                     | 0.007%         | 85.682%      |
| 2339 | PASON SYSTEMS I                                     | 0.007%         | 85.688%      |
| 2340 | ACS, ACTIVIDADE                                     | 0.007%         | 85.695%      |
| 2341 | CIFI HOLDINGS G                                     | 0.007%         | 85.702%      |
| 2342 | BCA POP EMILIA                                      | 0.007%         | 85.709%      |
| 2343 | WORTHINGTON IND                                     | 0.007%         | 85.716%      |
| 2344 | HAYS  | 0.007%         | 85.723%      |
| 2345 | CULLEN/FROST BANKERS INC COMMON STOCK USD.01        | 0.007%         | 85.730%      |
| 2346 | CRODA INTERNATI                                     | 0.007%         | 85.737%      |
| 2347 | FLOWERS FOODS INC COMMON STOCK USD.01               | 0.007%         | 85.744%      |
| 2348 | ROCKWELL AUTO                                       | 0.007%         | 85.750%      |
| 2349 | AARON S INC COMMON STOCK USD.5                      | 0.007%         | 85.757%      |
| 2350 | CABOT CORP  | 0.007%         | 85.764%      |
| 2351 | COVESTRO AG   | 0.007%         | 85.771%      |
| 2352 | GAM HOLDING LTD                                     | 0.007%         | 85.778%      |
| 2353 | AUTOCANADA INC                                      | 0.007%         | 85.785%      |
| 2354 | PARTNERS GROUP                                      | 0.007%         | 85.791%      |
| 2355 | TOLL BROTHERS INC COMMON STOCK USD.01               | 0.007%         | 85.798%      |
| 2356 | WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01          | 0.007%         | 85.805%      |
| 2357 | REGAL BELOIT CORP COMMON STOCK USD.01               | 0.007%         | 85.812%      |
| 2358 | TENNECO AUTOMOT                                     | 0.007%         | 85.819%      |
| 2359 | RECRUIT HOLDING                                     | 0.007%         | 85.826%      |
| 2360 | ARCH COAL INC A COMMON STOCK USD.01                 | 0.007%         | 85.832%      |
| 2361 | SHUTTERFLY INC                                      | 0.007%         | 85.839%      |
| 2362 | ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75 | 0.007%         | 85.846%      |
| 2363 | MAGELLAN HEALTH INC COMMON STOCK USD.01             | 0.007%         | 85.853%      |
| 2364 | KENNAMETAL INC COMMON STOCK USD1.25                 | 0.007%         | 85.860%      |
| 2365 | CIENA CORP COMMON STOCK USD.01                      | 0.007%         | 85.866%      |
| 2366 | BUCHER IND-REGD                                     | 0.007%         | 85.873%      |
| 2367 | BLACK KNIGHT INC COMMON STOCK                       | 0.007%         | 85.880%      |
| 2368 | MITSUBISHI GAS                                      | 0.007%         | 85.887%      |
| 2369 | KONICA MINOLTA                                      | 0.007%         | 85.893%      |
| 2370 | SYNEOS HEALTH INC COMMON STOCK USD.01               | 0.007%         | 85.900%      |
| 2371 | STEVEN MADDEN LTD COMMON STOCK USD.0001             | 0.007%         | 85.907%      |
| 2372 | WEC ENERGY GROU                                     | 0.007%         | 85.914%      |
| 2373 | COUSINS PROPERTIES INC REIT USD1.0                  | 0.007%         | 85.920%      |
| 2374 | SUMITOMO CORP                                       | 0.007%         | 85.927%      |
| 2375 | HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01    | 0.007%         | 85.934%      |
| 2376 | ANTOFAGASTA HLD                                     | 0.007%         | 85.941%      |
| 2377 | BARCLAYS ADR-EA                                     | 0.007%         | 85.947%      |
| 2378 | GEBERIT AG-REG                                      | 0.007%         | 85.954%      |
| 2379 | SERVICEMASTER G                                     | 0.007%         | 85.961%      |
| 2380 | ENSTAR GROUP LT                                     | 0.007%         | 85.968%      |
| 2381 | PERKINELMER INC COMMON STOCK USD1.0                 | 0.007%         | 85.974%      |



|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2382 | HENGAN INTL                                      | 0.007%         | 85.981%      |
| 2383 | NUANCE COMMUNICATIONS INC COMMON STOCK USD.001   | 0.007%         | 85.988%      |
| 2384 | TOPBUILD CORP COMMON STOCK                       | 0.007%         | 85.994%      |
| 2385 | NEDCOR LTD ZAR1                                  | 0.007%         | 86.001%      |
| 2386 | NIPPON EXPRESS                                   | 0.007%         | 86.008%      |
| 2387 | FONCIERE DES RE                                  | 0.007%         | 86.015%      |
| 2388 | HEALTHCARE REALTY TRUST INC REIT USD.01          | 0.007%         | 86.021%      |
| 2389 | ROGERS SUGAR IN                                  | 0.007%         | 86.028%      |
| 2390 | LITHIA MOTORS INC CL A COMMON STOCK              | 0.007%         | 86.035%      |
| 2391 | TRI POINTE GROUP INC COMMON STOCK USD.01         | 0.007%         | 86.041%      |
| 2392 | HSBC USA INC SR UNSECURED 08/20 2.75             | 0.007%         | 86.048%      |
| 2393 | ARISTA NETWORKS INC COMMON STOCK USD.0001        | 0.007%         | 86.055%      |
| 2394 | CHINA CONCH VEN                                  | 0.007%         | 86.061%      |
| 2395 | WATERS CORP                                      | 0.007%         | 86.068%      |
| 2396 | CLOSE BROS GROU                                  | 0.007%         | 86.075%      |
| 2397 | DOWNER EDI LTD                                   | 0.007%         | 86.081%      |
| 2398 | CANFOR PULP PRO                                  | 0.007%         | 86.088%      |
| 2399 | ORIX CORP  | 0.007%         | 86.094%      |
| 2400 | GTT COMMUNICATIONS INC COMMON STOCK USD.0001     | 0.007%         | 86.101%      |
| 2401 | VISTEON CORP COMMON STOCK                        | 0.007%         | 86.108%      |
| 2402 | mitsui OSK LINE                                  | 0.007%         | 86.114%      |
| 2403 | NGK INSULATORS                                   | 0.007%         | 86.121%      |
| 2404 | MOTOROLA SOLUTIONS INC COMMON STOCK USD.01       | 0.007%         | 86.128%      |
| 2405 | SIERRA WIRELESS INC COMMON STOCK                 | 0.007%         | 86.134%      |
| 2406 | LINCOLN ELEC HL                                  | 0.007%         | 86.141%      |
| 2407 | CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0      | 0.007%         | 86.147%      |
| 2408 | PEGATRON CORP                                    | 0.007%         | 86.154%      |
| 2409 | PLASTIC OMNIUM                                   | 0.007%         | 86.161%      |
| 2410 | TATA STEEL LIMI                                  | 0.007%         | 86.167%      |
| 2411 | CABOT OIL & GAS                                  | 0.007%         | 86.174%      |
| 2412 | FIRST INDL REAL                                  | 0.007%         | 86.180%      |
| 2413 | INTERMEDIATE CA                                  | 0.007%         | 86.187%      |
| 2414 | AGF MGMT LTD CL                                  | 0.007%         | 86.193%      |
| 2415 | TAUBMAN CENTERS INC REIT USD.01                  | 0.007%         | 86.200%      |
| 2416 | WOORI BANK                                       | 0.007%         | 86.207%      |
| 2417 | JULIUS BAER GRO                                  | 0.007%         | 86.213%      |
| 2418 | TAIWAN CEMENT                                    | 0.007%         | 86.220%      |
| 2419 | ANIXTER INTL IN                                  | 0.007%         | 86.226%      |
| 2420 | CHURCH & DWIGHT                                  | 0.007%         | 86.233%      |
| 2421 | CANOPY GROWTH C                                  | 0.007%         | 86.239%      |
| 2422 | NEX GROUP PLC                                    | 0.007%         | 86.246%      |
| 2423 | CNO FINANCIAL                                    | 0.007%         | 86.253%      |
| 2424 | NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01   | 0.007%         | 86.259%      |
| 2425 | VALLEY NATIONAL BANCORP COMMON STOCK             | 0.007%         | 86.266%      |
| 2426 | RLJ LODGING TRUST REIT                           | 0.007%         | 86.272%      |
| 2427 | NIDEC CORPORATI                                  | 0.007%         | 86.279%      |
| 2428 | ORPEA  | 0.007%         | 86.285%      |
| 2429 | METRO WHOLESALE                                  | 0.007%         | 86.292%      |
| 2430 | CINeworld GROUP                                  | 0.007%         | 86.298%      |
| 2431 | BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01 | 0.007%         | 86.305%      |

|      | SECURITY NAME                                      | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2432 | CES ENERGY SOLU                                    | 0.007%         | 86.311%      |
| 2433 | GLOBUS MEDICAL                                     | 0.007%         | 86.318%      |
| 2434 | NEW YORK TIMES                                     | 0.007%         | 86.324%      |
| 2435 | KAWASAKI HEAVY                                     | 0.007%         | 86.331%      |
| 2436 | KLA TENCOR CORP COMMON STOCK USD.001               | 0.006%         | 86.337%      |
| 2437 | SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001  | 0.006%         | 86.344%      |
| 2438 | MSCI INC   | 0.006%         | 86.350%      |
| 2439 | TEMENOS GROUP A                                    | 0.006%         | 86.357%      |
| 2440 | ROYAL UNIBREW A                                    | 0.006%         | 86.363%      |
| 2441 | MAN STRATEGIC H                                    | 0.006%         | 86.370%      |
| 2442 | WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0    | 0.006%         | 86.376%      |
| 2443 | DARLING INGREDIENTS INC COMMON STOCK USD.01        | 0.006%         | 86.383%      |
| 2444 | UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0      | 0.006%         | 86.389%      |
| 2445 | GPE EUROTUNNEL                                     | 0.006%         | 86.396%      |
| 2446 | SYMANTEC CORP                                      | 0.006%         | 86.402%      |
| 2447 | ELDORADO GOLD CORP COMMON STOCK                    | 0.006%         | 86.409%      |
| 2448 | EDISON INTERNATIONAL COMMON STOCK                  | 0.006%         | 86.415%      |
| 2449 | XCEL ENERGY INC COMMON STOCK USD2.5                | 0.006%         | 86.422%      |
| 2450 | ICADE  | 0.006%         | 86.428%      |
| 2451 | BABCOCK INTL GR                                    | 0.006%         | 86.434%      |
| 2452 | STIFEL FINANCIAL CORP COMMON STOCK USD.15          | 0.006%         | 86.441%      |
| 2453 | ROBERT HALF INT                                    | 0.006%         | 86.447%      |
| 2454 | FREENET AG   | 0.006%         | 86.454%      |
| 2455 | TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01     | 0.006%         | 86.460%      |
| 2456 | NATIXIS  | 0.006%         | 86.467%      |
| 2457 | DAIWAHOUSE RE                                      | 0.006%         | 86.473%      |
| 2458 | ANGLOVAAL INDS                                     | 0.006%         | 86.480%      |
| 2459 | MILLICOM INTL C                                    | 0.006%         | 86.486%      |
| 2460 | HERBALIFE LTD COMMON STOCK USD.002                 | 0.006%         | 86.492%      |
| 2461 | SPROTT INC COMM                                    | 0.006%         | 86.499%      |
| 2462 | SAMSUNG ELEC-ME                                    | 0.006%         | 86.505%      |
| 2463 | DOMTAR CORP USD                                    | 0.006%         | 86.512%      |
| 2464 | CREDICORP  | 0.006%         | 86.518%      |
| 2465 | BROWN-FORMAN CO                                    | 0.006%         | 86.525%      |
| 2466 | HUGO BOSS AG                                       | 0.006%         | 86.531%      |
| 2467 | DECKERS OUTDOOR CORP COMMON STOCK USD.01           | 0.006%         | 86.537%      |
| 2468 | AMERICAN WATER WORKS CO INC COMMON STOCK USD.01    | 0.006%         | 86.544%      |
| 2469 | PRA HEALTH SCIE                                    | 0.006%         | 86.550%      |
| 2470 | LEUCADIA NATIONAL CORP COMMON STOCK USD1.0         | 0.006%         | 86.557%      |
| 2471 | GUANGZHOU R&F P                                    | 0.006%         | 86.563%      |
| 2472 | TRANSALTA RENEW                                    | 0.006%         | 86.569%      |
| 2473 | AAREAL BANK AG                                     | 0.006%         | 86.576%      |
| 2474 | NIPPON YUSEN KK                                    | 0.006%         | 86.582%      |
| 2475 | MEDIATEK INC                                       | 0.006%         | 86.589%      |
| 2476 | DICK S SPORTING GOODS INC COMMON STOCK USD.01      | 0.006%         | 86.595%      |
| 2477 | PROASSURANCE CORP COMMON STOCK USD.01              | 0.006%         | 86.601%      |
| 2478 | MITSUBISHI UJF                                     | 0.006%         | 86.608%      |
| 2479 | JAPAN PRIME REA                                    | 0.006%         | 86.614%      |
| 2480 | TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001 | 0.006%         | 86.621%      |
| 2481 | AUTOZONE INC COMMON STOCK USD.01                   | 0.006%         | 86.627%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2482 | O REILLY AUTOMOTIVE INC COMMON STOCK USD.01       | 0.006%         | 86.633%      |
| 2483 | WOOLWORTHS LTD                                    | 0.006%         | 86.640%      |
| 2484 | SPIRIT REALTY CAPITAL INC REIT USD.01             | 0.006%         | 86.646%      |
| 2485 | BHP BILLITON FI                                   | 0.006%         | 86.652%      |
| 2486 | WORLDPAY INC CLASS A COMMON STOCK USD.00001       | 0.006%         | 86.659%      |
| 2487 | RELX PLC SPON ADR ADR                             | 0.006%         | 86.665%      |
| 2488 | OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001 | 0.006%         | 86.672%      |
| 2489 | KEPPEL CORP                                       | 0.006%         | 86.678%      |
| 2490 | MEREDITH CORP                                     | 0.006%         | 86.684%      |
| 2491 | ASPEN INSURANCE                                   | 0.006%         | 86.691%      |
| 2492 | CAPITACOMMERCIA                                   | 0.006%         | 86.697%      |
| 2493 | COLRUYT SA  | 0.006%         | 86.703%      |
| 2494 | RPC GROUP   | 0.006%         | 86.710%      |
| 2495 | CRACKER BARREL                                    | 0.006%         | 86.716%      |
| 2496 | BID CORP LTD                                      | 0.006%         | 86.722%      |
| 2497 | INMOBILIARIA CO                                   | 0.006%         | 86.729%      |
| 2498 | SUNSTONE HOTEL                                    | 0.006%         | 86.735%      |
| 2499 | ALTIUS MINERALS                                   | 0.006%         | 86.741%      |
| 2500 | SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01  | 0.006%         | 86.748%      |
| 2501 | INGENICO  | 0.006%         | 86.754%      |
| 2502 | MAJOR DRILLING                                    | 0.006%         | 86.760%      |
| 2503 | LIFE HEALTHCARE                                   | 0.006%         | 86.767%      |
| 2504 | INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0  | 0.006%         | 86.773%      |
| 2505 | 3I GROUP PLC                                      | 0.006%         | 86.779%      |
| 2506 | SUNTEC REIT                                       | 0.006%         | 86.786%      |
| 2507 | BYD CO  | 0.006%         | 86.792%      |
| 2508 | ALFA SA DE CV                                     | 0.006%         | 86.798%      |
| 2509 | EXELON GENERATION CO LLC SR UNSECURED 10/20 4     | 0.006%         | 86.804%      |
| 2510 | GREAT WESTERN BANCORP INC COMMON STOCK USD.01     | 0.006%         | 86.811%      |
| 2511 | NATIONAL GENERA                                   | 0.006%         | 86.817%      |
| 2512 | CHORUS AVIATION                                   | 0.006%         | 86.823%      |
| 2513 | UMB FINANCIAL CORP COMMON STOCK USD1.0            | 0.006%         | 86.830%      |
| 2514 | SUMMIT MATERIALS INC CL A COMMON STOCK USD.01     | 0.006%         | 86.836%      |
| 2515 | LG+E AND KU ENERGY LLC SR UNSECURED 11/20 3.75    | 0.006%         | 86.842%      |
| 2516 | NITTO DENKO COR                                   | 0.006%         | 86.849%      |
| 2517 | KAZAKHMYS PLC                                     | 0.006%         | 86.855%      |
| 2518 | ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01  | 0.006%         | 86.861%      |
| 2519 | QORVO INC COMMON STOCK USD.0001                   | 0.006%         | 86.867%      |
| 2520 | VIASAT INC COMMON STOCK USD.0001                  | 0.006%         | 86.874%      |
| 2521 | PG&E CORP   | 0.006%         | 86.880%      |
| 2522 | WALKER + DUNLOP INC COMMON STOCK                  | 0.006%         | 86.886%      |
| 2523 | ACUITY BRANDS INC COMMON STOCK USD.01             | 0.006%         | 86.893%      |
| 2524 | SEKISUI HOUSE                                     | 0.006%         | 86.899%      |
| 2525 | DILLARD DEPT ST                                   | 0.006%         | 86.905%      |
| 2526 | HUSQVARNA AB -                                    | 0.006%         | 86.911%      |
| 2527 | HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01   | 0.006%         | 86.918%      |
| 2528 | WIENERBERGER AG                                   | 0.006%         | 86.924%      |
| 2529 | VARIAN MEDICAL                                    | 0.006%         | 86.930%      |
| 2530 | B3 SA - BRASIL                                    | 0.006%         | 86.936%      |
| 2531 | BANK OF HAWAII CORP COMMON STOCK USD.01           | 0.006%         | 86.943%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2532 | INDITEX SA  | 0.006%         | 86.949%      |
| 2533 | COOPER STANDARD HOLDING COMMON STOCK USD.001      | 0.006%         | 86.955%      |
| 2534 | IMI PLC   | 0.006%         | 86.961%      |
| 2535 | RESONA HOLDINGS                                   | 0.006%         | 86.968%      |
| 2536 | DOLBY LABORATORIES INC CL A COMMON STOCK USD.001  | 0.006%         | 86.974%      |
| 2537 | LASALLE HOTEL PROPERTIES REIT USD.01              | 0.006%         | 86.980%      |
| 2538 | mitsui fudosan                                    | 0.006%         | 86.986%      |
| 2539 | COMMERCIAL METALS CO COMMON STOCK USD.01          | 0.006%         | 86.992%      |
| 2540 | TRANSDIGM GROUP INC COMMON STOCK USD.01           | 0.006%         | 86.999%      |
| 2541 | LEG IMMOBILIEN                                    | 0.006%         | 87.005%      |
| 2542 | MITSUBISHI MATE                                   | 0.006%         | 87.011%      |
| 2543 | Atlantia SpA                                      | 0.006%         | 87.017%      |
| 2544 | CONVERGYS CORP COMMON STOCK                       | 0.006%         | 87.024%      |
| 2545 | CIT GROUP INC COMMON STOCK USD.01                 | 0.006%         | 87.030%      |
| 2546 | METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01  | 0.006%         | 87.036%      |
| 2547 | NICHIREI CORP                                     | 0.006%         | 87.042%      |
| 2548 | TETRA TECH INC COMMON STOCK USD.01                | 0.006%         | 87.048%      |
| 2549 | KBR INC COMMON STOCK USD.001                      | 0.006%         | 87.055%      |
| 2550 | HYUNDAI ENG & C                                   | 0.006%         | 87.061%      |
| 2551 | PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01   | 0.006%         | 87.067%      |
| 2552 | WAJAX CORP  | 0.006%         | 87.073%      |
| 2553 | ALTRIA GROUP INC COMPANY GUAR 01/20 2.625         | 0.006%         | 87.079%      |
| 2554 | GENERAC HOLDINGS INC COMMON STOCK USD.01          | 0.006%         | 87.085%      |
| 2555 | SEMPRA ENERGY                                     | 0.006%         | 87.092%      |
| 2556 | WEINGARTEN REALTY INVESTORS REIT USD.03           | 0.006%         | 87.098%      |
| 2557 | CABOT MICROELECTRONICS CORP COMMON STOCK USD.001  | 0.006%         | 87.104%      |
| 2558 | HEXAGON AB  | 0.006%         | 87.110%      |
| 2559 | CHINA VANKE CO                                    | 0.006%         | 87.116%      |
| 2560 | KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001 | 0.006%         | 87.122%      |
| 2561 | BED BATH & BEYO                                   | 0.006%         | 87.128%      |
| 2562 | FANUC   | 0.006%         | 87.135%      |
| 2563 | DORMAN PRODUCTS INC COMMON STOCK USD.01           | 0.006%         | 87.141%      |
| 2564 | UNITED BANKSHARES INC COMMON STOCK USD2.5         | 0.006%         | 87.147%      |
| 2565 | YAMATO HOLDINGS                                   | 0.006%         | 87.153%      |
| 2566 | SABRE CORP COMMON STOCK USD.01                    | 0.006%         | 87.159%      |
| 2567 | SIENNA SENIOR L                                   | 0.006%         | 87.165%      |
| 2568 | NABORS INDUSTRI                                   | 0.006%         | 87.171%      |
| 2569 | SCRIPPS NETWORK                                   | 0.006%         | 87.177%      |
| 2570 | GOLD FIELDS LTD SPONS ADR ADR                     | 0.006%         | 87.184%      |
| 2571 | ENERSYS COMMON STOCK USD.01                       | 0.006%         | 87.190%      |
| 2572 | SYNOPSYS INC                                      | 0.006%         | 87.196%      |
| 2573 | SCOR  | 0.006%         | 87.202%      |
| 2574 | ASPEN PHARMACAR                                   | 0.006%         | 87.208%      |
| 2575 | SHINHAN FIN GRO                                   | 0.006%         | 87.214%      |
| 2576 | ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1     | 0.006%         | 87.220%      |
| 2577 | POLYONE CORPORATION COMMON STOCK USD.01           | 0.006%         | 87.226%      |
| 2578 | CONTINENTAL GOL                                   | 0.006%         | 87.232%      |
| 2579 | CAPITAMALL TRUS                                   | 0.006%         | 87.239%      |
| 2580 | China Mengniu D                                   | 0.006%         | 87.245%      |
| 2581 | VISHAY INTERTEC                                   | 0.006%         | 87.251%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2582 | ADVANCE RESIDEN                                   | 0.006%         | 87.257%      |
| 2583 | EURONET WORLDWIDE INC COMMON STOCK USD.02         | 0.006%         | 87.263%      |
| 2584 | VALMONT INDUSTRIES COMMON STOCK USD1.0            | 0.006%         | 87.269%      |
| 2585 | RENTOKIL INITIA                                   | 0.006%         | 87.275%      |
| 2586 | TARO PHARMACEUT                                   | 0.006%         | 87.281%      |
| 2587 | EVERCORE PARTNE                                   | 0.006%         | 87.287%      |
| 2588 | HANWHA CHEMICAL                                   | 0.006%         | 87.293%      |
| 2589 | HAIER ELECTRONI                                   | 0.006%         | 87.299%      |
| 2590 | ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01    | 0.006%         | 87.305%      |
| 2591 | CEZ AS  | 0.006%         | 87.312%      |
| 2592 | TRELLEBORG AB                                     | 0.006%         | 87.318%      |
| 2593 | SHISEIDO CO                                       | 0.006%         | 87.324%      |
| 2594 | THYSSEN KRUPP A                                   | 0.006%         | 87.330%      |
| 2595 | DEUTSCHE TELEKO                                   | 0.006%         | 87.336%      |
| 2596 | SAMSONITE INTL                                    | 0.006%         | 87.342%      |
| 2597 | MEGA FINANCIAL                                    | 0.006%         | 87.348%      |
| 2598 | HERMAN MILLER I                                   | 0.006%         | 87.354%      |
| 2599 | SUMITOMO RUBBER                                   | 0.006%         | 87.360%      |
| 2600 | VIA VAREJO SA                                     | 0.006%         | 87.366%      |
| 2601 | TEXAS ROADHOUSE INC COMMON STOCK USD.001          | 0.006%         | 87.372%      |
| 2602 | GOEASY LTD  | 0.006%         | 87.378%      |
| 2603 | KERRY PROPRTIE                                    | 0.006%         | 87.384%      |
| 2604 | CHENIERE ENERGY INC COMMON STOCK USD.003          | 0.006%         | 87.390%      |
| 2605 | STANDARD LIFE P                                   | 0.006%         | 87.396%      |
| 2606 | DAIKIN INDUSTRI                                   | 0.006%         | 87.402%      |
| 2607 | CARA OPERATIONS                                   | 0.006%         | 87.408%      |
| 2608 | ROYAL BANK OF SCOT SPON ADR ADR                   | 0.006%         | 87.414%      |
| 2609 | SAMSUNG FIRE &                                    | 0.006%         | 87.420%      |
| 2610 | TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134 | 0.006%         | 87.426%      |
| 2611 | EATON VANCE CORP COMMON STOCK USD.00390625        | 0.006%         | 87.432%      |
| 2612 | QEP RESOURCES INC COMMON STOCK USD.01             | 0.006%         | 87.438%      |
| 2613 | AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01  | 0.006%         | 87.444%      |
| 2614 | VOPAK (KON)                                       | 0.006%         | 87.450%      |
| 2615 | RESMED INC  | 0.006%         | 87.456%      |
| 2616 | MALAYAN BKG BHD                                   | 0.006%         | 87.462%      |
| 2617 | CNPC (HONG KONG                                   | 0.006%         | 87.468%      |
| 2618 | TRINSEO SA  | 0.006%         | 87.474%      |
| 2619 | WHITE MOUNTAINS                                   | 0.006%         | 87.480%      |
| 2620 | DENTSU INC.                                       | 0.006%         | 87.486%      |
| 2621 | AIR FRANCE-KLM                                    | 0.006%         | 87.492%      |
| 2622 | CAPITALAND  | 0.006%         | 87.498%      |
| 2623 | SEMBICORP INDUST                                  | 0.006%         | 87.504%      |
| 2624 | TEGNA INC COMMON STOCK USD1.0                     | 0.006%         | 87.510%      |
| 2625 | Dongbu Insuranc                                   | 0.006%         | 87.516%      |
| 2626 | BE SEMICONDUCTO                                   | 0.006%         | 87.522%      |
| 2627 | TECH DATA CORP COMMON STOCK USD.0015              | 0.006%         | 87.528%      |
| 2628 | MERCURY GENERAL                                   | 0.006%         | 87.534%      |
| 2629 | BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01      | 0.006%         | 87.540%      |
| 2630 | BRINK S CO/THE COMMON STOCK USD1.0                | 0.006%         | 87.546%      |
| 2631 | BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001  | 0.006%         | 87.552%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2632 | DENKI KAGAKU KO                                  | 0.006%         | 87.558%      |
| 2633 | BANK OF NT BUTT                                  | 0.006%         | 87.564%      |
| 2634 | GRACO INC COMMON STOCK USD1.0                    | 0.006%         | 87.570%      |
| 2635 | AURUBIS AG                                       | 0.006%         | 87.576%      |
| 2636 | GATX CORP  | 0.006%         | 87.581%      |
| 2637 | ARGONAUT GOLD I                                  | 0.006%         | 87.587%      |
| 2638 | STERIS PLC                                       | 0.006%         | 87.593%      |
| 2639 | ELECTROCOMPONEN                                  | 0.006%         | 87.599%      |
| 2640 | ABM INDUSTRIES INC COMMON STOCK USD.01           | 0.006%         | 87.605%      |
| 2641 | YUM CHINA HOLDINGS INC COMMON STOCK USD.01       | 0.006%         | 87.611%      |
| 2642 | AXA-UAP  | 0.006%         | 87.617%      |
| 2643 | J FRONT RETAILI                                  | 0.006%         | 87.623%      |
| 2644 | MB FINANCIAL INC COMMON STOCK USD.01             | 0.006%         | 87.629%      |
| 2645 | ENERSIS SA                                       | 0.006%         | 87.635%      |
| 2646 | ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01 | 0.006%         | 87.640%      |
| 2647 | DISCOVERY INC A COMMON STOCK USD.01              | 0.006%         | 87.646%      |
| 2648 | ATHABASCA OIL C                                  | 0.006%         | 87.652%      |
| 2649 | B&M EUROPEAN VA                                  | 0.006%         | 87.658%      |
| 2650 | LAM RESEARCH CORP SR UNSECURED 03/25 3.8         | 0.006%         | 87.664%      |
| 2651 | Samsung Life In                                  | 0.006%         | 87.670%      |
| 2652 | RLI CORP COMMON STOCK USD1.0                     | 0.006%         | 87.676%      |
| 2653 | METSO OYJ  | 0.006%         | 87.682%      |
| 2654 | SINGAPORE TELEC                                  | 0.006%         | 87.687%      |
| 2655 | FIRSTENERGY CORP COMMON STOCK USD.1              | 0.006%         | 87.693%      |
| 2656 | PRETIUM RESOURC                                  | 0.006%         | 87.699%      |
| 2657 | AMBEV SA   | 0.006%         | 87.705%      |
| 2658 | KIA MOTORS CORP                                  | 0.006%         | 87.711%      |
| 2659 | COLUMBIA BANKING SYSTEM INC COMMON STOCK         | 0.006%         | 87.717%      |
| 2660 | CMS ENERGY CORP                                  | 0.006%         | 87.723%      |
| 2661 | NETWORK HEALTHC                                  | 0.006%         | 87.728%      |
| 2662 | TRITON INTERNAT                                  | 0.006%         | 87.734%      |
| 2663 | NATIONAL EXPRES                                  | 0.006%         | 87.740%      |
| 2664 | CAMBREX CORP COMMON STOCK USD.1                  | 0.006%         | 87.746%      |
| 2665 | BANCO COMERCIAL                                  | 0.006%         | 87.752%      |
| 2666 | FIRST MERCHANTS CORP COMMON STOCK                | 0.006%         | 87.758%      |
| 2667 | FORMOSA CHEMICA                                  | 0.006%         | 87.763%      |
| 2668 | SANTOS LIMITED                                   | 0.006%         | 87.769%      |
| 2669 | ROTORK PLC                                       | 0.006%         | 87.775%      |
| 2670 | CHEMED CORP COMMON STOCK USD1.0                  | 0.006%         | 87.781%      |
| 2671 | ARISTOCRAT LEIS                                  | 0.006%         | 87.787%      |
| 2672 | COMPAL ELECTRON                                  | 0.006%         | 87.792%      |
| 2673 | HOPE BANCORP INC COMMON STOCK USD.001            | 0.006%         | 87.798%      |
| 2674 | ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2   | 0.006%         | 87.804%      |
| 2675 | ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001  | 0.006%         | 87.810%      |
| 2676 | NETSCOUT SYSTEMS INC COMMON STOCK USD.001        | 0.006%         | 87.816%      |
| 2677 | CITIC LTD  | 0.006%         | 87.821%      |
| 2678 | CK ASSET HOLDIN                                  | 0.006%         | 87.827%      |
| 2679 | WANT WANT CHINA                                  | 0.006%         | 87.833%      |
| 2680 | KOBE STEEL                                       | 0.006%         | 87.839%      |
| 2681 | WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0     | 0.006%         | 87.844%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2682 | CATHAY FINANCIA                                   | 0.006%         | 87.850%      |
| 2683 | SILGAN HLDGS                                      | 0.006%         | 87.856%      |
| 2684 | RICOH CO  | 0.006%         | 87.862%      |
| 2685 | MEDICAL FACILIT                                   | 0.006%         | 87.867%      |
| 2686 | BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001 | 0.006%         | 87.873%      |
| 2687 | ANTA SPORTS PRO                                   | 0.006%         | 87.879%      |
| 2688 | KB HOME COMMON STOCK USD1.0                       | 0.006%         | 87.885%      |
| 2689 | JUPITER PLC                                       | 0.006%         | 87.890%      |
| 2690 | CATTOLICA ASSIC                                   | 0.006%         | 87.896%      |
| 2691 | MEXICHEM SAB DE                                   | 0.006%         | 87.902%      |
| 2692 | SHAFTESBURY                                       | 0.006%         | 87.908%      |
| 2693 | SCOTTS MIRACLE GRO CO COMMON STOCK USD.01         | 0.006%         | 87.913%      |
| 2694 | DUNDEE PRECIOUS                                   | 0.006%         | 87.919%      |
| 2695 | TOREX GOLD RESO                                   | 0.006%         | 87.925%      |
| 2696 | LANDSTAR SYSTEM                                   | 0.006%         | 87.931%      |
| 2697 | VERINT SYSTEMS                                    | 0.006%         | 87.936%      |
| 2698 | SAIPEM SPA  | 0.006%         | 87.942%      |
| 2699 | SABRA HEALTH CARE REIT INC REIT USD.01            | 0.006%         | 87.948%      |
| 2700 | PUBLIC BNK-LOCA                                   | 0.006%         | 87.953%      |
| 2701 | NOMURA REAL EST                                   | 0.006%         | 87.959%      |
| 2702 | II VI INC COMMON STOCK                            | 0.006%         | 87.965%      |
| 2703 | ASTRA INTERNATI                                   | 0.006%         | 87.971%      |
| 2704 | RUBIS SCA   | 0.006%         | 87.976%      |
| 2705 | CHINA RESOURCES                                   | 0.006%         | 87.982%      |
| 2706 | TINGYI(CAYMAN I                                   | 0.006%         | 87.988%      |
| 2707 | LG TELECOM LTD                                    | 0.006%         | 87.993%      |
| 2708 | DAINIPPON INK&C                                   | 0.006%         | 87.999%      |
| 2709 | SPROUTS FARMERS MARKET INC COMMON STOCK USD.001   | 0.006%         | 88.005%      |
| 2710 | OASIS PETROLEUM INC COMMON STOCK USD.01           | 0.006%         | 88.010%      |
| 2711 | RSA INSURANCE G                                   | 0.006%         | 88.016%      |
| 2712 | FIRST FINANCIAL                                   | 0.006%         | 88.022%      |
| 2713 | UPL LTD   | 0.006%         | 88.028%      |
| 2714 | BANCO SANTANDER SA SPON ADR ADR                   | 0.006%         | 88.033%      |
| 2715 | MARUTI SUZUKI                                     | 0.006%         | 88.039%      |
| 2716 | HASEKO CORP                                       | 0.006%         | 88.045%      |
| 2717 | LI & FUNG LIMIT                                   | 0.006%         | 88.050%      |
| 2718 | TELENOR AS  | 0.006%         | 88.056%      |
| 2719 | EUTELSAT COMMUN                                   | 0.006%         | 88.062%      |
| 2720 | PROXIMUS  | 0.006%         | 88.067%      |
| 2721 | J + J SNACK FOODS CORP COMMON STOCK               | 0.006%         | 88.073%      |
| 2722 | BRITISH SKY BRO                                   | 0.006%         | 88.079%      |
| 2723 | KILLAM APART RE                                   | 0.006%         | 88.084%      |
| 2724 | MINTH GROUP LTD                                   | 0.006%         | 88.090%      |
| 2725 | BAIDU INC SPON ADR ADR USD.00005                  | 0.006%         | 88.095%      |
| 2726 | YOKOHAMA RUBBER                                   | 0.006%         | 88.101%      |
| 2727 | SURGE ENERGY IN                                   | 0.006%         | 88.107%      |
| 2728 | LEONI AG  | 0.006%         | 88.112%      |
| 2729 | SPAR GROUP LIMI                                   | 0.006%         | 88.118%      |
| 2730 | TERNA RETE ELET                                   | 0.006%         | 88.124%      |
| 2731 | NORMA GROUP AG                                    | 0.006%         | 88.129%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2732 | MINERALS TECHNOLOGIES INC COMMON STOCK USD.1      | 0.006%         | 88.135%      |
| 2733 | MOOG INC CLASS A COMMON STOCK USD1.0              | 0.006%         | 88.141%      |
| 2734 | UNIPOLSAI SPA                                     | 0.006%         | 88.146%      |
| 2735 | FULTON FINANCIAL CORP COMMON STOCK USD2.5         | 0.006%         | 88.152%      |
| 2736 | HEROUX DEVTEK                                     | 0.006%         | 88.157%      |
| 2737 | PHYSICIANS REALTY TRUST REIT USD.01               | 0.006%         | 88.163%      |
| 2738 | NEW WORLD DEVEL                                   | 0.006%         | 88.169%      |
| 2739 | EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001    | 0.006%         | 88.174%      |
| 2740 | EPAM SYSTEMS INC COMMON STOCK USD.001             | 0.006%         | 88.180%      |
| 2741 | PRICESMART INC                                    | 0.006%         | 88.185%      |
| 2742 | ORORA LTD   | 0.006%         | 88.191%      |
| 2743 | WENDY S CO/THE COMMON STOCK USD.1                 | 0.006%         | 88.197%      |
| 2744 | CARPENTER TECH                                    | 0.006%         | 88.202%      |
| 2745 | UNION BANKSHARES CORP COMMON STOCK USD1.33        | 0.006%         | 88.208%      |
| 2746 | ZYNGA INC CL A COMMON STOCK USD.00000625          | 0.006%         | 88.213%      |
| 2747 | ACTIVIA PROPERTY                                  | 0.006%         | 88.219%      |
| 2748 | HOWDEN JOINERY                                    | 0.006%         | 88.225%      |
| 2749 | PT BANK CENTRAL                                   | 0.006%         | 88.230%      |
| 2750 | SIGNET JEWELERS                                   | 0.006%         | 88.236%      |
| 2751 | CATHAY GENERAL BANCORP COMMON STOCK USD.01        | 0.006%         | 88.241%      |
| 2752 | mitsui mining &                                   | 0.006%         | 88.247%      |
| 2753 | BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001 | 0.006%         | 88.252%      |
| 2754 | HERC HOLDINGS INC COMMON STOCK USD.01             | 0.006%         | 88.258%      |
| 2755 | ITRON INC   | 0.006%         | 88.263%      |
| 2756 | SINO-OCEAN LAND                                   | 0.006%         | 88.269%      |
| 2757 | A2A SPA   | 0.006%         | 88.275%      |
| 2758 | BERKSHIRE HAT E                                   | 0.006%         | 88.280%      |
| 2759 | COCA-COLA EUROP                                   | 0.006%         | 88.286%      |
| 2760 | ENTERGY CORP                                      | 0.006%         | 88.291%      |
| 2761 | SUBSEA 7 SA                                       | 0.006%         | 88.297%      |
| 2762 | CARS.COM INC COMMON STOCK USD.01                  | 0.006%         | 88.302%      |
| 2763 | NVR INC COMMON STOCK USD.01                       | 0.006%         | 88.308%      |
| 2764 | KANEKA CORP                                       | 0.006%         | 88.313%      |
| 2765 | PARAMOUNT GROUP INC REIT USD.01                   | 0.006%         | 88.319%      |
| 2766 | GLP J-REIT  | 0.006%         | 88.324%      |
| 2767 | EQT CORPORATION                                   | 0.006%         | 88.330%      |
| 2768 | CABLE ONE INC COMMON STOCK USD.01                 | 0.006%         | 88.335%      |
| 2769 | RENASANT CORP COMMON STOCK USD5.0                 | 0.006%         | 88.341%      |
| 2770 | FERROVIAL SA                                      | 0.006%         | 88.346%      |
| 2771 | AXEL SPRINGER A                                   | 0.006%         | 88.352%      |
| 2772 | ASM INTL NV                                       | 0.006%         | 88.357%      |
| 2773 | JAPAN HOTEL REI                                   | 0.006%         | 88.363%      |
| 2774 | WASHINGTON FEDERAL INC COMMON STOCK USD1.0        | 0.006%         | 88.368%      |
| 2775 | SOPRA   | 0.005%         | 88.374%      |
| 2776 | BT GROUP PLC                                      | 0.005%         | 88.379%      |
| 2777 | ACCIONA SA  | 0.005%         | 88.385%      |
| 2778 | BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01  | 0.005%         | 88.390%      |
| 2779 | F5 NETWORKS INC COMMON STOCK                      | 0.005%         | 88.396%      |
| 2780 | AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01    | 0.005%         | 88.401%      |
| 2781 | LOOMIS AB   | 0.005%         | 88.407%      |



|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2782 | SHENANDOAH TELECOMMUNICATION COMMON STOCK        | 0.005%         | 88.412%      |
| 2783 | ILLUMINA INC                                     | 0.005%         | 88.418%      |
| 2784 | KEYENCE CORP                                     | 0.005%         | 88.423%      |
| 2785 | PACIFIC GAS & E                                  | 0.005%         | 88.429%      |
| 2786 | INSURANCE AUSTR                                  | 0.005%         | 88.434%      |
| 2787 | BIO RAD LABORATORIES A COMMON STOCK USD.0001     | 0.005%         | 88.440%      |
| 2788 | AGGREKO PLC                                      | 0.005%         | 88.445%      |
| 2789 | MDU RES GROUP I                                  | 0.005%         | 88.451%      |
| 2790 | NATL HEALTH INVESTORS INC REIT USD.01            | 0.005%         | 88.456%      |
| 2791 | ATHENAHEALTH IN                                  | 0.005%         | 88.461%      |
| 2792 | DASSAULT SYSTEM                                  | 0.005%         | 88.467%      |
| 2793 | BOSTON BEER COMPANY INC A COMMON STOCK USD.01    | 0.005%         | 88.472%      |
| 2794 | IT HOLDINGS COR                                  | 0.005%         | 88.478%      |
| 2795 | SIGNATURE BANK COMMON STOCK USD.01               | 0.005%         | 88.483%      |
| 2796 | TEREX CORP                                       | 0.005%         | 88.489%      |
| 2797 | QBE INSURANCE                                    | 0.005%         | 88.494%      |
| 2798 | SOUTHERN POWER CO SR UNSECURED 12/21 2.5         | 0.005%         | 88.500%      |
| 2799 | SWIRE PACIFIC                                    | 0.005%         | 88.505%      |
| 2800 | SRC ENERGY INC COMMON STOCK USD.001              | 0.005%         | 88.510%      |
| 2801 | HANG LUNG DEVEL                                  | 0.005%         | 88.516%      |
| 2802 | GERRESHEIMER GR                                  | 0.005%         | 88.521%      |
| 2803 | JTEKT CORP.                                      | 0.005%         | 88.527%      |
| 2804 | WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25 | 0.005%         | 88.532%      |
| 2805 | HASBRO INC                                       | 0.005%         | 88.538%      |
| 2806 | BRANDYWINE REAL                                  | 0.005%         | 88.543%      |
| 2807 | LONDON STOCK EX                                  | 0.005%         | 88.548%      |
| 2808 | XINYI GLASS HOL                                  | 0.005%         | 88.554%      |
| 2809 | BADGER DAYLIGHT                                  | 0.005%         | 88.559%      |
| 2810 | SINCLAIR BROADC                                  | 0.005%         | 88.565%      |
| 2811 | FIRST FINL BANKSHARES INC COMMON STOCK USD.01    | 0.005%         | 88.570%      |
| 2812 | WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1    | 0.005%         | 88.575%      |
| 2813 | FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001 | 0.005%         | 88.581%      |
| 2814 | PAYCHEX INC                                      | 0.005%         | 88.586%      |
| 2815 | RED HAT INC COMMON STOCK USD.0001                | 0.005%         | 88.592%      |
| 2816 | HALYARD HEALTH INC COMMON STOCK USD.01           | 0.005%         | 88.597%      |
| 2817 | BURLINGTON STORES INC COMMON STOCK USD.0001      | 0.005%         | 88.603%      |
| 2818 | SYDBANK  | 0.005%         | 88.608%      |
| 2819 | CARRIZO OIL + GAS INC COMMON STOCK USD.01        | 0.005%         | 88.613%      |
| 2820 | CARDINAL ENERGY                                  | 0.005%         | 88.619%      |
| 2821 | CVB FINANCIAL CORP COMMON STOCK                  | 0.005%         | 88.624%      |
| 2822 | DONGFENG MOTOR                                   | 0.005%         | 88.629%      |
| 2823 | PPL CORPORATION                                  | 0.005%         | 88.635%      |
| 2824 | TECH MAHINDRA L                                  | 0.005%         | 88.640%      |
| 2825 | CHAILEASE HOLDI                                  | 0.005%         | 88.646%      |
| 2826 | JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01  | 0.005%         | 88.651%      |
| 2827 | AVIS BUDGET GROUP INC COMMON STOCK USD.01        | 0.005%         | 88.656%      |
| 2828 | EASTGROUP PROPERTIES INC REIT                    | 0.005%         | 88.662%      |
| 2829 | NEWS CORP CLASS A COMMON STOCK USD.01            | 0.005%         | 88.667%      |
| 2830 | BANCORPSOUTH BANK COMMON STOCK                   | 0.005%         | 88.673%      |
| 2831 | GREEN DOT CORP CLASS A COMMON STOCK USD.001      | 0.005%         | 88.678%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2832 | UNITE GROUP PLC                                  | 0.005%         | 88.683%      |
| 2833 | EDUCATION REALTY TRUST INC REIT USD.01           | 0.005%         | 88.689%      |
| 2834 | SUNOPTA INC COMMON STOCK                         | 0.005%         | 88.694%      |
| 2835 | INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01 | 0.005%         | 88.699%      |
| 2836 | CONCORDIA FINAN                                  | 0.005%         | 88.705%      |
| 2837 | CENTERPOINT ENE                                  | 0.005%         | 88.710%      |
| 2838 | PTT GLOBAL CHEM                                  | 0.005%         | 88.716%      |
| 2839 | UNITED NATURAL FOODS INC COMMON STOCK USD.01     | 0.005%         | 88.721%      |
| 2840 | ENERGEN CORP COMMON STOCK USD.01                 | 0.005%         | 88.726%      |
| 2841 | SOTHEBY S COMMON STOCK USD.01                    | 0.005%         | 88.732%      |
| 2842 | TOPDANMARK A/S                                   | 0.005%         | 88.737%      |
| 2843 | DH EUROPE FINAN                                  | 0.005%         | 88.742%      |
| 2844 | GUESS? INC COMMON STOCK USD.01                   | 0.005%         | 88.748%      |
| 2845 | SWISS PRIME SIT                                  | 0.005%         | 88.753%      |
| 2846 | BODYCOTE PLC                                     | 0.005%         | 88.758%      |
| 2847 | HITACHI CONST M                                  | 0.005%         | 88.764%      |
| 2848 | CANTEL MEDICAL CORP COMMON STOCK USD.1           | 0.005%         | 88.769%      |
| 2849 | OMRON CORP                                       | 0.005%         | 88.774%      |
| 2850 | STAR ENTERTAINM                                  | 0.005%         | 88.780%      |
| 2851 | HERMES INTL                                      | 0.005%         | 88.785%      |
| 2852 | WARTSILA OYJ AB                                  | 0.005%         | 88.790%      |
| 2853 | INDOFOODS SUKSE                                  | 0.005%         | 88.796%      |
| 2854 | T GARANTI BANKA                                  | 0.005%         | 88.801%      |
| 2855 | BARCLAYS PLC                                     | 0.005%         | 88.806%      |
| 2856 | OWENS-ILLINOIS                                   | 0.005%         | 88.811%      |
| 2857 | AG GROWTH INTER                                  | 0.005%         | 88.817%      |
| 2858 | AMEREN CORP                                      | 0.005%         | 88.822%      |
| 2859 | MORNINGSTAR INC COMMON STOCK                     | 0.005%         | 88.827%      |
| 2860 | GRAHAM HOLDINGS                                  | 0.005%         | 88.833%      |
| 2861 | PLAYTECH   | 0.005%         | 88.838%      |
| 2862 | T&D HOLDINGS IN                                  | 0.005%         | 88.843%      |
| 2863 | SIX FLAGS ENTERTAINMENT CORP COMMON STOCK        | 0.005%         | 88.849%      |
| 2864 | TAISEI CORP                                      | 0.005%         | 88.854%      |
| 2865 | BRUKER CORP COMMON STOCK USD.01                  | 0.005%         | 88.859%      |
| 2866 | CENTAMIN PLC                                     | 0.005%         | 88.864%      |
| 2867 | CORPORATE OFFICE PROPERTIES REIT USD.01          | 0.005%         | 88.870%      |
| 2868 | AQUA AMERICA INC COMMON STOCK USD.5              | 0.005%         | 88.875%      |
| 2869 | ENN ENERGY HOLD                                  | 0.005%         | 88.880%      |
| 2870 | NAVER CORP                                       | 0.005%         | 88.885%      |
| 2871 | ROCKWOOL INTL                                    | 0.005%         | 88.891%      |
| 2872 | SEABOARD CORP COMMON STOCK USD1.0                | 0.005%         | 88.896%      |
| 2873 | PEARSON STK                                      | 0.005%         | 88.901%      |
| 2874 | ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001     | 0.005%         | 88.907%      |
| 2875 | DUN + BRADSTREET CORP COMMON STOCK USD.01        | 0.005%         | 88.912%      |
| 2876 | WACKER CHEMIE A                                  | 0.005%         | 88.917%      |
| 2877 | ASTRAZENECA                                      | 0.005%         | 88.922%      |
| 2878 | JANUS HENDERSON                                  | 0.005%         | 88.928%      |
| 2879 | INVESTEC PLC                                     | 0.005%         | 88.933%      |
| 2880 | SINGAPORE PRESS                                  | 0.005%         | 88.938%      |
| 2881 | INTEGER HOLDINGS CORP COMMON STOCK USD.001       | 0.005%         | 88.943%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2882 | ABERTIS INFRAES                                 | 0.005%         | 88.948%      |
| 2883 | JBS SA  | 0.005%         | 88.954%      |
| 2884 | METCASH LTD                                     | 0.005%         | 88.959%      |
| 2885 | GLACIER BANCORP INC COMMON STOCK USD.01         | 0.005%         | 88.964%      |
| 2886 | ICU MEDICAL INC COMMON STOCK USD.1              | 0.005%         | 88.969%      |
| 2887 | HORACE MANN EDUCATORS COMMON STOCK USD.001      | 0.005%         | 88.975%      |
| 2888 | COFINIMMO                                       | 0.005%         | 88.980%      |
| 2889 | FTI CONSULTING INC COMMON STOCK USD.01          | 0.005%         | 88.985%      |
| 2890 | MONDI LTD                                       | 0.005%         | 88.990%      |
| 2891 | FERRO CORP                                      | 0.005%         | 88.996%      |
| 2892 | CAPSTONE MINING                                 | 0.005%         | 89.001%      |
| 2893 | E.SUN FINANCIAL                                 | 0.005%         | 89.006%      |
| 2894 | US SILICA HOLDINGS INC COMMON STOCK USD.01      | 0.005%         | 89.011%      |
| 2895 | TRITAX BIG BOX                                  | 0.005%         | 89.016%      |
| 2896 | SEI INVESTMENT                                  | 0.005%         | 89.022%      |
| 2897 | CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01 | 0.005%         | 89.027%      |
| 2898 | LULULEMON                                       | 0.005%         | 89.032%      |
| 2899 | WABTEC CORP COMMON STOCK USD.01                 | 0.005%         | 89.037%      |
| 2900 | US Wire Order                                   | 0.005%         | 89.042%      |
| 2901 | GREAT PORTLAND                                  | 0.005%         | 89.047%      |
| 2902 | YAGEO CORP                                      | 0.005%         | 89.053%      |
| 2903 | BEIJING ENT WAT                                 | 0.005%         | 89.058%      |
| 2904 | KOREA INVESTMEN                                 | 0.005%         | 89.063%      |
| 2905 | LA QUINTA HOLDINGS INC COMMON STOCK USD.01      | 0.005%         | 89.068%      |
| 2906 | SANKYU INC                                      | 0.005%         | 89.073%      |
| 2907 | HYUNDAI MARINE&                                 | 0.005%         | 89.078%      |
| 2908 | UBIQUITI NETWORKS INC COMMON STOCK USD.001      | 0.005%         | 89.084%      |
| 2909 | GRUPO AEROPORTU                                 | 0.005%         | 89.089%      |
| 2910 | ASPEN TECHNOLOGY INC COMMON STOCK USD.1         | 0.005%         | 89.094%      |
| 2911 | TGS NOPEC GEOPH                                 | 0.005%         | 89.099%      |
| 2912 | NOVO NORDISK A/S SPONS ADR ADR                  | 0.005%         | 89.104%      |
| 2913 | CHINA MERCHANT                                  | 0.005%         | 89.109%      |
| 2914 | NGK SPARK PLUG                                  | 0.005%         | 89.114%      |
| 2915 | ELECTROLUX AB-S                                 | 0.005%         | 89.119%      |
| 2916 | UNIQA INSURANCE                                 | 0.005%         | 89.125%      |
| 2917 | TRUSTMARK CORP COMMON STOCK                     | 0.005%         | 89.130%      |
| 2918 | ASUSTEK COMPUTE                                 | 0.005%         | 89.135%      |
| 2919 | TRINIDAD DRILLI                                 | 0.005%         | 89.140%      |
| 2920 | SEMTECH CORP                                    | 0.005%         | 89.145%      |
| 2921 | ALPS ELECTRIC C                                 | 0.005%         | 89.150%      |
| 2922 | GREIF INC CL A COMMON STOCK                     | 0.005%         | 89.155%      |
| 2923 | EBARA CORP                                      | 0.005%         | 89.160%      |
| 2924 | FLAGSTAR BANCORP INC COMMON STOCK USD.01        | 0.005%         | 89.165%      |
| 2925 | HYOSUNG CORP                                    | 0.005%         | 89.170%      |
| 2926 | TRIBUNE MEDIA C                                 | 0.005%         | 89.176%      |
| 2927 | CLICLS GROUP                                    | 0.005%         | 89.181%      |
| 2928 | NTN CORPORATION                                 | 0.005%         | 89.186%      |
| 2929 | VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01  | 0.005%         | 89.191%      |
| 2930 | LIFEPOINT HOSPI                                 | 0.005%         | 89.196%      |
| 2931 | MASONITE INTERNATIONAL CORP COMMON STOCK        | 0.005%         | 89.201%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2932 | MASCO CORP                                       | 0.005%         | 89.206%      |
| 2933 | KELLOGG CO                                       | 0.005%         | 89.211%      |
| 2934 | LITE-ON TECHNOL                                  | 0.005%         | 89.216%      |
| 2935 | SHENZHOU INT GR                                  | 0.005%         | 89.221%      |
| 2936 | BERRY GLOBAL GROUP INC COMMON STOCK USD.01       | 0.005%         | 89.226%      |
| 2937 | SYMRISE AG                                       | 0.005%         | 89.231%      |
| 2938 | ASICS CORP                                       | 0.005%         | 89.236%      |
| 2939 | AU OPTRONICS CO                                  | 0.005%         | 89.242%      |
| 2940 | ESTACIO PARTICI                                  | 0.005%         | 89.247%      |
| 2941 | HELLA KGAA HUEC                                  | 0.005%         | 89.252%      |
| 2942 | EVONIK INDUSTRI                                  | 0.005%         | 89.257%      |
| 2943 | DAICEL CHEM IND                                  | 0.005%         | 89.262%      |
| 2944 | SBM OFFSHORE NV                                  | 0.005%         | 89.267%      |
| 2945 | CENTURY TOKYO                                    | 0.005%         | 89.272%      |
| 2946 | BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01 | 0.005%         | 89.277%      |
| 2947 | A P MOLLER - MA                                  | 0.005%         | 89.282%      |
| 2948 | APERAM SA  | 0.005%         | 89.287%      |
| 2949 | NORSK HYDRO AS                                   | 0.005%         | 89.292%      |
| 2950 | NORTHVIEW APART                                  | 0.005%         | 89.297%      |
| 2951 | UBS GROUP  | 0.005%         | 89.302%      |
| 2952 | INFOSYS LTD SP ADR ADR                           | 0.005%         | 89.307%      |
| 2953 | MURPHY OIL CORP SR UNSECURED 06/22 4             | 0.005%         | 89.312%      |
| 2954 | ABERCROMBIE & F                                  | 0.005%         | 89.317%      |
| 2955 | GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01     | 0.005%         | 89.322%      |
| 2956 | ENVISION HEALTHCARE CORP COMMON STOCK            | 0.005%         | 89.327%      |
| 2957 | FIVE BELOW COMMON STOCK USD.01                   | 0.005%         | 89.332%      |
| 2958 | CAMPBELL SOUP C                                  | 0.005%         | 89.337%      |
| 2959 | COMPASS MINERALS INTERNATION COMMON STOCK USD.01 | 0.005%         | 89.342%      |
| 2960 | ULTA BEAUTY INC COMMON STOCK USD.01              | 0.005%         | 89.347%      |
| 2961 | INTU PROPERTIES                                  | 0.005%         | 89.352%      |
| 2962 | FINMECCANICA SP                                  | 0.005%         | 89.357%      |
| 2963 | SALZGITTER AG                                    | 0.005%         | 89.362%      |
| 2964 | RED ELECTRICA C                                  | 0.005%         | 89.367%      |
| 2965 | ALLREAL HOLDING                                  | 0.005%         | 89.372%      |
| 2966 | DUNKIN BRANDS GROUP INC COMMON STOCK USD.001     | 0.005%         | 89.377%      |
| 2967 | JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01  | 0.005%         | 89.382%      |
| 2968 | PROGRESS SOFTWARE CORP COMMON STOCK USD.01       | 0.005%         | 89.387%      |
| 2969 | ECHOSTAR CORP A COMMON STOCK USD.001             | 0.005%         | 89.392%      |
| 2970 | OTP BANK PLC                                     | 0.005%         | 89.397%      |
| 2971 | HANKOOK TIRE CO                                  | 0.005%         | 89.402%      |
| 2972 | SUNCORP GROUP                                    | 0.005%         | 89.407%      |
| 2973 | OZ MINERALS LTD                                  | 0.005%         | 89.412%      |
| 2974 | KULICKE&SOFFA I                                  | 0.005%         | 89.417%      |
| 2975 | NEXT PLC   | 0.005%         | 89.422%      |
| 2976 | SINOPAC HLDG                                     | 0.005%         | 89.427%      |
| 2977 | OGE ENERGY CORP COMMON STOCK USD.01              | 0.005%         | 89.432%      |
| 2978 | RAIA DROGASIL S                                  | 0.005%         | 89.437%      |
| 2979 | HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01    | 0.005%         | 89.442%      |
| 2980 | WHEELOCK & COMP                                  | 0.005%         | 89.447%      |
| 2981 | SANMINA CORP COMMON STOCK USD.01                 | 0.005%         | 89.452%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2982 | GREAT WALL AUTO                                   | 0.005%         | 89.457%      |
| 2983 | TOWNE BANK COMMON STOCK USD1.667                  | 0.005%         | 89.461%      |
| 2984 | GREAT PLAINS ENERGY INC COMMON STOCK              | 0.005%         | 89.466%      |
| 2985 | SMITH AND NEPHE                                   | 0.005%         | 89.471%      |
| 2986 | DAVE & BUSTER'S                                   | 0.005%         | 89.476%      |
| 2987 | SECOM CO  | 0.005%         | 89.481%      |
| 2988 | SPARK NEW ZEA                                     | 0.005%         | 89.486%      |
| 2989 | WPP PLC   | 0.005%         | 89.491%      |
| 2990 | BLOCK(H&R)INC                                     | 0.005%         | 89.496%      |
| 2991 | MCDERMOTT INTL                                    | 0.005%         | 89.501%      |
| 2992 | CASINO GUICH-PE                                   | 0.005%         | 89.506%      |
| 2993 | SOJITZ CORP COM                                   | 0.005%         | 89.511%      |
| 2994 | LUCARA DIAMOND                                    | 0.005%         | 89.516%      |
| 2995 | HAIN CELESTIAL GROUP INC COMMON STOCK USD.01      | 0.005%         | 89.521%      |
| 2996 | CALERES INC COMMON STOCK USD.01                   | 0.005%         | 89.526%      |
| 2997 | G III APPAREL GROUP LTD COMMON STOCK USD.01       | 0.005%         | 89.530%      |
| 2998 | EVOLUTION MININ                                   | 0.005%         | 89.535%      |
| 2999 | CLEANAWAY WASTE                                   | 0.005%         | 89.540%      |
| 3000 | SAP SE SPONSORED ADR ADR                          | 0.005%         | 89.545%      |
| 3001 | HORIZON PHARMA                                    | 0.005%         | 89.550%      |
| 3002 | TIGER BRANDS                                      | 0.005%         | 89.555%      |
| 3003 | NAGACORP LTD                                      | 0.005%         | 89.560%      |
| 3004 | VALMET CORP                                       | 0.005%         | 89.565%      |
| 3005 | BANNER CORPORATION COMMON STOCK USD.01            | 0.005%         | 89.570%      |
| 3006 | VICTREX PLC                                       | 0.005%         | 89.575%      |
| 3007 | TURK HAVA YOLLA                                   | 0.005%         | 89.579%      |
| 3008 | CHINA RESOURCES                                   | 0.005%         | 89.584%      |
| 3009 | STATOIL ASA SPON ADR ADR                          | 0.005%         | 89.589%      |
| 3010 | PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01    | 0.005%         | 89.594%      |
| 3011 | MYRIAD GENETICS                                   | 0.005%         | 89.599%      |
| 3012 | SEVERN TRENT                                      | 0.005%         | 89.604%      |
| 3013 | QUANTA COMPUTER                                   | 0.005%         | 89.609%      |
| 3014 | HOYA CORP   | 0.005%         | 89.614%      |
| 3015 | CHINA MEDICAL S                                   | 0.005%         | 89.619%      |
| 3016 | INTL FLAVORS&FR                                   | 0.005%         | 89.623%      |
| 3017 | FUJI ELECTRIC C                                   | 0.005%         | 89.628%      |
| 3018 | JUNGHEINRICH -                                    | 0.005%         | 89.633%      |
| 3019 | ADARO ENERGY TB                                   | 0.005%         | 89.638%      |
| 3020 | BNK FINANCIAL G                                   | 0.005%         | 89.643%      |
| 3021 | MARUI CO  | 0.005%         | 89.648%      |
| 3022 | KONE OYJ  | 0.005%         | 89.653%      |
| 3023 | SMITH + NEPHEW PLC SPON ADR ADR                   | 0.005%         | 89.658%      |
| 3024 | MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001 | 0.005%         | 89.662%      |
| 3025 | MR PRICE GROUP                                    | 0.005%         | 89.667%      |
| 3026 | HERA  | 0.005%         | 89.672%      |
| 3027 | AIR WATER INC.                                    | 0.005%         | 89.677%      |
| 3028 | USANA HEALTH SCIENCES INC COMMON STOCK USD.001    | 0.005%         | 89.682%      |
| 3029 | ZIJIN MINING GR                                   | 0.005%         | 89.687%      |
| 3030 | VALVOLINE INC COMMON STOCK USD.01                 | 0.005%         | 89.692%      |
| 3031 | OAO GAZPROM-SPO                                   | 0.005%         | 89.696%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3032 | PIEDMONT OFFICE                                 | 0.005%         | 89.701%      |
| 3033 | NORDSON CORP COMMON STOCK                       | 0.005%         | 89.706%      |
| 3034 | BOFI HOLDING INC COMMON STOCK USD.01            | 0.005%         | 89.711%      |
| 3035 | COLUMBIA PROPERTY TRUST INC REIT USD.01         | 0.005%         | 89.716%      |
| 3036 | VONAGE HLDGS CO                                 | 0.005%         | 89.721%      |
| 3037 | DCC PLC   | 0.005%         | 89.725%      |
| 3038 | WPP PLC SPONSORED ADR ADR                       | 0.005%         | 89.730%      |
| 3039 | FUTURE LAND DEV                                 | 0.005%         | 89.735%      |
| 3040 | NINE DRAGONS PA                                 | 0.005%         | 89.740%      |
| 3041 | HINDALCO INDS                                   | 0.005%         | 89.745%      |
| 3042 | KENEDIX REALTY                                  | 0.005%         | 89.750%      |
| 3043 | BAKER HUGHES A GE CO COMMON STOCK USD.0001      | 0.005%         | 89.754%      |
| 3044 | BUNZL PLC                                       | 0.005%         | 89.759%      |
| 3045 | ACI WORLDWIDE INC COMMON STOCK USD.005          | 0.005%         | 89.764%      |
| 3046 | HOMESERVE PLC                                   | 0.005%         | 89.769%      |
| 3047 | NIPRO CORP                                      | 0.005%         | 89.774%      |
| 3048 | DAINIPPON SCREE                                 | 0.005%         | 89.779%      |
| 3049 | REGENERON PHARMACEUTICALS COMMON STOCK USD.001  | 0.005%         | 89.783%      |
| 3050 | LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01 | 0.005%         | 89.788%      |
| 3051 | YOKOGAWA ELECTR                                 | 0.005%         | 89.793%      |
| 3052 | MONRO INC COMMON STOCK USD.01                   | 0.005%         | 89.798%      |
| 3053 | RETAIL PROPERTIES OF AME A REIT USD.001         | 0.005%         | 89.803%      |
| 3054 | HRG GROUP INC COMMON STOCK USD.01               | 0.005%         | 89.807%      |
| 3055 | TERANGA GOLD CO                                 | 0.005%         | 89.812%      |
| 3056 | L BRANDS INC COMMON STOCK USD.5                 | 0.005%         | 89.817%      |
| 3057 | LEOPALACE 21                                    | 0.005%         | 89.822%      |
| 3058 | EASYJET   | 0.005%         | 89.827%      |
| 3059 | THALES SA                                       | 0.005%         | 89.831%      |
| 3060 | CJ CHEILJEDANG                                  | 0.005%         | 89.836%      |
| 3061 | ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01     | 0.005%         | 89.841%      |
| 3062 | HYPROP INVESTME                                 | 0.005%         | 89.846%      |
| 3063 | TKH GROUP NV DU                                 | 0.005%         | 89.850%      |
| 3064 | LG HOUSEHOLD HE                                 | 0.005%         | 89.855%      |
| 3065 | UNIPOL GRUPPO F                                 | 0.005%         | 89.860%      |
| 3066 | BAJAJ FINSERV L                                 | 0.005%         | 89.865%      |
| 3067 | CEMBRA MONEY BA                                 | 0.005%         | 89.869%      |
| 3068 | WAL-MART DE MEX                                 | 0.005%         | 89.874%      |
| 3069 | SPX FLOW INC COMMON STOCK USD.01                | 0.005%         | 89.879%      |
| 3070 | AURORA CANNABIS                                 | 0.005%         | 89.884%      |
| 3071 | MOBILE MINI INC COMMON STOCK USD.01             | 0.005%         | 89.888%      |
| 3072 | COSMO ENERGY HO                                 | 0.005%         | 89.893%      |
| 3073 | LG CABLE &MCHY                                  | 0.005%         | 89.898%      |
| 3074 | SHIMIZU CORP                                    | 0.005%         | 89.903%      |
| 3075 | NHK SPRING CO                                   | 0.005%         | 89.907%      |
| 3076 | FINECOBANK BANC                                 | 0.005%         | 89.912%      |
| 3077 | ROGERS CORP COMMON STOCK USD1.0                 | 0.005%         | 89.917%      |
| 3078 | HFF INC CLASS A COMMON STOCK USD.01             | 0.005%         | 89.921%      |
| 3079 | FRESH DEL MONTE                                 | 0.005%         | 89.926%      |
| 3080 | KRATON CORP COMMON STOCK USD.01                 | 0.005%         | 89.931%      |
| 3081 | BANK OF QUEENSL                                 | 0.005%         | 89.936%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3082 | STAMPS.COM INC COMMON STOCK USD.001              | 0.005%         | 89.940%      |
| 3083 | Alten  | 0.005%         | 89.945%      |
| 3084 | ARGO GROUP INTE                                  | 0.005%         | 89.950%      |
| 3085 | SGS SA-REG COMM                                  | 0.005%         | 89.955%      |
| 3086 | MEDIASET   | 0.005%         | 89.959%      |
| 3087 | AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01 | 0.005%         | 89.964%      |
| 3088 | IDACORP INC COMMON STOCK                         | 0.005%         | 89.969%      |
| 3089 | IMERYS SA  | 0.005%         | 89.973%      |
| 3090 | COVANTA HOLDING CORP COMMON STOCK USD.1          | 0.005%         | 89.978%      |
| 3091 | PAYCOM SOFTWARE INC COMMON STOCK USD.01          | 0.005%         | 89.983%      |
| 3092 | BALCHEM CORP COMMON STOCK USD.0667               | 0.005%         | 89.987%      |
| 3093 | QISDA CORP                                       | 0.005%         | 89.992%      |
| 3094 | NAMCO BANDAI HO                                  | 0.005%         | 89.997%      |
| 3095 | BK OF KYOTO                                      | 0.005%         | 90.002%      |
| 3096 | PENGROWTH ENERGY CORP COMMON STOCK               | 0.005%         | 90.006%      |
| 3097 | GRANITE CONST                                    | 0.005%         | 90.011%      |
| 3098 | TRIMBLE INC COMMON STOCK                         | 0.005%         | 90.016%      |
| 3099 | DRIL QUIP INC                                    | 0.005%         | 90.020%      |
| 3100 | VEOLIA ENVIRONM                                  | 0.005%         | 90.025%      |
| 3101 | PLANTRONICS INC COMMON STOCK USD.01              | 0.005%         | 90.030%      |
| 3102 | KLONDEX MINES L                                  | 0.005%         | 90.034%      |
| 3103 | PRYSMIAN SPA CO                                  | 0.005%         | 90.039%      |
| 3104 | ARMSTRONG WORLD                                  | 0.005%         | 90.044%      |
| 3105 | CAPITEC BANK HL                                  | 0.005%         | 90.048%      |
| 3106 | CHEMOURS CO/THE COMMON STOCK                     | 0.005%         | 90.053%      |
| 3107 | UNITI GROUP INC REIT USD.0001                    | 0.005%         | 90.058%      |
| 3108 | ENSCO PLC CLASS                                  | 0.005%         | 90.062%      |
| 3109 | ORIENTAL LAND C                                  | 0.005%         | 90.067%      |
| 3110 | AAR CORP   | 0.005%         | 90.072%      |
| 3111 | NEXANS   | 0.005%         | 90.076%      |
| 3112 | MTY FOOD GROUP                                   | 0.005%         | 90.081%      |
| 3113 | SUN ART RETAIL                                   | 0.005%         | 90.086%      |
| 3114 | CROMBIE REAL ES                                  | 0.005%         | 90.090%      |
| 3115 | Straumann AG                                     | 0.005%         | 90.095%      |
| 3116 | DELPHI TECHNOLO                                  | 0.005%         | 90.100%      |
| 3117 | MONSTER BEVERAGE CORP COMMON STOCK               | 0.005%         | 90.104%      |
| 3118 | PUBLICIS GROUPE                                  | 0.005%         | 90.109%      |
| 3119 | CENTERSTATE BANK CORP COMMON STOCK USD.01        | 0.005%         | 90.114%      |
| 3120 | CLP HOLDINGS                                     | 0.005%         | 90.118%      |
| 3121 | LEONS FURNITURE                                  | 0.005%         | 90.123%      |
| 3122 | CDW CORP/DE COMMON STOCK USD.01                  | 0.005%         | 90.128%      |
| 3123 | MGIC INVESTMENT CORP COMMON STOCK USD1.0         | 0.005%         | 90.132%      |
| 3124 | VAIL RESORTS                                     | 0.005%         | 90.137%      |
| 3125 | BOSKALIS WESTMN                                  | 0.005%         | 90.141%      |
| 3126 | GPO TELEVISA                                     | 0.005%         | 90.146%      |
| 3127 | WISTRON CORP                                     | 0.005%         | 90.151%      |
| 3128 | SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1    | 0.005%         | 90.155%      |
| 3129 | WEICHAI POWER-H                                  | 0.005%         | 90.160%      |
| 3130 | COMPUTER MODELL                                  | 0.005%         | 90.165%      |
| 3131 | ARROW ELECTRONI                                  | 0.005%         | 90.169%      |

|      | SECURITY NAME                               | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3132 | HYUNDAI ROBOTIC                             | 0.005%         | 90.174%      |
| 3133 | FIRST FINANCIAL BANCORP COMMON STOCK        | 0.005%         | 90.179%      |
| 3134 | H. LUNDBECK A/S                             | 0.005%         | 90.183%      |
| 3135 | HILLTOP HOLDINGS INC COMMON STOCK USD.01    | 0.005%         | 90.188%      |
| 3136 | SHIMAMURA CO                                | 0.005%         | 90.192%      |
| 3137 | CSRA INC COMMON STOCK USD.001               | 0.005%         | 90.197%      |
| 3138 | HELEN OF TROY C                             | 0.005%         | 90.202%      |
| 3139 | DYNEGY INC COMMON STOCK USD.01              | 0.005%         | 90.206%      |
| 3140 | AMERIS BANCORP COMMON STOCK USD1.0          | 0.005%         | 90.211%      |
| 3141 | SUL AMERICA SA                              | 0.005%         | 90.215%      |
| 3142 | MINERAL RESOURC                             | 0.005%         | 90.220%      |
| 3143 | UNIVAR INC COMMON STOCK USD.01              | 0.005%         | 90.225%      |
| 3144 | SANWA SHUTTER C                             | 0.005%         | 90.229%      |
| 3145 | KASIKORNBANK PL                             | 0.005%         | 90.234%      |
| 3146 | ZEON CO                                     | 0.005%         | 90.238%      |
| 3147 | PS BUSINESS PARKS INC/CA REIT USD.01        | 0.005%         | 90.243%      |
| 3148 | YUE YUEN INDUST                             | 0.005%         | 90.248%      |
| 3149 | FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1 | 0.005%         | 90.252%      |
| 3150 | DKSH HOLDING LT                             | 0.005%         | 90.257%      |
| 3151 | OUTFRONT MEDIA INC REIT USD.01              | 0.005%         | 90.261%      |
| 3152 | TRANSUNION COMMON STOCK USD.01              | 0.005%         | 90.266%      |
| 3153 | MERITAGE HOMES CORP COMMON STOCK USD.01     | 0.005%         | 90.270%      |
| 3154 | PLEXUS CORP COMMON STOCK USD.01             | 0.005%         | 90.275%      |
| 3155 | SM ENERGY CO COMMON STOCK USD.01            | 0.005%         | 90.280%      |
| 3156 | FRANSHION PROPE                             | 0.005%         | 90.284%      |
| 3157 | LAREDO PETROLEUM INC COMMON STOCK USD.01    | 0.005%         | 90.289%      |
| 3158 | PEBBLEBROOK HOT                             | 0.005%         | 90.293%      |
| 3159 | ZILLOW GROUP INC C COMMON STOCK             | 0.005%         | 90.298%      |
| 3160 | SARTORIUS AG-VO                             | 0.005%         | 90.302%      |
| 3161 | GPO FIN BANORTE                             | 0.005%         | 90.307%      |
| 3162 | BILLERUD AB                                 | 0.005%         | 90.311%      |
| 3163 | MERCK KGAA                                  | 0.005%         | 90.316%      |
| 3164 | AMERICAN WOODMARK CORP COMMON STOCK         | 0.005%         | 90.320%      |
| 3165 | ZHONGSHENG GROU                             | 0.005%         | 90.325%      |
| 3166 | UNIVERSAL FOREST PRODUCTS COMMON STOCK      | 0.005%         | 90.329%      |
| 3167 | BANK OF COMMUNI                             | 0.005%         | 90.334%      |
| 3168 | FIRM CAPITAL MO                             | 0.005%         | 90.338%      |
| 3169 | NORTHWEST HEALT                             | 0.005%         | 90.343%      |
| 3170 | PERNOD-RICARD                               | 0.005%         | 90.347%      |
| 3171 | BEACH PETROLEUM                             | 0.005%         | 90.352%      |
| 3172 | CSR LIMITED                                 | 0.005%         | 90.356%      |
| 3173 | OCEANEERING INT                             | 0.005%         | 90.361%      |
| 3174 | KURITA WATER IN                             | 0.004%         | 90.365%      |
| 3175 | SAIA INC COMMON STOCK USD.001               | 0.004%         | 90.370%      |
| 3176 | BWX TECHNOLOGIES INC COMMON STOCK USD.01    | 0.004%         | 90.374%      |
| 3177 | ULVAC INC.                                  | 0.004%         | 90.379%      |
| 3178 | HNI CORP                                    | 0.004%         | 90.383%      |
| 3179 | ISETAN MITSUKOS                             | 0.004%         | 90.388%      |
| 3180 | MARINE HARVEST                              | 0.004%         | 90.392%      |
| 3181 | CSG SYSTEMS INTL INC COMMON STOCK USD.01    | 0.004%         | 90.397%      |



|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3182 | PRA GROUP INC COMMON STOCK USD.01               | 0.004%         | 90.401%      |
| 3183 | FBL FINANCIAL G                                 | 0.004%         | 90.406%      |
| 3184 | RBC BEARINGS INC COMMON STOCK USD.01            | 0.004%         | 90.410%      |
| 3185 | HYUNDAI STEEL C                                 | 0.004%         | 90.415%      |
| 3186 | SEIKO EPSON COR                                 | 0.004%         | 90.419%      |
| 3187 | SEMGROUP CORP CLASS A COMMON STOCK              | 0.004%         | 90.424%      |
| 3188 | VECTREN CORP COMMON STOCK                       | 0.004%         | 90.428%      |
| 3189 | HINO MOTORS                                     | 0.004%         | 90.433%      |
| 3190 | YAMAZAKI BAKING                                 | 0.004%         | 90.437%      |
| 3191 | ALLIANT ENERGY                                  | 0.004%         | 90.441%      |
| 3192 | EXTENDICARE INC                                 | 0.004%         | 90.446%      |
| 3193 | BRAMBLES LIMITE                                 | 0.004%         | 90.450%      |
| 3194 | TECHTRONIC INDU                                 | 0.004%         | 90.455%      |
| 3195 | TAKASHIMAYA CO                                  | 0.004%         | 90.459%      |
| 3196 | SMITH (A.O.) CORP COMMON STOCK USD1.0           | 0.004%         | 90.464%      |
| 3197 | TOKUYAMA CORP                                   | 0.004%         | 90.468%      |
| 3198 | STEPAN CO COMMON STOCK USD1.0                   | 0.004%         | 90.473%      |
| 3199 | CHINA EVERBRIGH                                 | 0.004%         | 90.477%      |
| 3200 | EBIX INC COMMON STOCK USD.1                     | 0.004%         | 90.482%      |
| 3201 | BARCLAYS PLC SR UNSECURED 06/20 2.875           | 0.004%         | 90.486%      |
| 3202 | SHIN KONG FINL                                  | 0.004%         | 90.490%      |
| 3203 | ARYZTA AG                                       | 0.004%         | 90.495%      |
| 3204 | NIPPON PAPER IN                                 | 0.004%         | 90.499%      |
| 3205 | AXALTA COATING                                  | 0.004%         | 90.504%      |
| 3206 | TRIPADVISOR INC COMMON STOCK USD.001            | 0.004%         | 90.508%      |
| 3207 | SERVISFIRST BANCSHARES INC COMMON STOCK USD.001 | 0.004%         | 90.513%      |
| 3208 | UNITED UTILITIE                                 | 0.004%         | 90.517%      |
| 3209 | CHART INDUSTRIE                                 | 0.004%         | 90.521%      |
| 3210 | JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625    | 0.004%         | 90.526%      |
| 3211 | VERISIGN  | 0.004%         | 90.530%      |
| 3212 | KGHM POLSKA MIE                                 | 0.004%         | 90.535%      |
| 3213 | COOPER TIRE&RUB                                 | 0.004%         | 90.539%      |
| 3214 | WEIGHT WATCHERS INTL INC COMMON STOCK           | 0.004%         | 90.544%      |
| 3215 | CAL MAINE FOODS INC COMMON STOCK USD.01         | 0.004%         | 90.548%      |
| 3216 | BONTERRA ENERGY                                 | 0.004%         | 90.552%      |
| 3217 | KOSMOS ENERGY L                                 | 0.004%         | 90.557%      |
| 3218 | HANWHA CORP                                     | 0.004%         | 90.561%      |
| 3219 | FUKUOKA FINANCI                                 | 0.004%         | 90.566%      |
| 3220 | EAGLE BANCORP INC COMMON STOCK USD.01           | 0.004%         | 90.570%      |
| 3221 | METSA BOARD                                     | 0.004%         | 90.574%      |
| 3222 | SEALED AIR CORP COMMON STOCK USD.1              | 0.004%         | 90.579%      |
| 3223 | HENKEL KGAA-PRE                                 | 0.004%         | 90.583%      |
| 3224 | VIACOM INC SR UNSECURED 12/19 2.75              | 0.004%         | 90.587%      |
| 3225 | OPEN HOUSE CO L                                 | 0.004%         | 90.592%      |
| 3226 | BHARAT FORGE LT                                 | 0.004%         | 90.596%      |
| 3227 | RPC INC COMMON STOCK USD.1                      | 0.004%         | 90.601%      |
| 3228 | DOMINO S PIZZA INC COMMON STOCK USD.01          | 0.004%         | 90.605%      |
| 3229 | HYATT HOTELS CORP CL A COMMON STOCK USD.01      | 0.004%         | 90.609%      |
| 3230 | NORTHWEST BANCSHARES INC COMMON STOCK USD.01    | 0.004%         | 90.614%      |
| 3231 | IDEA CELLULAR L                                 | 0.004%         | 90.618%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3232 | ACXIOM CORP COMMON STOCK USD.1                   | 0.004%         | 90.622%      |
| 3233 | MORI SEIKI CO                                    | 0.004%         | 90.627%      |
| 3234 | COCHLEAR LTD                                     | 0.004%         | 90.631%      |
| 3235 | GLANBIA PLC                                      | 0.004%         | 90.636%      |
| 3236 | INTEGRATED DEVI                                  | 0.004%         | 90.640%      |
| 3237 | FAST RETAILING                                   | 0.004%         | 90.644%      |
| 3238 | UNIFIRST CORP/MA COMMON STOCK USD.1              | 0.004%         | 90.649%      |
| 3239 | THK CO   | 0.004%         | 90.653%      |
| 3240 | VALIANT HOLDING                                  | 0.004%         | 90.657%      |
| 3241 | SAPPORO BREWERI                                  | 0.004%         | 90.662%      |
| 3242 | SHENZHEN INTERN                                  | 0.004%         | 90.666%      |
| 3243 | KAJIMA CORP                                      | 0.004%         | 90.670%      |
| 3244 | GRUPA LOTOS S.A                                  | 0.004%         | 90.675%      |
| 3245 | ALSTRIA OFFICE                                   | 0.004%         | 90.679%      |
| 3246 | AMBU A/S   | 0.004%         | 90.683%      |
| 3247 | KINGBOARD LAMIN                                  | 0.004%         | 90.688%      |
| 3248 | CHINA HUARONG A                                  | 0.004%         | 90.692%      |
| 3249 | DOWA HOLDING CO                                  | 0.004%         | 90.696%      |
| 3250 | CHIBA BANK                                       | 0.004%         | 90.701%      |
| 3251 | CEMEX SA   | 0.004%         | 90.705%      |
| 3252 | KEWPIE CORP                                      | 0.004%         | 90.709%      |
| 3253 | CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01 | 0.004%         | 90.714%      |
| 3254 | SHINSEGAE DEPT                                   | 0.004%         | 90.718%      |
| 3255 | HEARTLAND EXPRESS INC COMMON STOCK USD.01        | 0.004%         | 90.722%      |
| 3256 | JAMES HARDIE IN                                  | 0.004%         | 90.727%      |
| 3257 | EXELON CORP SR UNSECURED 12/20 5.15              | 0.004%         | 90.731%      |
| 3258 | SEEK LTD.  | 0.004%         | 90.735%      |
| 3259 | URBAN EDGE PROPERTIES REIT USD.01                | 0.004%         | 90.740%      |
| 3260 | CHONGQING RURAL                                  | 0.004%         | 90.744%      |
| 3261 | DDR CORP REIT USD.1                              | 0.004%         | 90.748%      |
| 3262 | TRONOX LTD-CL A                                  | 0.004%         | 90.752%      |
| 3263 | NEWMARKET CORP COMMON STOCK                      | 0.004%         | 90.757%      |
| 3264 | EMPIRE STATE RE                                  | 0.004%         | 90.761%      |
| 3265 | GS YUASA CORP                                    | 0.004%         | 90.765%      |
| 3266 | SUMITOMO FOREST                                  | 0.004%         | 90.770%      |
| 3267 | LOGITECH INTERN                                  | 0.004%         | 90.774%      |
| 3268 | NELNET INC CL A COMMON STOCK USD.01              | 0.004%         | 90.778%      |
| 3269 | OUTOKUMPU OY                                     | 0.004%         | 90.782%      |
| 3270 | SABINA SILVER C                                  | 0.004%         | 90.787%      |
| 3271 | BLOOMIN BRANDS INC COMMON STOCK USD.01           | 0.004%         | 90.791%      |
| 3272 | PROTO LABS INC COMMON STOCK USD.001              | 0.004%         | 90.795%      |
| 3273 | MDC HOLDINGS INC COMMON STOCK USD.01             | 0.004%         | 90.799%      |
| 3274 | SAMSUNG SECS CO                                  | 0.004%         | 90.804%      |
| 3275 | WESTERN UNION CO COMMON STOCK USD.01             | 0.004%         | 90.808%      |
| 3276 | BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01  | 0.004%         | 90.812%      |
| 3277 | PATRICK INDUSTRIES INC COMMON STOCK              | 0.004%         | 90.817%      |
| 3278 | ALLETE INC                                       | 0.004%         | 90.821%      |
| 3279 | INDEPENDENCE GR                                  | 0.004%         | 90.825%      |
| 3280 | WESBANCO INC COMMON STOCK USD2.0833              | 0.004%         | 90.829%      |
| 3281 | ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01  | 0.004%         | 90.834%      |

|      | SECURITY NAME                                 | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3282 | MMI HOLDINGS LT                               | 0.004%         | 90.838%      |
| 3283 | LEND LEASE CORP                               | 0.004%         | 90.842%      |
| 3284 | GRIFOLS SA                                    | 0.004%         | 90.846%      |
| 3285 | ATMOS ENERGY CO                               | 0.004%         | 90.851%      |
| 3286 | TAMARACK VALLEY                               | 0.004%         | 90.855%      |
| 3287 | BRADY(WH)                                     | 0.004%         | 90.859%      |
| 3288 | ATLAS COPCO AB                                | 0.004%         | 90.863%      |
| 3289 | CUBIC CORP COMMON STOCK                       | 0.004%         | 90.867%      |
| 3290 | NAVIGATORS GROUP INC COMMON STOCK USD.1       | 0.004%         | 90.872%      |
| 3291 | WIPRO   | 0.004%         | 90.876%      |
| 3292 | RANGE RESOURCES CORP COMMON STOCK USD.01      | 0.004%         | 90.880%      |
| 3293 | SSAB SVENSKT ST                               | 0.004%         | 90.884%      |
| 3294 | JAPAN AIRLINES                                | 0.004%         | 90.889%      |
| 3295 | KYUDENKO CORP                                 | 0.004%         | 90.893%      |
| 3296 | SAAB AB                                       | 0.004%         | 90.897%      |
| 3297 | HK & CHINA GAS                                | 0.004%         | 90.901%      |
| 3298 | DUERR AG                                      | 0.004%         | 90.905%      |
| 3299 | HANG LUNG PROPE                               | 0.004%         | 90.910%      |
| 3300 | NABTESCO CORP                                 | 0.004%         | 90.914%      |
| 3301 | SPIN MASTER COR                               | 0.004%         | 90.918%      |
| 3302 | HISPANIA ACTIVO                               | 0.004%         | 90.922%      |
| 3303 | AURIZON HOLDING                               | 0.004%         | 90.926%      |
| 3304 | GREENE KING                                   | 0.004%         | 90.931%      |
| 3305 | GULFPORT ENERGY CORP COMMON STOCK USD.01      | 0.004%         | 90.935%      |
| 3306 | ENDESA S.A.                                   | 0.004%         | 90.939%      |
| 3307 | MACRONIX INTERN                               | 0.004%         | 90.943%      |
| 3308 | LA Z BOY INC COMMON STOCK USD1.0              | 0.004%         | 90.947%      |
| 3309 | EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01 | 0.004%         | 90.951%      |
| 3310 | BIOMERIEUX                                    | 0.004%         | 90.956%      |
| 3311 | FIERA SCEPTRE I                               | 0.004%         | 90.960%      |
| 3312 | SHERRITT INTERN                               | 0.004%         | 90.964%      |
| 3313 | ALEXANDER + BALDWIN INC REIT                  | 0.004%         | 90.968%      |
| 3314 | GREENBRIER COMPANIES INC COMMON STOCK         | 0.004%         | 90.972%      |
| 3315 | MERIT MEDICAL SYSTEMS INC COMMON STOCK        | 0.004%         | 90.976%      |
| 3316 | POOL CORP COMMON STOCK USD.001                | 0.004%         | 90.981%      |
| 3317 | TOTO  | 0.004%         | 90.985%      |
| 3318 | AVERY DENNISON                                | 0.004%         | 90.989%      |
| 3319 | B+G FOODS INC COMMON STOCK USD.01             | 0.004%         | 90.993%      |
| 3320 | NOLATO AB                                     | 0.004%         | 90.997%      |
| 3321 | VOLVO AB                                      | 0.004%         | 91.001%      |
| 3322 | FINISAR CORPORATION COMMON STOCK USD.001      | 0.004%         | 91.006%      |
| 3323 | EURONEXT NV                                   | 0.004%         | 91.010%      |
| 3324 | BANKIA SA                                     | 0.004%         | 91.014%      |
| 3325 | BEIJING ENTERPR                               | 0.004%         | 91.018%      |
| 3326 | FERROGLOBE PLC                                | 0.004%         | 91.022%      |
| 3327 | COHERENT INC                                  | 0.004%         | 91.026%      |
| 3328 | DSW INC CLASS A COMMON STOCK                  | 0.004%         | 91.030%      |
| 3329 | PEARSON                                       | 0.004%         | 91.035%      |
| 3330 | ALFA LAVAL AB                                 | 0.004%         | 91.039%      |
| 3331 | WILMAR INTERL L                               | 0.004%         | 91.043%      |

|      | SECURITY NAME                                  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3332 | VALENER INC                                    | 0.004%         | 91.047%      |
| 3333 | JSE LTD  | 0.004%         | 91.051%      |
| 3334 | WHITEHAVEN COAL                                | 0.004%         | 91.055%      |
| 3335 | AXIS BANK                                      | 0.004%         | 91.059%      |
| 3336 | HORIZON NORTH L                                | 0.004%         | 91.063%      |
| 3337 | HOULIHAN LOKEY INC COMMON STOCK USD.001        | 0.004%         | 91.068%      |
| 3338 | ALBANY INTL CORP CL A COMMON STOCK USD.001     | 0.004%         | 91.072%      |
| 3339 | CARGOTEC CORP-B                                | 0.004%         | 91.076%      |
| 3340 | KINGSOFT CORP L                                | 0.004%         | 91.080%      |
| 3341 | NORDSTROM INC COMMON STOCK                     | 0.004%         | 91.084%      |
| 3342 | TRYGVESTA AS                                   | 0.004%         | 91.088%      |
| 3343 | TASEKO MINES LT                                | 0.004%         | 91.092%      |
| 3344 | POWER ASSETS HO                                | 0.004%         | 91.096%      |
| 3345 | COTIVITI HOLDINGS INC COMMON STOCK USD.001     | 0.004%         | 91.101%      |
| 3346 | CAIRN ENERGY PL                                | 0.004%         | 91.105%      |
| 3347 | NOF CORP                                       | 0.004%         | 91.109%      |
| 3348 | TOKYO GAS CO                                   | 0.004%         | 91.113%      |
| 3349 | SINO-AMERICAN S                                | 0.004%         | 91.117%      |
| 3350 | INDEPENDENT BANK CORP/MA COMMON STOCK USD.01   | 0.004%         | 91.121%      |
| 3351 | INDEPENDENT BANK GROUP INC COMMON STOCK USD.01 | 0.004%         | 91.125%      |
| 3352 | INTERFACE INC COMMON STOCK USD.1               | 0.004%         | 91.129%      |
| 3353 | ABIOMED INC COMMON STOCK USD.01                | 0.004%         | 91.133%      |
| 3354 | VALLLOUREC SA                                  | 0.004%         | 91.138%      |
| 3355 | MERCURY SYSTEMS INC COMMON STOCK USD.01        | 0.004%         | 91.142%      |
| 3356 | T IS BANKASI                                   | 0.004%         | 91.146%      |
| 3357 | TRAVIS PERKINS                                 | 0.004%         | 91.150%      |
| 3358 | ENI  | 0.004%         | 91.154%      |
| 3359 | FORMOSA PLASTIC                                | 0.004%         | 91.158%      |
| 3360 | NCR CORP                                       | 0.004%         | 91.162%      |
| 3361 | KAMAN CORP COMMON STOCK USD1.0                 | 0.004%         | 91.166%      |
| 3362 | PENTA OCEAN CON                                | 0.004%         | 91.170%      |
| 3363 | COM HEM HLDG AB                                | 0.004%         | 91.174%      |
| 3364 | REALPAGE INC COMMON STOCK USD.001              | 0.004%         | 91.178%      |
| 3365 | FAR EAST HORIZO                                | 0.004%         | 91.182%      |
| 3366 | MAPLETREE COMME                                | 0.004%         | 91.187%      |
| 3367 | MASIMO CORP COMMON STOCK USD.001               | 0.004%         | 91.191%      |
| 3368 | TOYO SEIKAN KAI                                | 0.004%         | 91.195%      |
| 3369 | PATTERSON COS INC COMMON STOCK USD.01          | 0.004%         | 91.199%      |
| 3370 | NIFCO INC                                      | 0.004%         | 91.203%      |
| 3371 | MUELLER WATER P                                | 0.004%         | 91.207%      |
| 3372 | SIMCORP A/S                                    | 0.004%         | 91.211%      |
| 3373 | TREEHOUSE FOODS INC COMMON STOCK USD.01        | 0.004%         | 91.215%      |
| 3374 | UNDER ARMOUR IN                                | 0.004%         | 91.219%      |
| 3375 | TTM TECHNOLOGIES COMMON STOCK USD.001          | 0.004%         | 91.223%      |
| 3376 | K'S HOLDINGS                                   | 0.004%         | 91.227%      |
| 3377 | LLOYD THOMPSON                                 | 0.004%         | 91.231%      |
| 3378 | BAIC MOTOR CORP                                | 0.004%         | 91.235%      |
| 3379 | SCHROEDERS PLC                                 | 0.004%         | 91.239%      |
| 3380 | TAL EDUCATION GROUP ADR ADR                    | 0.004%         | 91.243%      |
| 3381 | AENA SA  | 0.004%         | 91.247%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3382 | CENTURY ALUMINUM COMPANY COMMON STOCK USD.01     | 0.004%         | 91.251%      |
| 3383 | WINNEBAGO INDUSTRIES COMMON STOCK USD.5          | 0.004%         | 91.255%      |
| 3384 | GCL-POLY ENERGY                                  | 0.004%         | 91.259%      |
| 3385 | PILGRIM S PRIDE CORP COMMON STOCK USD.01         | 0.004%         | 91.264%      |
| 3386 | PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01 | 0.004%         | 91.268%      |
| 3387 | COM2US CORPORAT                                  | 0.004%         | 91.272%      |
| 3388 | GVC HOLDINGS PL                                  | 0.004%         | 91.276%      |
| 3389 | KOITO MFG CO                                     | 0.004%         | 91.280%      |
| 3390 | RIGHTMOVE GROUP                                  | 0.004%         | 91.284%      |
| 3391 | ASSOCIATED BRIT                                  | 0.004%         | 91.288%      |
| 3392 | GERDAU SA SIDER                                  | 0.004%         | 91.292%      |
| 3393 | CARGOJET INC.                                    | 0.004%         | 91.296%      |
| 3394 | CIA BRASILEIRA                                   | 0.004%         | 91.300%      |
| 3395 | RENGO CO   | 0.004%         | 91.304%      |
| 3396 | AGT FOOD AND IN                                  | 0.004%         | 91.308%      |
| 3397 | AT HOME GROUP INC COMMON STOCK USD.01            | 0.004%         | 91.312%      |
| 3398 | EXLSERVICE HLDG                                  | 0.004%         | 91.316%      |
| 3399 | GILEAD SCIENCES INC SR UNSECURED 09/20 2.55      | 0.004%         | 91.320%      |
| 3400 | NETGEAR INC COMMON STOCK USD.001                 | 0.004%         | 91.324%      |
| 3401 | BT GROUP PLC SPON ADR ADR                        | 0.004%         | 91.328%      |
| 3402 | ENLINK MIDSTREAM LLC COMMON STOCK USD.01         | 0.004%         | 91.332%      |
| 3403 | NEXITY   | 0.004%         | 91.336%      |
| 3404 | REDROW   | 0.004%         | 91.340%      |
| 3405 | HANNOVER RUECKV                                  | 0.004%         | 91.344%      |
| 3406 | WPG HOLDINGS                                     | 0.004%         | 91.348%      |
| 3407 | TOKYO TATEMONO                                   | 0.004%         | 91.352%      |
| 3408 | COHEN + STEERS INC COMMON STOCK USD.01           | 0.004%         | 91.356%      |
| 3409 | A2 MILK CO LTD                                   | 0.004%         | 91.360%      |
| 3410 | SONIC HEALTHCAR                                  | 0.004%         | 91.364%      |
| 3411 | NIPPON GAS CO L                                  | 0.004%         | 91.368%      |
| 3412 | UNILEVER NV                                      | 0.004%         | 91.372%      |
| 3413 | LANCASTER COLON                                  | 0.004%         | 91.376%      |
| 3414 | MATTEL INC COMMON STOCK USD1.0                   | 0.004%         | 91.379%      |
| 3415 | KINGFISHER PLC                                   | 0.004%         | 91.383%      |
| 3416 | SMC CORP   | 0.004%         | 91.387%      |
| 3417 | MIRACA HOLDIN                                    | 0.004%         | 91.391%      |
| 3418 | MORINAGA MILK I                                  | 0.004%         | 91.395%      |
| 3419 | ENTEL EMP NAC T                                  | 0.004%         | 91.399%      |
| 3420 | NEWCREST MINING                                  | 0.004%         | 91.403%      |
| 3421 | VONTOBEL HLDGS                                   | 0.004%         | 91.407%      |
| 3422 | GILDEMEISTER AG                                  | 0.004%         | 91.411%      |
| 3423 | CALLAWAY GOLF C                                  | 0.004%         | 91.415%      |
| 3424 | CHINA RESOURCES                                  | 0.004%         | 91.419%      |
| 3425 | CHOICE HOTELS INTL INC COMMON STOCK USD.01       | 0.004%         | 91.423%      |
| 3426 | INDUSTRIAL BANK                                  | 0.004%         | 91.427%      |
| 3427 | ELEMENTIS (1998                                  | 0.004%         | 91.431%      |
| 3428 | WAREHOUSES DE P                                  | 0.004%         | 91.435%      |
| 3429 | STERICYCLE INC COMMON STOCK USD.01               | 0.004%         | 91.439%      |
| 3430 | UTD INTERNET AG                                  | 0.004%         | 91.443%      |
| 3431 | EMPRESAS CMPC S                                  | 0.004%         | 91.447%      |

|      | SECURITY NAME                                      | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3432 | DREAM UNLIMIITE                                    | 0.004%         | 91.451%      |
| 3433 | PIZZA PIZZA ROY                                    | 0.004%         | 91.455%      |
| 3434 | SYNTHOMER PLC                                      | 0.004%         | 91.458%      |
| 3435 | NIBE INDUSTRIER                                    | 0.004%         | 91.462%      |
| 3436 | GROUP 1 AUTO                                       | 0.004%         | 91.466%      |
| 3437 | STAG INDUSTRIAL INC REIT USD.01                    | 0.004%         | 91.470%      |
| 3438 | VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001 | 0.004%         | 91.474%      |
| 3439 | CITIZEN WATCH C                                    | 0.004%         | 91.478%      |
| 3440 | COMPEQ MFG   | 0.004%         | 91.482%      |
| 3441 | AVX CORP COMMON STOCK USD.01                       | 0.004%         | 91.486%      |
| 3442 | HOPEWELL HLDGS                                     | 0.004%         | 91.490%      |
| 3443 | THOMAS COOK GRO                                    | 0.004%         | 91.494%      |
| 3444 | HERSHEY FOODS C                                    | 0.004%         | 91.498%      |
| 3445 | MERITZ SECURITI                                    | 0.004%         | 91.502%      |
| 3446 | CHINA STATE CON                                    | 0.004%         | 91.505%      |
| 3447 | HANESBRANDS INC COMMON STOCK USD.01                | 0.004%         | 91.509%      |
| 3448 | HUANENG RENEWAB                                    | 0.004%         | 91.513%      |
| 3449 | HARVEY NORMAN H                                    | 0.004%         | 91.517%      |
| 3450 | TIMBERCREEK FIN                                    | 0.004%         | 91.521%      |
| 3451 | DAITO TRUST CON                                    | 0.004%         | 91.525%      |
| 3452 | PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01    | 0.004%         | 91.529%      |
| 3453 | CRH (DUBLIN)                                       | 0.004%         | 91.533%      |
| 3454 | HEICO CORP CLASS A COMMON STOCK USD.01             | 0.004%         | 91.536%      |
| 3455 | PCCW LIMITED                                       | 0.004%         | 91.540%      |
| 3456 | JAPAN STEEL WOR                                    | 0.004%         | 91.544%      |
| 3457 | XENIA HOTELS + RESORTS INC REIT USD.01             | 0.004%         | 91.548%      |
| 3458 | ACCO BRANDS CORP COMMON STOCK USD.01               | 0.004%         | 91.552%      |
| 3459 | LIONS GATE ENTERTAINMENT B COMMON STOCK            | 0.004%         | 91.556%      |
| 3460 | TOYOBO CO  | 0.004%         | 91.560%      |
| 3461 | SILICON LABORAT                                    | 0.004%         | 91.563%      |
| 3462 | BENCHMARK ELECT                                    | 0.004%         | 91.567%      |
| 3463 | KONECRANES O                                       | 0.004%         | 91.571%      |
| 3464 | TIETO CORP OYJ                                     | 0.004%         | 91.575%      |
| 3465 | DIAMONDROCK HOSPITALITY CO REIT USD.01             | 0.004%         | 91.579%      |
| 3466 | ADANI PORT & SE                                    | 0.004%         | 91.583%      |
| 3467 | BANK OF GEORGIA                                    | 0.004%         | 91.587%      |
| 3468 | GETINGE AB, B S                                    | 0.004%         | 91.590%      |
| 3469 | BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0    | 0.004%         | 91.594%      |
| 3470 | ONTEX GROUP NV                                     | 0.004%         | 91.598%      |
| 3471 | TANGER FACTORY OUTLET CENTER REIT USD.01           | 0.004%         | 91.602%      |
| 3472 | ERG SPA  | 0.004%         | 91.606%      |
| 3473 | H&E EQUIPMENT S                                    | 0.004%         | 91.610%      |
| 3474 | EUROCOMMERCIAL                                     | 0.004%         | 91.614%      |
| 3475 | BOLLORE  | 0.004%         | 91.617%      |
| 3476 | MATSON INC COMMON STOCK                            | 0.004%         | 91.621%      |
| 3477 | PKO BANK POLSKI                                    | 0.004%         | 91.625%      |
| 3478 | WASHINGTON REIT REIT USD.01                        | 0.004%         | 91.629%      |
| 3479 | SECURITAS  | 0.004%         | 91.633%      |
| 3480 | KUMBA IRON ORE                                     | 0.004%         | 91.637%      |
| 3481 | ADELAIDE BRIGHT                                    | 0.004%         | 91.640%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3482 | WORLD FUEL SERVICES CORP COMMON STOCK USD.01     | 0.004%         | 91.644%      |
| 3483 | ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01 | 0.004%         | 91.648%      |
| 3484 | YUEXIU PROPERTY                                  | 0.004%         | 91.652%      |
| 3485 | TIVITY HEALTH INC COMMON STOCK USD.001           | 0.004%         | 91.656%      |
| 3486 | TAIYO YUDEN CO                                   | 0.004%         | 91.659%      |
| 3487 | INDIVIOR PLC                                     | 0.004%         | 91.663%      |
| 3488 | NEENAH INC COMMON STOCK USD.01                   | 0.004%         | 91.667%      |
| 3489 | HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0  | 0.004%         | 91.671%      |
| 3490 | FLS INDUSTRIES                                   | 0.004%         | 91.675%      |
| 3491 | HAITIAN INTL HL                                  | 0.004%         | 91.679%      |
| 3492 | CREST NICHOLSON                                  | 0.004%         | 91.682%      |
| 3493 | CDK GLOBAL INC COMMON STOCK USD.01               | 0.004%         | 91.686%      |
| 3494 | IWG PLC  | 0.004%         | 91.690%      |
| 3495 | NIPPON ACCOMMOD                                  | 0.004%         | 91.694%      |
| 3496 | NIPPON MEAT PAC                                  | 0.004%         | 91.698%      |
| 3497 | SILTRONIC AG                                     | 0.004%         | 91.701%      |
| 3498 | REXFORD INDUSTR                                  | 0.004%         | 91.705%      |
| 3499 | MTR CORP   | 0.004%         | 91.709%      |
| 3500 | AIRCASTLE LTD                                    | 0.004%         | 91.713%      |
| 3501 | TRIUMPH GROUP I                                  | 0.004%         | 91.717%      |
| 3502 | YANZHOU COAL MI                                  | 0.004%         | 91.720%      |
| 3503 | DIODES INC COMMON STOCK USD.667                  | 0.004%         | 91.724%      |
| 3504 | LIQUOR STORES N                                  | 0.004%         | 91.728%      |
| 3505 | UGI CORP COMMON STOCK                            | 0.004%         | 91.732%      |
| 3506 | FAR EAST TEXTIL                                  | 0.004%         | 91.735%      |
| 3507 | ROWAN COMPANIES                                  | 0.004%         | 91.739%      |
| 3508 | LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0     | 0.004%         | 91.743%      |
| 3509 | TESSENDERLO CHE                                  | 0.004%         | 91.747%      |
| 3510 | WADDELL & REED                                   | 0.004%         | 91.750%      |
| 3511 | PGE POLSKA GRUP                                  | 0.004%         | 91.754%      |
| 3512 | COMFORT SYSTEMS                                  | 0.004%         | 91.758%      |
| 3513 | FINANCIAL ENGINES INC COMMON STOCK USD.0001      | 0.004%         | 91.762%      |
| 3514 | INVINCIBLE INVE                                  | 0.004%         | 91.765%      |
| 3515 | BILFINGER BERGE                                  | 0.004%         | 91.769%      |
| 3516 | POU CHEN   | 0.004%         | 91.773%      |
| 3517 | CJ CORP.   | 0.004%         | 91.777%      |
| 3518 | SUMITOMO OSAKA                                   | 0.004%         | 91.780%      |
| 3519 | NOVANTA INC COMMON STOCK                         | 0.004%         | 91.784%      |
| 3520 | DINEQUITY INC                                    | 0.004%         | 91.788%      |
| 3521 | JAPAN EXCHANGE                                   | 0.004%         | 91.792%      |
| 3522 | SERVICENOW INC COMMON STOCK USD.001              | 0.004%         | 91.795%      |
| 3523 | MUELLER INDS IN                                  | 0.004%         | 91.799%      |
| 3524 | NITORI CO LTD                                    | 0.004%         | 91.803%      |
| 3525 | DA OFFICE INV C                                  | 0.004%         | 91.806%      |
| 3526 | MAPLETREE INDUS                                  | 0.004%         | 91.810%      |
| 3527 | ALTRAN TECHNOLO                                  | 0.004%         | 91.814%      |
| 3528 | CREDIT SAISON C                                  | 0.004%         | 91.818%      |
| 3529 | KAMIGUMI CO                                      | 0.004%         | 91.821%      |
| 3530 | SIDERURGICA NAC                                  | 0.004%         | 91.825%      |
| 3531 | YUANTA FINL HOL                                  | 0.004%         | 91.829%      |

|      | SECURITY NAME                                | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3532 | MARUHA NICHIRO                               | 0.004%         | 91.832%      |
| 3533 | WGL HOLDINGS INC COMMON STOCK                | 0.004%         | 91.836%      |
| 3534 | NOVATEK MICROEL                              | 0.004%         | 91.840%      |
| 3535 | HUTCHISON PORT                               | 0.004%         | 91.843%      |
| 3536 | CHINA RAILWAY C                              | 0.004%         | 91.847%      |
| 3537 | KOREAN AIR LINE                              | 0.004%         | 91.851%      |
| 3538 | DAI NIPPON PRIN                              | 0.004%         | 91.854%      |
| 3539 | TTEC HOLDINGS INC COMMON STOCK USD.01        | 0.004%         | 91.858%      |
| 3540 | SFS GROUP AG                                 | 0.004%         | 91.862%      |
| 3541 | BROOKS AUTOMATI                              | 0.004%         | 91.866%      |
| 3542 | GENTHERM INC COMMON STOCK                    | 0.004%         | 91.869%      |
| 3543 | HITACHI METALS                               | 0.004%         | 91.873%      |
| 3544 | FUJIKURA                                     | 0.004%         | 91.877%      |
| 3545 | ERAMET                                       | 0.004%         | 91.880%      |
| 3546 | DAIDO STEEL CO                               | 0.004%         | 91.884%      |
| 3547 | SHOWA SHELL SEK                              | 0.004%         | 91.888%      |
| 3548 | SNAM SPA                                     | 0.004%         | 91.891%      |
| 3549 | SHIZUOKA BANK                                | 0.004%         | 91.895%      |
| 3550 | NATIONAL FUEL GAS CO COMMON STOCK USD1.0     | 0.004%         | 91.899%      |
| 3551 | EUROFINS SCIENT                              | 0.004%         | 91.902%      |
| 3552 | TIME WARNER INC                              | 0.004%         | 91.906%      |
| 3553 | SENIOR PLC                                   | 0.004%         | 91.910%      |
| 3554 | LEE & MAN PAPER                              | 0.004%         | 91.913%      |
| 3555 | RENISHAW                                     | 0.004%         | 91.917%      |
| 3556 | NIPPON PAINT CO                              | 0.004%         | 91.921%      |
| 3557 | ACADIA REALTY TRUST REIT USD.001             | 0.004%         | 91.924%      |
| 3558 | CHARTER HALL GR                              | 0.004%         | 91.928%      |
| 3559 | ENERGIAS DE POR                              | 0.004%         | 91.932%      |
| 3560 | AMER NATL INS                                | 0.004%         | 91.935%      |
| 3561 | AMEDISYS INC COMMON STOCK USD.001            | 0.004%         | 91.939%      |
| 3562 | PEAB AB                                      | 0.004%         | 91.943%      |
| 3563 | INTRUM JUSTITIA                              | 0.004%         | 91.946%      |
| 3564 | MARCUS + MILLICHAP INC COMMON STOCK USD.0001 | 0.004%         | 91.950%      |
| 3565 | GANNETT CO INC COMMON STOCK USD.01           | 0.004%         | 91.953%      |
| 3566 | FORWARD AIR COR                              | 0.004%         | 91.957%      |
| 3567 | AMCOR LIMITED                                | 0.004%         | 91.961%      |
| 3568 | APOGEE ENTERPRISES INC COMMON STOCK USD.333  | 0.004%         | 91.964%      |
| 3569 | TOYODA GOSEI                                 | 0.004%         | 91.968%      |
| 3570 | BEIJING CAPITAL                              | 0.004%         | 91.972%      |
| 3571 | SUMCO CORPORATI                              | 0.004%         | 91.975%      |
| 3572 | S-OIL CORPORATI                              | 0.004%         | 91.979%      |
| 3573 | HOKUHOKU FINANC                              | 0.004%         | 91.983%      |
| 3574 | SYNAPTICS INC COMMON STOCK USD.001           | 0.004%         | 91.986%      |
| 3575 | ASIA CEMENT                                  | 0.004%         | 91.990%      |
| 3576 | DUZONBIZON CO L                              | 0.004%         | 91.993%      |
| 3577 | MICHAEL PAGE IN                              | 0.004%         | 91.997%      |
| 3578 | DISH NETWORK                                 | 0.004%         | 92.001%      |
| 3579 | LAIRD PLC                                    | 0.004%         | 92.004%      |
| 3580 | DECHRA PHARMA                                | 0.004%         | 92.008%      |
| 3581 | WABCO HOLDINGS INC COMMON STOCK USD.01       | 0.004%         | 92.012%      |



|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3582 | N B T BANCORP INC COMMON STOCK USD.01             | 0.004%         | 92.015%      |
| 3583 | LIC HOUSING FIN                                   | 0.004%         | 92.019%      |
| 3584 | MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0    | 0.004%         | 92.022%      |
| 3585 | DET N O A   | 0.004%         | 92.026%      |
| 3586 | NTHN STAR RES L                                   | 0.004%         | 92.030%      |
| 3587 | FIRSTGROUP  | 0.004%         | 92.033%      |
| 3588 | USIMINAS USI SD                                   | 0.004%         | 92.037%      |
| 3589 | FED SIGNAL CORP                                   | 0.004%         | 92.040%      |
| 3590 | CORE LABORATORI                                   | 0.004%         | 92.044%      |
| 3591 | KEIHAN ELECTRIC                                   | 0.004%         | 92.048%      |
| 3592 | RETAIL OPPORTUNITY INVESTMEN REIT USD.0001        | 0.004%         | 92.051%      |
| 3593 | PETROFAC LTD                                      | 0.004%         | 92.055%      |
| 3594 | TIVO CORP COMMON STOCK USD.001                    | 0.004%         | 92.058%      |
| 3595 | ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001 | 0.004%         | 92.062%      |
| 3596 | PARAGON GROUP O                                   | 0.004%         | 92.066%      |
| 3597 | BANCA MEDIOLANU                                   | 0.004%         | 92.069%      |
| 3598 | NCI BUILDING SYSTEMS INC COMMON STOCK USD.01      | 0.004%         | 92.073%      |
| 3599 | ENPRO INDUSTRIES INC COMMON STOCK USD.01          | 0.004%         | 92.076%      |
| 3600 | DRAX GROUP PLC                                    | 0.004%         | 92.080%      |
| 3601 | ABB LTD SPON ADR ADR                              | 0.004%         | 92.083%      |
| 3602 | AUTO TRADER GRO                                   | 0.004%         | 92.087%      |
| 3603 | MERITOR INC COMMON STOCK USD1.0                   | 0.004%         | 92.091%      |
| 3604 | FIDESA  | 0.004%         | 92.094%      |
| 3605 | DGB FINANCIAL G                                   | 0.004%         | 92.098%      |
| 3606 | LENNOX INTERNATIONAL INC COMMON STOCK USD.01      | 0.004%         | 92.101%      |
| 3607 | CRANSWICK   | 0.004%         | 92.105%      |
| 3608 | YAMAGUCHI FINAN                                   | 0.004%         | 92.108%      |
| 3609 | LOGITECH INTERN                                   | 0.004%         | 92.112%      |
| 3610 | OCI COMPANY LTD                                   | 0.004%         | 92.116%      |
| 3611 | INSPERITY INC                                     | 0.004%         | 92.119%      |
| 3612 | YTL CORP  | 0.004%         | 92.123%      |
| 3613 | PETRONET LNG LT                                   | 0.004%         | 92.126%      |
| 3614 | TATNEFT PAO SPONSORED ADR ADR                     | 0.004%         | 92.130%      |
| 3615 | MAGELLAN AEROSP                                   | 0.004%         | 92.133%      |
| 3616 | KOREA LIFE INSU                                   | 0.004%         | 92.137%      |
| 3617 | TS TECH CO.LTD                                    | 0.004%         | 92.141%      |
| 3618 | MORI HILLS REIT                                   | 0.004%         | 92.144%      |
| 3619 | LONDOMETRIC PR                                    | 0.004%         | 92.148%      |
| 3620 | HENNES & MAURIT                                   | 0.004%         | 92.151%      |
| 3621 | WESTROCK RKT CO COMPANY GUAR 03/20 3.5            | 0.004%         | 92.155%      |
| 3622 | OIL SEARCH LTD                                    | 0.004%         | 92.158%      |
| 3623 | JAPAN LOGISTICS                                   | 0.004%         | 92.162%      |
| 3624 | ASHIKAGA HOLDIN                                   | 0.004%         | 92.165%      |
| 3625 | VIAVI SOLUTIONS INC COMMON STOCK USD.001          | 0.004%         | 92.169%      |
| 3626 | CADENCE DESIGN SYS INC COMMON STOCK USD.01        | 0.004%         | 92.172%      |
| 3627 | MRC GLOBAL INC COMMON STOCK USD.01                | 0.004%         | 92.176%      |
| 3628 | ERIE INDEMNITY COMPANY CL A COMMON STOCK          | 0.004%         | 92.180%      |
| 3629 | INNOSPEC INC COMMON STOCK USD.01                  | 0.004%         | 92.183%      |
| 3630 | KANSAI ELEC POW                                   | 0.004%         | 92.187%      |
| 3631 | AEROPORTS DE PA                                   | 0.004%         | 92.190%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3632 | WORLEYPARSONS                                    | 0.004%         | 92.194%      |
| 3633 | SIRIUS XM HOLDINGS INC COMMON STOCK USD.001      | 0.004%         | 92.197%      |
| 3634 | KORIAN   | 0.004%         | 92.201%      |
| 3635 | INFINITY PROPERTY + CASUALTY COMMON STOCK        | 0.004%         | 92.204%      |
| 3636 | FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0 | 0.004%         | 92.208%      |
| 3637 | GOLDEN AGRI RES                                  | 0.004%         | 92.211%      |
| 3638 | KRONOS WORLDWIDE INC COMMON STOCK USD.01         | 0.004%         | 92.215%      |
| 3639 | STATE BK OF IND                                  | 0.004%         | 92.218%      |
| 3640 | MCGRATH RENTCORP COMMON STOCK                    | 0.004%         | 92.222%      |
| 3641 | FRONTIER REIT                                    | 0.004%         | 92.225%      |
| 3642 | MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01 | 0.004%         | 92.229%      |
| 3643 | NAVISTAR INTL C                                  | 0.004%         | 92.232%      |
| 3644 | TATA GLOBAL                                      | 0.004%         | 92.236%      |
| 3645 | JAFCO CO LTD                                     | 0.004%         | 92.239%      |
| 3646 | QUBE HOLDINGS L                                  | 0.004%         | 92.243%      |
| 3647 | ULTRAPAR PARTIC                                  | 0.004%         | 92.246%      |
| 3648 | RUSH ENTERPRISES INC CL A COMMON STOCK USD.01    | 0.004%         | 92.250%      |
| 3649 | FIRST BUSEY CORP COMMON STOCK USD.001            | 0.004%         | 92.253%      |
| 3650 | MARTEN TRANSPORT LTD COMMON STOCK USD.01         | 0.004%         | 92.257%      |
| 3651 | PRIMARY HEALTH                                   | 0.004%         | 92.260%      |
| 3652 | AXIATA GROUP                                     | 0.004%         | 92.264%      |
| 3653 | GREGGS PLC                                       | 0.004%         | 92.268%      |
| 3654 | NOK CORP   | 0.004%         | 92.271%      |
| 3655 | SANTEN PHARM CO                                  | 0.003%         | 92.274%      |
| 3656 | HECLA MINING CO                                  | 0.003%         | 92.278%      |
| 3657 | IMCD GROUP NV                                    | 0.003%         | 92.281%      |
| 3658 | JOHNSON ELECTRI                                  | 0.003%         | 92.285%      |
| 3659 | INFINERA CORP                                    | 0.003%         | 92.288%      |
| 3660 | TENET HEALTHCARE CORP COMMON STOCK USD.05        | 0.003%         | 92.292%      |
| 3661 | DNB NOR ASA                                      | 0.003%         | 92.295%      |
| 3662 | MOBIMO HLDG AG                                   | 0.003%         | 92.299%      |
| 3663 | DHX MEDIA LTD                                    | 0.003%         | 92.302%      |
| 3664 | OXFORD INDUSTRI                                  | 0.003%         | 92.306%      |
| 3665 | SEGA SAMMY HOLD                                  | 0.003%         | 92.309%      |
| 3666 | COGNEX CORP                                      | 0.003%         | 92.313%      |
| 3667 | SAGE GROUP PLC/                                  | 0.003%         | 92.316%      |
| 3668 | GRAINCORP LTD                                    | 0.003%         | 92.320%      |
| 3669 | BLACK HILLS CORP COMMON STOCK USD1.0             | 0.003%         | 92.323%      |
| 3670 | BUZZI UNICEM SP                                  | 0.003%         | 92.327%      |
| 3671 | QUALICORP SA                                     | 0.003%         | 92.330%      |
| 3672 | PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01 | 0.003%         | 92.334%      |
| 3673 | GMS INC COMMON STOCK USD.01                      | 0.003%         | 92.337%      |
| 3674 | POWERTECH TECHN                                  | 0.003%         | 92.341%      |
| 3675 | WABASH NATIONAL                                  | 0.003%         | 92.344%      |
| 3676 | SAVILLS PLC                                      | 0.003%         | 92.348%      |
| 3677 | GUANGDONG INVES                                  | 0.003%         | 92.351%      |
| 3678 | HORIBA   | 0.003%         | 92.355%      |
| 3679 | METHODE ELEC IN                                  | 0.003%         | 92.358%      |
| 3680 | SAWAI PHARM CO                                   | 0.003%         | 92.362%      |
| 3681 | Denison Mines C                                  | 0.003%         | 92.365%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3682 | BANREGIO GRUPO                                   | 0.003%         | 92.369%      |
| 3683 | ADMIRAL GROUP                                    | 0.003%         | 92.372%      |
| 3684 | ACORDA THERAPEU                                  | 0.003%         | 92.376%      |
| 3685 | BANCFIRST CORP                                   | 0.003%         | 92.379%      |
| 3686 | SIXT AG  | 0.003%         | 92.382%      |
| 3687 | CYRELA BRAZIL R                                  | 0.003%         | 92.386%      |
| 3688 | HAWAIIAN ELECTRIC INDS COMMON STOCK              | 0.003%         | 92.389%      |
| 3689 | MEDIFAST INC COMMON STOCK USD.001                | 0.003%         | 92.393%      |
| 3690 | TOYO TIRE & RUB                                  | 0.003%         | 92.396%      |
| 3691 | BANCA POPOLARE                                   | 0.003%         | 92.400%      |
| 3692 | SOUTH32 ADR ADR                                  | 0.003%         | 92.403%      |
| 3693 | CHINA LODGING GROUP SPON ADR ADR                 | 0.003%         | 92.407%      |
| 3694 | SYSMEX CORP                                      | 0.003%         | 92.410%      |
| 3695 | PREMIER INC CLASS A COMMON STOCK USD.01          | 0.003%         | 92.414%      |
| 3696 | MSA SAFETY INC COMMON STOCK                      | 0.003%         | 92.417%      |
| 3697 | TAISHIN FINANCI                                  | 0.003%         | 92.420%      |
| 3698 | BELIMO HOLDING                                   | 0.003%         | 92.424%      |
| 3699 | SIXT SE PFD                                      | 0.003%         | 92.427%      |
| 3700 | OCADO GROUP PLC                                  | 0.003%         | 92.431%      |
| 3701 | RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01 | 0.003%         | 92.434%      |
| 3702 | WINBOND ELECTRO                                  | 0.003%         | 92.438%      |
| 3703 | SUEZ ENVIRONMEN                                  | 0.003%         | 92.441%      |
| 3704 | YANGARRA RESOUR                                  | 0.003%         | 92.445%      |
| 3705 | ISS A/S  | 0.003%         | 92.448%      |
| 3706 | PINNACLE WEST CAPITAL COMMON STOCK               | 0.003%         | 92.451%      |
| 3707 | CASIO COMPUTER                                   | 0.003%         | 92.455%      |
| 3708 | ANDREW PELLER-A                                  | 0.003%         | 92.458%      |
| 3709 | IBIDEN CO  | 0.003%         | 92.462%      |
| 3710 | CIPLA LTD  | 0.003%         | 92.465%      |
| 3711 | ARCBEST CORP COMMON STOCK USD.01                 | 0.003%         | 92.469%      |
| 3712 | SHINSEI BANK                                     | 0.003%         | 92.472%      |
| 3713 | BROOKLINE BANCORP INC COMMON STOCK USD.01        | 0.003%         | 92.475%      |
| 3714 | INSIGHT ENTERPRISES INC COMMON STOCK USD.01      | 0.003%         | 92.479%      |
| 3715 | ADEKA CORPORATI                                  | 0.003%         | 92.482%      |
| 3716 | 77TH BANK  | 0.003%         | 92.486%      |
| 3717 | CAREER EDUCATION CORP COMMON STOCK USD.01        | 0.003%         | 92.489%      |
| 3718 | FACTSET RESEARC                                  | 0.003%         | 92.493%      |
| 3719 | RADIAN GROUP                                     | 0.003%         | 92.496%      |
| 3720 | SURUGA BANK                                      | 0.003%         | 92.499%      |
| 3721 | CHICO'S FAS INC                                  | 0.003%         | 92.503%      |
| 3722 | AKBANK TAS                                       | 0.003%         | 92.506%      |
| 3723 | BOISE CASCADE CO COMMON STOCK USD.01             | 0.003%         | 92.510%      |
| 3724 | AEON FINANCIAL                                   | 0.003%         | 92.513%      |
| 3725 | TOYO SUISAN KAI                                  | 0.003%         | 92.516%      |
| 3726 | FISHER & PAYKEL                                  | 0.003%         | 92.520%      |
| 3727 | SKY CITY   | 0.003%         | 92.523%      |
| 3728 | ORSTED A/S                                       | 0.003%         | 92.527%      |
| 3729 | CHIPOTLE MEXICA                                  | 0.003%         | 92.530%      |
| 3730 | GLUSKIN SHEFF &                                  | 0.003%         | 92.534%      |
| 3731 | HULIC REIT INC                                   | 0.003%         | 92.537%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3732 | MEDICLINIC INTE                                   | 0.003%         | 92.540%      |
| 3733 | ACERINOX SA                                       | 0.003%         | 92.544%      |
| 3734 | SULZER AG   | 0.003%         | 92.547%      |
| 3735 | KEMIRA OY   | 0.003%         | 92.551%      |
| 3736 | ASHOK LEYLAND                                     | 0.003%         | 92.554%      |
| 3737 | KUBOTA CORP                                       | 0.003%         | 92.557%      |
| 3738 | EXXARO  | 0.003%         | 92.561%      |
| 3739 | ELIOR   | 0.003%         | 92.564%      |
| 3740 | COMPUTERSHARE L                                   | 0.003%         | 92.567%      |
| 3741 | KAWASAKI KISEN                                    | 0.003%         | 92.571%      |
| 3742 | AVICHINA INDUST                                   | 0.003%         | 92.574%      |
| 3743 | MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001 | 0.003%         | 92.578%      |
| 3744 | KYOWA EXEO CORP                                   | 0.003%         | 92.581%      |
| 3745 | NEW ORIENTAL ED                                   | 0.003%         | 92.584%      |
| 3746 | DELTA ELECTRONI                                   | 0.003%         | 92.588%      |
| 3747 | NISOURCE INC                                      | 0.003%         | 92.591%      |
| 3748 | UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333  | 0.003%         | 92.595%      |
| 3749 | HACHIJUNI BANK                                    | 0.003%         | 92.598%      |
| 3750 | VISCOFAN SA                                       | 0.003%         | 92.601%      |
| 3751 | DON QUIJOTE                                       | 0.003%         | 92.605%      |
| 3752 | NTT DATA  | 0.003%         | 92.608%      |
| 3753 | CROWN HOLDINGS INC COMMON STOCK USD5.0            | 0.003%         | 92.611%      |
| 3754 | NIPPON SUISAN                                     | 0.003%         | 92.615%      |
| 3755 | CREW ENERGY INC                                   | 0.003%         | 92.618%      |
| 3756 | TOPCON CORPORAT                                   | 0.003%         | 92.621%      |
| 3757 | mitsubishi moto                                   | 0.003%         | 92.625%      |
| 3758 | HITACHI CAPITAL                                   | 0.003%         | 92.628%      |
| 3759 | PSP SWISS PROPE                                   | 0.003%         | 92.632%      |
| 3760 | INVESTA OFFICE                                    | 0.003%         | 92.635%      |
| 3761 | KWG PROPERTY HL                                   | 0.003%         | 92.638%      |
| 3762 | CORBION NV  | 0.003%         | 92.642%      |
| 3763 | CENCOSUD SA                                       | 0.003%         | 92.645%      |
| 3764 | MASSMART HOLDIN                                   | 0.003%         | 92.648%      |
| 3765 | OIL STATES INTERNATIONAL INC COMMON STOCK USD.01  | 0.003%         | 92.652%      |
| 3766 | VALE SA SP ADR ADR                                | 0.003%         | 92.655%      |
| 3767 | 1ST SOURCE CORP COMMON STOCK                      | 0.003%         | 92.658%      |
| 3768 | SHARP CORP  | 0.003%         | 92.662%      |
| 3769 | INGEVITY CORP COMMON STOCK USD.01                 | 0.003%         | 92.665%      |
| 3770 | DIPLOMA (NEW)                                     | 0.003%         | 92.668%      |
| 3771 | QUAKER CHEMICAL CORP COMMON STOCK USD1.0          | 0.003%         | 92.672%      |
| 3772 | TRANSURBAN GROU                                   | 0.003%         | 92.675%      |
| 3773 | JM AB   | 0.003%         | 92.678%      |
| 3774 | SARAS SPA   | 0.003%         | 92.682%      |
| 3775 | BHP BILLITON LTD SPON ADR ADR                     | 0.003%         | 92.685%      |
| 3776 | EXPONENT INC COMMON STOCK USD.001                 | 0.003%         | 92.688%      |
| 3777 | S + T BANCORP INC COMMON STOCK USD2.5             | 0.003%         | 92.692%      |
| 3778 | TALANX AG   | 0.003%         | 92.695%      |
| 3779 | WOORI INVESTMEN                                   | 0.003%         | 92.698%      |
| 3780 | QUAD GRAPHICS INC COMMON STOCK USD.025            | 0.003%         | 92.702%      |
| 3781 | DENA CO LTD                                       | 0.003%         | 92.705%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3782 | TAIYO NIPPON SA                                   | 0.003%         | 92.708%      |
| 3783 | MBIA INC  | 0.003%         | 92.712%      |
| 3784 | SWEDISH MATCH C                                   | 0.003%         | 92.715%      |
| 3785 | UBM PLC   | 0.003%         | 92.718%      |
| 3786 | INNOVIVA INC COMMON STOCK                         | 0.003%         | 92.722%      |
| 3787 | CONMED CORP COMMON STOCK USD.01                   | 0.003%         | 92.725%      |
| 3788 | INTERRENT REAL                                    | 0.003%         | 92.728%      |
| 3789 | HARSCO CORP                                       | 0.003%         | 92.732%      |
| 3790 | FIRST INTERSTATE BANCYSYS A COMMON STOCK          | 0.003%         | 92.735%      |
| 3791 | SLEEP NUMBER CORP COMMON STOCK USD.01             | 0.003%         | 92.738%      |
| 3792 | CEMEX SA  | 0.003%         | 92.742%      |
| 3793 | THIRD POINT REI                                   | 0.003%         | 92.745%      |
| 3794 | COSTAR GROUP INC COMMON STOCK USD.01              | 0.003%         | 92.748%      |
| 3795 | EMPLOYERS HOLDINGS INC COMMON STOCK USD.01        | 0.003%         | 92.751%      |
| 3796 | ENERGIZER HOLDINGS INC COMMON STOCK               | 0.003%         | 92.755%      |
| 3797 | SJM HOLDINGS LT                                   | 0.003%         | 92.758%      |
| 3798 | AEDIFICA  | 0.003%         | 92.761%      |
| 3799 | GAMESTOP CORP CLASS A COMMON STOCK USD.001        | 0.003%         | 92.765%      |
| 3800 | SIMS GROUP LTD                                    | 0.003%         | 92.768%      |
| 3801 | SSP GROUP PLC                                     | 0.003%         | 92.771%      |
| 3802 | QINETIQ GROUP P                                   | 0.003%         | 92.774%      |
| 3803 | TERUMO CORP                                       | 0.003%         | 92.778%      |
| 3804 | TELKOM GROUP LT                                   | 0.003%         | 92.781%      |
| 3805 | GRAFTON GROUP P                                   | 0.003%         | 92.784%      |
| 3806 | SPIE SA   | 0.003%         | 92.787%      |
| 3807 | ALSEA SAB DE CV                                   | 0.003%         | 92.791%      |
| 3808 | SCIENTIFIC GAME                                   | 0.003%         | 92.794%      |
| 3809 | FIRST HAWAIIAN INC COMMON STOCK USD.01            | 0.003%         | 92.797%      |
| 3810 | CNP ASSURANCES                                    | 0.003%         | 92.800%      |
| 3811 | CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001 | 0.003%         | 92.804%      |
| 3812 | TAIWAN UNION TE                                   | 0.003%         | 92.807%      |
| 3813 | BOVIS HOMES GRO                                   | 0.003%         | 92.810%      |
| 3814 | CHINA PACIFIC I                                   | 0.003%         | 92.814%      |
| 3815 | MODERN TIMES GR                                   | 0.003%         | 92.817%      |
| 3816 | HUNTING PLC                                       | 0.003%         | 92.820%      |
| 3817 | ASSURA PLC  | 0.003%         | 92.823%      |
| 3818 | BIRD CONSTRUCTI                                   | 0.003%         | 92.827%      |
| 3819 | BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01   | 0.003%         | 92.830%      |
| 3820 | CHUBU ELEC POWE                                   | 0.003%         | 92.833%      |
| 3821 | ESCO TECHNOLOGIES INC COMMON STOCK USD.01         | 0.003%         | 92.836%      |
| 3822 | SOUTHERN COPPER CORP COMMON STOCK USD.01          | 0.003%         | 92.840%      |
| 3823 | LENDINGCLUB CORP COMMON STOCK USD.01              | 0.003%         | 92.843%      |
| 3824 | HILTON GRAND VACATIONS INC COMMON STOCK USD.01    | 0.003%         | 92.846%      |
| 3825 | CITY DEVELOPMEN                                   | 0.003%         | 92.849%      |
| 3826 | TORO CO   | 0.003%         | 92.853%      |
| 3827 | NISHI-NIPPON FI                                   | 0.003%         | 92.856%      |
| 3828 | CHINA MINSHENG                                    | 0.003%         | 92.859%      |
| 3829 | AIR NEW ZEALAND                                   | 0.003%         | 92.862%      |
| 3830 | FIRST BANCORP PUERTO RICO COMMON STOCK USD.1      | 0.003%         | 92.865%      |
| 3831 | TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0          | 0.003%         | 92.869%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3832 | HOSTESS BRANDS INC COMMON STOCK USD.0001          | 0.003%         | 92.872%      |
| 3833 | GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001      | 0.003%         | 92.875%      |
| 3834 | UNIBET GROUP PL                                   | 0.003%         | 92.878%      |
| 3835 | CHINA HONGQIAO                                    | 0.003%         | 92.882%      |
| 3836 | ABAXIS INC COMMON STOCK                           | 0.003%         | 92.885%      |
| 3837 | AES CORP COMMON STOCK USD.01                      | 0.003%         | 92.888%      |
| 3838 | NAN YA PLASTIC                                    | 0.003%         | 92.891%      |
| 3839 | SAMSUNG HEAVY                                     | 0.003%         | 92.894%      |
| 3840 | AAON INC COMMON STOCK USD.004                     | 0.003%         | 92.898%      |
| 3841 | ARCELORMITTAL NY REGISTERED NY REG SHRS           | 0.003%         | 92.901%      |
| 3842 | WORKSPACE GROUP                                   | 0.003%         | 92.904%      |
| 3843 | K-REIT ASIA                                       | 0.003%         | 92.907%      |
| 3844 | WH SMITH PLC                                      | 0.003%         | 92.910%      |
| 3845 | CAPCOM CO   | 0.003%         | 92.914%      |
| 3846 | UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01  | 0.003%         | 92.917%      |
| 3847 | BLACKPEARL RESO                                   | 0.003%         | 92.920%      |
| 3848 | TRANSAT AT INC                                    | 0.003%         | 92.923%      |
| 3849 | CAVCO INDUSTRIES INC COMMON STOCK USD.01          | 0.003%         | 92.926%      |
| 3850 | ZHUZHOU CSR TIM                                   | 0.003%         | 92.930%      |
| 3851 | CREDITO VALTELL                                   | 0.003%         | 92.933%      |
| 3852 | ENSIGN GROUP INC/THE COMMON STOCK USD.001         | 0.003%         | 92.936%      |
| 3853 | HAPAG-LLOYD AG                                    | 0.003%         | 92.939%      |
| 3854 | SHENZHEN INVEST                                   | 0.003%         | 92.942%      |
| 3855 | ADVANCED  | 0.003%         | 92.946%      |
| 3856 | MEDIASET ESPANA                                   | 0.003%         | 92.949%      |
| 3857 | AKER ASA  | 0.003%         | 92.952%      |
| 3858 | FORBO HLDG  | 0.003%         | 92.955%      |
| 3859 | CASTELLUM AB NE                                   | 0.003%         | 92.958%      |
| 3860 | NISSAN CHEMICAL                                   | 0.003%         | 92.962%      |
| 3861 | NIPPON KONPO UN                                   | 0.003%         | 92.965%      |
| 3862 | BIG YELLOW GROU                                   | 0.003%         | 92.968%      |
| 3863 | BEKAERT SA  | 0.003%         | 92.971%      |
| 3864 | MAEDA CORP  | 0.003%         | 92.974%      |
| 3865 | SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.003%         | 92.977%      |
| 3866 | DAIICHI KOSHO C                                   | 0.003%         | 92.981%      |
| 3867 | IIDA GROUP HOLD                                   | 0.003%         | 92.984%      |
| 3868 | CIELO SA  | 0.003%         | 92.987%      |
| 3869 | HYUNDAI DEVELOP                                   | 0.003%         | 92.990%      |
| 3870 | FUCHS PETROLUB                                    | 0.003%         | 92.993%      |
| 3871 | NIHON M&A CENTE                                   | 0.003%         | 92.996%      |
| 3872 | TYLER TECHNOLOGIES INC COMMON STOCK USD.01        | 0.003%         | 93.000%      |
| 3873 | JAPAN EXCELLENT                                   | 0.003%         | 93.003%      |
| 3874 | HIKMA PHARMACEU                                   | 0.003%         | 93.006%      |
| 3875 | QTS REALTY TRUST INC CL A REIT USD.01             | 0.003%         | 93.009%      |
| 3876 | NIPPON SHOKUBAI                                   | 0.003%         | 93.012%      |
| 3877 | POLARIS INFRAS                                    | 0.003%         | 93.015%      |
| 3878 | NIPPON LIGHT ME                                   | 0.003%         | 93.019%      |
| 3879 | INMARSAT PLC                                      | 0.003%         | 93.022%      |
| 3880 | DFDS A/S  | 0.003%         | 93.025%      |
| 3881 | EMMI AG   | 0.003%         | 93.028%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3882 | WEST JAPAN RAIL                                  | 0.003%         | 93.031%      |
| 3883 | SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25    | 0.003%         | 93.034%      |
| 3884 | INVENTEC CORP                                    | 0.003%         | 93.038%      |
| 3885 | VERBUND AG                                       | 0.003%         | 93.041%      |
| 3886 | BUREAU VERITAS                                   | 0.003%         | 93.044%      |
| 3887 | VODACOM GP-PRPT                                  | 0.003%         | 93.047%      |
| 3888 | NUFARM   | 0.003%         | 93.050%      |
| 3889 | HIROSHIMA BANK                                   | 0.003%         | 93.053%      |
| 3890 | PARK NATIONAL CORP COMMON STOCK                  | 0.003%         | 93.056%      |
| 3891 | HELIX ENERGY SOLUTIONS GROUP COMMON STOCK        | 0.003%         | 93.060%      |
| 3892 | SITEONE LANDSCAPE SUPPLY INC COMMON STOCK USD.01 | 0.003%         | 93.063%      |
| 3893 | AIR CHINA LTD                                    | 0.003%         | 93.066%      |
| 3894 | BENESSE CORP                                     | 0.003%         | 93.069%      |
| 3895 | SAN IN GODO BAN                                  | 0.003%         | 93.072%      |
| 3896 | IYO BANK   | 0.003%         | 93.075%      |
| 3897 | BREWIN DOLPHIN                                   | 0.003%         | 93.078%      |
| 3898 | TERRENO REALTY CORP REIT USD.01                  | 0.003%         | 93.081%      |
| 3899 | OTSUKA HLDGS CO                                  | 0.003%         | 93.085%      |
| 3900 | FIRST BANCORP/NC COMMON STOCK                    | 0.003%         | 93.088%      |
| 3901 | PROSIEBENSAT.1                                   | 0.003%         | 93.091%      |
| 3902 | EQUATORIAL ENER                                  | 0.003%         | 93.094%      |
| 3903 | WETHERSPOON (J.                                  | 0.003%         | 93.097%      |
| 3904 | LIBERTY HLDGS                                    | 0.003%         | 93.100%      |
| 3905 | SUPER GROUP                                      | 0.003%         | 93.103%      |
| 3906 | TREX COMPANY INC COMMON STOCK USD.01             | 0.003%         | 93.106%      |
| 3907 | NIPPON KAYAKU C                                  | 0.003%         | 93.110%      |
| 3908 | HUA NAN FINANCI                                  | 0.003%         | 93.113%      |
| 3909 | DOOSAN INFRACOR                                  | 0.003%         | 93.116%      |
| 3910 | OSG CORP   | 0.003%         | 93.119%      |
| 3911 | CALAVO GROWERS INC COMMON STOCK USD.001          | 0.003%         | 93.122%      |
| 3912 | ISRAEL DISCOUNT                                  | 0.003%         | 93.125%      |
| 3913 | COSCO PACIFIC                                    | 0.003%         | 93.128%      |
| 3914 | TATUNG   | 0.003%         | 93.131%      |
| 3915 | GRAY TELEVISION INC COMMON STOCK                 | 0.003%         | 93.134%      |
| 3916 | FUJI SEAL INC                                    | 0.003%         | 93.138%      |
| 3917 | PICC PROPERTY &                                  | 0.003%         | 93.141%      |
| 3918 | LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01 | 0.003%         | 93.144%      |
| 3919 | ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01 | 0.003%         | 93.147%      |
| 3920 | LIONS GATE ENTERTAINMENT A COMMON STOCK NPV      | 0.003%         | 93.150%      |
| 3921 | JIANGXI COPPER                                   | 0.003%         | 93.153%      |
| 3922 | HYUNDAI HEAVY I                                  | 0.003%         | 93.156%      |
| 3923 | SAMPO OYJ  | 0.003%         | 93.159%      |
| 3924 | P/F BAKKAFROST                                   | 0.003%         | 93.162%      |
| 3925 | CAPITAL ONE BAN                                  | 0.003%         | 93.165%      |
| 3926 | TRINET GROUP INC COMMON STOCK USD.000025         | 0.003%         | 93.168%      |
| 3927 | OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01    | 0.003%         | 93.172%      |
| 3928 | ASHMORE GROUP                                    | 0.003%         | 93.175%      |
| 3929 | GUNMA BANK                                       | 0.003%         | 93.178%      |
| 3930 | BOYD GAMING COR                                  | 0.003%         | 93.181%      |
| 3931 | PRIMORIS SERVICES CORP COMMON STOCK USD.0001     | 0.003%         | 93.184%      |

|      | SECURITY NAME                                 | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3932 | HOME PRODUCT CE                               | 0.003%         | 93.187%      |
| 3933 | TOKYU CORP                                    | 0.003%         | 93.190%      |
| 3934 | MAPLETREE LOGIS                               | 0.003%         | 93.193%      |
| 3935 | TENAGA NASIONL                                | 0.003%         | 93.196%      |
| 3936 | AEON REIT INVES                               | 0.003%         | 93.199%      |
| 3937 | SCHNEIDER NATIONAL INC CL B COMMON STOCK      | 0.003%         | 93.202%      |
| 3938 | MORINAGA & CO                                 | 0.003%         | 93.205%      |
| 3939 | PORTLAND GENERAL ELECTRIC CO COMMON STOCK     | 0.003%         | 93.208%      |
| 3940 | EXCO TECHNOLOGIES LTD COMMON STOCK            | 0.003%         | 93.212%      |
| 3941 | TABCORP HLDGS L                               | 0.003%         | 93.215%      |
| 3942 | PENNON GROUP                                  | 0.003%         | 93.218%      |
| 3943 | KAISER ALUMINUM CORP COMMON STOCK USD.01      | 0.003%         | 93.221%      |
| 3944 | COEUR MINING IN                               | 0.003%         | 93.224%      |
| 3945 | BQE CANT VAUDOI                               | 0.003%         | 93.227%      |
| 3946 | GOME ELECTRICAL                               | 0.003%         | 93.230%      |
| 3947 | SCHWEITZER-MAUD                               | 0.003%         | 93.233%      |
| 3948 | MONCLER SPA                                   | 0.003%         | 93.236%      |
| 3949 | VAREX IMAGING CORP COMMON STOCK USD.01        | 0.003%         | 93.239%      |
| 3950 | FOMENTO ECON ME                               | 0.003%         | 93.242%      |
| 3951 | NCC AB-B                                      | 0.003%         | 93.245%      |
| 3952 | SCHOLASTIC CORP                               | 0.003%         | 93.248%      |
| 3953 | CANWEL BUILDING                               | 0.003%         | 93.251%      |
| 3954 | NINE ENTERTAINM                               | 0.003%         | 93.254%      |
| 3955 | WSFS FINANCIAL CORP COMMON STOCK USD.01       | 0.003%         | 93.257%      |
| 3956 | SIAS SPA                                      | 0.003%         | 93.260%      |
| 3957 | FAIR ISAAC CORP COMMON STOCK USD.01           | 0.003%         | 93.263%      |
| 3958 | GRUPO AEROPORTUARIO SUR ADR ADR               | 0.003%         | 93.266%      |
| 3959 | INTERPUMP GROUP                               | 0.003%         | 93.270%      |
| 3960 | USHIO INC                                     | 0.003%         | 93.273%      |
| 3961 | INTER PARFUMS INC COMMON STOCK USD.001        | 0.003%         | 93.276%      |
| 3962 | HENKEL KGAA-BEA                               | 0.003%         | 93.279%      |
| 3963 | WIN SEMICONDUCT                               | 0.003%         | 93.282%      |
| 3964 | LEXINGTON REALTY TRUST REIT USD.0001          | 0.003%         | 93.285%      |
| 3965 | Rural Electrifi                               | 0.003%         | 93.288%      |
| 3966 | CHINA DEVELOPME                               | 0.003%         | 93.291%      |
| 3967 | JD SPORTS FASHI                               | 0.003%         | 93.294%      |
| 3968 | ONE GAS INC COMMON STOCK                      | 0.003%         | 93.297%      |
| 3969 | DORMA+KABA HOLD                               | 0.003%         | 93.300%      |
| 3970 | FOX FACTORY HOLDING CORP COMMON STOCK USD.001 | 0.003%         | 93.303%      |
| 3971 | YAMATAKE CORP Y                               | 0.003%         | 93.306%      |
| 3972 | KCC CORP                                      | 0.003%         | 93.309%      |
| 3973 | HEALTH AND HAPP                               | 0.003%         | 93.312%      |
| 3974 | ACTUANT CORP A COMMON STOCK USD.2             | 0.003%         | 93.315%      |
| 3975 | VERSUM MATERIALS INC COMMON STOCK USD1.0      | 0.003%         | 93.318%      |
| 3976 | QUIDEL CORP COMMON STOCK USD.001              | 0.003%         | 93.321%      |
| 3977 | SOFTWARE AG                                   | 0.003%         | 93.324%      |
| 3978 | HUB GROUP INC CL A COMMON STOCK USD.01        | 0.003%         | 93.327%      |
| 3979 | BANCOLOMBIA SA                                | 0.003%         | 93.330%      |
| 3980 | CHINA AOYUAN PR                               | 0.003%         | 93.333%      |
| 3981 | DENBURY RESOURC                               | 0.003%         | 93.336%      |



|      | SECURITY NAME                                 | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3982 | NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5 | 0.003%         | 93.339%      |
| 3983 | SUNTORY BEVERAG                               | 0.003%         | 93.342%      |
| 3984 | MULTI COLOR CORP COMMON STOCK                 | 0.003%         | 93.345%      |
| 3985 | CHIYODA CORP                                  | 0.003%         | 93.348%      |
| 3986 | HEICO CORP                                    | 0.003%         | 93.351%      |
| 3987 | GLORY   | 0.003%         | 93.354%      |
| 3988 | CIMPRESS NV                                   | 0.003%         | 93.357%      |
| 3989 | JOY CITY PROPER                               | 0.003%         | 93.360%      |
| 3990 | OSI SYSTEMS INC                               | 0.003%         | 93.363%      |
| 3991 | VIDRALA S.A.                                  | 0.003%         | 93.366%      |
| 3992 | BERKSHIRE HATHA                               | 0.003%         | 93.369%      |
| 3993 | NOMURA RESEARCH                               | 0.003%         | 93.372%      |
| 3994 | SHIONOGI & CO                                 | 0.003%         | 93.375%      |
| 3995 | MALIBU BOATS INC A COMMON STOCK USD.01        | 0.003%         | 93.378%      |
| 3996 | CRAY INC COMMON STOCK USD.01                  | 0.003%         | 93.381%      |
| 3997 | SHANGHAI INDL                                 | 0.003%         | 93.384%      |
| 3998 | NILFISK HOLDING                               | 0.003%         | 93.387%      |
| 3999 | STANLEY ELECTRI                               | 0.003%         | 93.390%      |
| 4000 | FLIGHT CENTRE L                               | 0.003%         | 93.393%      |
| 4001 | AIN PHARMACIEZ                                | 0.003%         | 93.396%      |
| 4002 | EVERTZ TECHNOLO                               | 0.003%         | 93.399%      |
| 4003 | SUZUKEN CO LTD                                | 0.003%         | 93.402%      |
| 4004 | WIRECARD AG                                   | 0.003%         | 93.405%      |
| 4005 | PGT INC                                       | 0.003%         | 93.408%      |
| 4006 | VERIFONE SYSTEMS INC COMMON STOCK USD.01      | 0.003%         | 93.411%      |
| 4007 | STRAYER EDUCATION INC COMMON STOCK USD.01     | 0.003%         | 93.414%      |
| 4008 | ST GALLER KTBK                                | 0.003%         | 93.417%      |
| 4009 | LATAM AIRLINES GROUP SP ADR ADR               | 0.003%         | 93.420%      |
| 4010 | IROBOT CORP                                   | 0.003%         | 93.423%      |
| 4011 | A.P. MOLLER-MAE                               | 0.003%         | 93.426%      |
| 4012 | MEDIBANK PVT LT                               | 0.003%         | 93.429%      |
| 4013 | AGREE REALTY CORP REIT USD.0001               | 0.003%         | 93.432%      |
| 4014 | ANDRITZ AG                                    | 0.003%         | 93.435%      |
| 4015 | CHINA INSURANCE                               | 0.003%         | 93.438%      |
| 4016 | FORTUNE REIT                                  | 0.003%         | 93.441%      |
| 4017 | ASTEC INDUSTRIE                               | 0.003%         | 93.444%      |
| 4018 | DOUGLAS DYNAMICS INC COMMON STOCK USD.01      | 0.003%         | 93.447%      |
| 4019 | DURATEX SA                                    | 0.003%         | 93.450%      |
| 4020 | QUARTERHILL INC                               | 0.003%         | 93.453%      |
| 4021 | QUALITY CARE PROPERTIES REIT USD.01           | 0.003%         | 93.455%      |
| 4022 | HEALTHQUITY INC COMMON STOCK USD.0001         | 0.003%         | 93.458%      |
| 4023 | PT TAMBANG BATU                               | 0.003%         | 93.461%      |
| 4024 | AMC NETWORKS INC A COMMON STOCK               | 0.003%         | 93.464%      |
| 4025 | OSAKA GAS CO                                  | 0.003%         | 93.467%      |
| 4026 | CHINA AIRLINES                                | 0.003%         | 93.470%      |
| 4027 | CAPELLA EDUCATI                               | 0.003%         | 93.473%      |
| 4028 | ICA GRUPPEN AB                                | 0.003%         | 93.476%      |
| 4029 | FUJI OIL CO                                   | 0.003%         | 93.479%      |
| 4030 | RAKUTEN INC                                   | 0.003%         | 93.482%      |
| 4031 | KYORITSU MAINTA                               | 0.003%         | 93.485%      |

|      | SECURITY NAME                                 | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4032 | DEUTSCHE PFANDB                               | 0.003%         | 93.488%      |
| 4033 | QANTAS AIRWAYS                                | 0.003%         | 93.491%      |
| 4034 | TATA MOTORS LTD                               | 0.003%         | 93.494%      |
| 4035 | AF AB   | 0.003%         | 93.497%      |
| 4036 | CHESAPEAKE LODG                               | 0.003%         | 93.500%      |
| 4037 | ADVANSIX INC COMMON STOCK USD.01              | 0.003%         | 93.503%      |
| 4038 | BAJAJ FINANCE L                               | 0.003%         | 93.506%      |
| 4039 | ENDO INTERNATIO                               | 0.003%         | 93.509%      |
| 4040 | STEELCASE INC                                 | 0.003%         | 93.512%      |
| 4041 | CTS EVENTIM                                   | 0.003%         | 93.514%      |
| 4042 | UNIVERSAL CORP                                | 0.003%         | 93.517%      |
| 4043 | GUARDIAN CAP GR                               | 0.003%         | 93.520%      |
| 4044 | STATE BANK FINANCIAL CORP COMMON STOCK USD.01 | 0.003%         | 93.523%      |
| 4045 | OFFICE DEPOT IN                               | 0.003%         | 93.526%      |
| 4046 | CHANG HWA COMME                               | 0.003%         | 93.529%      |
| 4047 | KT & G  | 0.003%         | 93.532%      |
| 4048 | MGP INGREDIENTS INC COMMON STOCK              | 0.003%         | 93.535%      |
| 4049 | GENERAL CABLE CORP COMMON STOCK USD.01        | 0.003%         | 93.538%      |
| 4050 | NAGOYA RAILROAD                               | 0.003%         | 93.541%      |
| 4051 | AVISTA CORP                                   | 0.003%         | 93.544%      |
| 4052 | MINMETALS RES                                 | 0.003%         | 93.547%      |
| 4053 | ORKLA ASA                                     | 0.003%         | 93.550%      |
| 4054 | BCO SANTANDER-C                               | 0.003%         | 93.553%      |
| 4055 | GENTING MALAYSI                               | 0.003%         | 93.556%      |
| 4056 | THAI OIL PCL-FR                               | 0.003%         | 93.558%      |
| 4057 | GROUPE FNAC                                   | 0.003%         | 93.561%      |
| 4058 | GOVERNMENT PROPERTIES INCOME REIT USD.01      | 0.003%         | 93.564%      |
| 4059 | HAZAMA CORP(NEW)                              | 0.003%         | 93.567%      |
| 4060 | TESLA INC COMMON STOCK USD.001                | 0.003%         | 93.570%      |
| 4061 | MILACRON HOLDINGS CORP COMMON STOCK USD.01    | 0.003%         | 93.573%      |
| 4062 | COMFORTDELGRO C                               | 0.003%         | 93.576%      |
| 4063 | TOPPAN PRINTING                               | 0.003%         | 93.579%      |
| 4064 | ELECTA AB B SHS                               | 0.003%         | 93.582%      |
| 4065 | BANK MILLENIUM                                | 0.003%         | 93.585%      |
| 4066 | SEINO TRANSPORT                               | 0.003%         | 93.588%      |
| 4067 | YIT OYJ                                       | 0.003%         | 93.591%      |
| 4068 | CHINA STHN AIRL                               | 0.003%         | 93.593%      |
| 4069 | ULTRA ELECTRONI                               | 0.003%         | 93.596%      |
| 4070 | LIBERTY EXPEDIA HOLD A COMMON STOCK           | 0.003%         | 93.599%      |
| 4071 | BADGER METER INC COMMON STOCK USD1.0          | 0.003%         | 93.602%      |
| 4072 | NEWS CORP CLASS B COMMON STOCK                | 0.003%         | 93.605%      |
| 4073 | MERLIN ENTERTAI                               | 0.003%         | 93.608%      |
| 4074 | CHUGOKU BANK                                  | 0.003%         | 93.611%      |
| 4075 | HMS HOLDINGS CORP COMMON STOCK USD.01         | 0.003%         | 93.614%      |
| 4076 | FP CORP                                       | 0.003%         | 93.617%      |
| 4077 | KRUNGTHAI CARD                                | 0.003%         | 93.620%      |
| 4078 | FUYO GENERAL LE                               | 0.003%         | 93.623%      |
| 4079 | GLOVIS  | 0.003%         | 93.625%      |
| 4080 | GRASIM INDUSTRI                               | 0.003%         | 93.628%      |
| 4081 | LION CORP                                     | 0.003%         | 93.631%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4082 | AMMB HOLDINGS B                                   | 0.003%         | 93.634%      |
| 4083 | REALTEK SEMICON                                   | 0.003%         | 93.637%      |
| 4084 | AMANO CORPORATI                                   | 0.003%         | 93.640%      |
| 4085 | TRIPOD TECHNOLO                                   | 0.003%         | 93.643%      |
| 4086 | AOYAMA TRADING                                    | 0.003%         | 93.646%      |
| 4087 | CONZZETA AG                                       | 0.003%         | 93.649%      |
| 4088 | M3 INC  | 0.003%         | 93.651%      |
| 4089 | CHINA CITIC BK                                    | 0.003%         | 93.654%      |
| 4090 | SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001 | 0.003%         | 93.657%      |
| 4091 | ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01    | 0.003%         | 93.660%      |
| 4092 | ORION CORP  | 0.003%         | 93.663%      |
| 4093 | TREND MICRO INC                                   | 0.003%         | 93.666%      |
| 4094 | IJM CORP BERHAD                                   | 0.003%         | 93.669%      |
| 4095 | NOS SGPS  | 0.003%         | 93.672%      |
| 4096 | TELSTRA CORP                                      | 0.003%         | 93.675%      |
| 4097 | MEGMILK SNOW BR                                   | 0.003%         | 93.677%      |
| 4098 | CHUGOKU ELEC PO                                   | 0.003%         | 93.680%      |
| 4099 | MARKETAXESS HOLDINGS INC COMMON STOCK USD.003     | 0.003%         | 93.683%      |
| 4100 | BYD ELECTRONIC                                    | 0.003%         | 93.686%      |
| 4101 | UNI-CHARM CORP                                    | 0.003%         | 93.689%      |
| 4102 | X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT   | 0.003%         | 93.692%      |
| 4103 | JD.COM INC ADR ADR USD.00002                      | 0.003%         | 93.695%      |
| 4104 | TOKYU REIT INC                                    | 0.003%         | 93.698%      |
| 4105 | KROTON EDUCACIO                                   | 0.003%         | 93.700%      |
| 4106 | HITACHI HIGH-TE                                   | 0.003%         | 93.703%      |
| 4107 | ACCTON  | 0.003%         | 93.706%      |
| 4108 | POWER INTEGRATI                                   | 0.003%         | 93.709%      |
| 4109 | WPT INDUSTRIAL                                    | 0.003%         | 93.712%      |
| 4110 | LUZERNER KTBK                                     | 0.003%         | 93.715%      |
| 4111 | ENCORE WIRE CORP COMMON STOCK USD.01              | 0.003%         | 93.718%      |
| 4112 | VIRGIN MONEY HL                                   | 0.003%         | 93.721%      |
| 4113 | SHRIRAM TRANSP                                    | 0.003%         | 93.723%      |
| 4114 | HEIDELBERGER DR                                   | 0.003%         | 93.726%      |
| 4115 | DREAM INDUSTRIA                                   | 0.003%         | 93.729%      |
| 4116 | APOLLO TYRES                                      | 0.003%         | 93.732%      |
| 4117 | AARHUSKARLSHAMN                                   | 0.003%         | 93.735%      |
| 4118 | XPERI CORP COMMON STOCK USD.001                   | 0.003%         | 93.738%      |
| 4119 | IWATANI INTL CO                                   | 0.003%         | 93.741%      |
| 4120 | CAVIUM INC COMMON STOCK USD.001                   | 0.003%         | 93.743%      |
| 4121 | AYALA CORP  | 0.003%         | 93.746%      |
| 4122 | DAELIM INDUSTRI                                   | 0.003%         | 93.749%      |
| 4123 | OMNICELL INC COMMON STOCK USD.001                 | 0.003%         | 93.752%      |
| 4124 | COCA-COLA BOTTL                                   | 0.003%         | 93.755%      |
| 4125 | GRAND PACIF PET                                   | 0.003%         | 93.758%      |
| 4126 | MOVADO GROUP INC COMMON STOCK USD.01              | 0.003%         | 93.761%      |
| 4127 | TF ADNUBUSTRADO                                   | 0.003%         | 93.763%      |
| 4128 | MACQUARIE ATLAS                                   | 0.003%         | 93.766%      |
| 4129 | SUMITOMO BAKELI                                   | 0.003%         | 93.769%      |
| 4130 | BRIGGS & STRATT                                   | 0.003%         | 93.772%      |
| 4131 | HITACHI CHEMICA                                   | 0.003%         | 93.775%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4132 | MALAYSIA AIRPOR                                 | 0.003%         | 93.778%      |
| 4133 | ROLLINS INC                                     | 0.003%         | 93.781%      |
| 4134 | MEGACABLE HOLDI                                 | 0.003%         | 93.783%      |
| 4135 | MODINE MFG CO                                   | 0.003%         | 93.786%      |
| 4136 | MORI TRUST SOGO                                 | 0.003%         | 93.789%      |
| 4137 | HITACHI TRNSPT                                  | 0.003%         | 93.792%      |
| 4138 | ALLEGION PLC                                    | 0.003%         | 93.795%      |
| 4139 | DR REDDYS LABS                                  | 0.003%         | 93.798%      |
| 4140 | SEACOAST BANKING CORP/FL COMMON STOCK USD.1     | 0.003%         | 93.800%      |
| 4141 | SPIRE INC COMMON STOCK USD1.0                   | 0.003%         | 93.803%      |
| 4142 | SPORTS DIRECT I                                 | 0.003%         | 93.806%      |
| 4143 | OM ASSET MANAGE                                 | 0.003%         | 93.809%      |
| 4144 | ICF INTERNATIONAL INC COMMON STOCK USD.001      | 0.003%         | 93.812%      |
| 4145 | GENUS PLC                                       | 0.003%         | 93.815%      |
| 4146 | CHAROEN PKPD-FG                                 | 0.003%         | 93.817%      |
| 4147 | INDUS HOLDING A                                 | 0.003%         | 93.820%      |
| 4148 | POTLATCHDELTIC CORP REIT USD1.0                 | 0.003%         | 93.823%      |
| 4149 | MAPLETREE GREAT                                 | 0.003%         | 93.826%      |
| 4150 | BOSSARD HOLDING                                 | 0.003%         | 93.829%      |
| 4151 | CARDTRONICS PLC                                 | 0.003%         | 93.832%      |
| 4152 | GARDNER DENVER HOLDINGS INC COMMON STOCK USD.01 | 0.003%         | 93.834%      |
| 4153 | ITAU UNIBANCO H                                 | 0.003%         | 93.837%      |
| 4154 | BENEFICIAL BANCORP INC COMMON STOCK USD.01      | 0.003%         | 93.840%      |
| 4155 | KUEHNE & NAGEL                                  | 0.003%         | 93.843%      |
| 4156 | FISSION URANIUM                                 | 0.003%         | 93.846%      |
| 4157 | NIPPON ELEC GLA                                 | 0.003%         | 93.848%      |
| 4158 | KOREA ZINC                                      | 0.003%         | 93.851%      |
| 4159 | MEIJI HOLDINGS                                  | 0.003%         | 93.854%      |
| 4160 | FAR EASTONE TEL                                 | 0.003%         | 93.857%      |
| 4161 | MRV ENGENHARIA                                  | 0.003%         | 93.860%      |
| 4162 | MATERION CORP COMMON STOCK                      | 0.003%         | 93.862%      |
| 4163 | WERELDHAVE NV                                   | 0.003%         | 93.865%      |
| 4164 | BMC STOCK HOLDINGS INC COMMON STOCK USD.01      | 0.003%         | 93.868%      |
| 4165 | SANDY SPRING BANCORP INC COMMON STOCK USD1.0    | 0.003%         | 93.871%      |
| 4166 | MELCO INTERNATI                                 | 0.003%         | 93.874%      |
| 4167 | KING YUAN ELECT                                 | 0.003%         | 93.876%      |
| 4168 | PROMOTORA Y OPE                                 | 0.003%         | 93.879%      |
| 4169 | NISHIMATSU CONS                                 | 0.003%         | 93.882%      |
| 4170 | BLACKBAUD INC                                   | 0.003%         | 93.885%      |
| 4171 | GODADDY INC CLASS A COMMON STOCK USD.001        | 0.003%         | 93.888%      |
| 4172 | JUST ENERGY GROUP INC COMMON STOCK              | 0.003%         | 93.890%      |
| 4173 | YUZHOU PROPERTI                                 | 0.003%         | 93.893%      |
| 4174 | EVRAZ PLC                                       | 0.003%         | 93.896%      |
| 4175 | AKORN INC COMMON STOCK                          | 0.003%         | 93.899%      |
| 4176 | BONAVISTA ENERG                                 | 0.003%         | 93.902%      |
| 4177 | KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01    | 0.003%         | 93.904%      |
| 4178 | GPO FIN INBURSA                                 | 0.003%         | 93.907%      |
| 4179 | CLEVELAND CLIFFS INC COMMON STOCK USD.125       | 0.003%         | 93.910%      |
| 4180 | CANNAE HOLDINGS INC COMMON STOCK                | 0.003%         | 93.913%      |
| 4181 | US ECOLOGY INC COMMON STOCK USD.01              | 0.003%         | 93.915%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4182 | KONAMI CO  | 0.003%         | 93.918%      |
| 4183 | LTC PROPERTIES                                   | 0.003%         | 93.921%      |
| 4184 | FORTINET INC                                     | 0.003%         | 93.924%      |
| 4185 | GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01 | 0.003%         | 93.927%      |
| 4186 | BJ S RESTAURANTS INC COMMON STOCK                | 0.003%         | 93.929%      |
| 4187 | FOUR CORNERS PROPERTY TRUST REIT USD.0001        | 0.003%         | 93.932%      |
| 4188 | JACK IN THE BOX INC COMMON STOCK USD.01          | 0.003%         | 93.935%      |
| 4189 | INDO TAMBANGRAY                                  | 0.003%         | 93.938%      |
| 4190 | CALTEX AUSTRALI                                  | 0.003%         | 93.940%      |
| 4191 | DAIO PAPER CORP                                  | 0.003%         | 93.943%      |
| 4192 | MAHINDRA &MAHIN                                  | 0.003%         | 93.946%      |
| 4193 | SLIGRO FOOD GRO                                  | 0.003%         | 93.949%      |
| 4194 | JUBLIANT FOODWO                                  | 0.003%         | 93.951%      |
| 4195 | VALORA HOLDING                                   | 0.003%         | 93.954%      |
| 4196 | SYKES ENTERPRISES INC COMMON STOCK USD.01        | 0.003%         | 93.957%      |
| 4197 | OKUMA CORP                                       | 0.003%         | 93.960%      |
| 4198 | MACK CALI REALTY CORP REIT USD.01                | 0.003%         | 93.962%      |
| 4199 | AWA BANK   | 0.003%         | 93.965%      |
| 4200 | SHOPPING CENTRE                                  | 0.003%         | 93.968%      |
| 4201 | LINTEC CORP                                      | 0.003%         | 93.971%      |
| 4202 | CBIZ INC COMMON STOCK USD.01                     | 0.003%         | 93.973%      |
| 4203 | SCHOUW & CO                                      | 0.003%         | 93.976%      |
| 4204 | SSY GROUP LTD                                    | 0.003%         | 93.979%      |
| 4205 | WACKER CONSTRUC                                  | 0.003%         | 93.982%      |
| 4206 | RAMBUS INC                                       | 0.003%         | 93.984%      |
| 4207 | STROER OUT-OF-H                                  | 0.003%         | 93.987%      |
| 4208 | OUTOTEC OYJ                                      | 0.003%         | 93.990%      |
| 4209 | CHINA LIFE INSURANCE CO ADR ADR                  | 0.003%         | 93.993%      |
| 4210 | SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0   | 0.003%         | 93.995%      |
| 4211 | SINOPEC ENGINEE                                  | 0.003%         | 93.998%      |
| 4212 | FUJITSU GENERAL                                  | 0.003%         | 94.001%      |
| 4213 | PREMIER INVESTM                                  | 0.003%         | 94.003%      |
| 4214 | NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01 | 0.003%         | 94.006%      |
| 4215 | ALAMO GROUP INC                                  | 0.003%         | 94.009%      |
| 4216 | INDUSTRIAL & IN                                  | 0.003%         | 94.012%      |
| 4217 | KITE REALTY GROUP TRUST REIT USD.01              | 0.003%         | 94.014%      |
| 4218 | KINDEN CORPORAT                                  | 0.003%         | 94.017%      |
| 4219 | TUTOR PERINI CORP COMMON STOCK USD1.0            | 0.003%         | 94.020%      |
| 4220 | BLUCORA INC COMMON STOCK USD.0001                | 0.003%         | 94.023%      |
| 4221 | BELMOND LTD                                      | 0.003%         | 94.025%      |
| 4222 | SANDS CHINA LTD                                  | 0.003%         | 94.028%      |
| 4223 | TOKAI RIKA CO                                    | 0.003%         | 94.031%      |
| 4224 | EVA AIRWAYS                                      | 0.003%         | 94.033%      |
| 4225 | FIRST NATIONAL                                   | 0.003%         | 94.036%      |
| 4226 | CVR ENERGY INC                                   | 0.003%         | 94.039%      |
| 4227 | AECI   | 0.003%         | 94.041%      |
| 4228 | ST JOE CO/THE COMMON STOCK                       | 0.003%         | 94.044%      |
| 4229 | COLOPLAST AS                                     | 0.003%         | 94.047%      |
| 4230 | ITV PLC  | 0.003%         | 94.050%      |
| 4231 | APA GROUP  | 0.003%         | 94.052%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4232 | HOCHTIEF AG                                      | 0.003%         | 94.055%      |
| 4233 | KEMET CORP                                       | 0.003%         | 94.058%      |
| 4234 | OAD ROSNEFT OIL                                  | 0.003%         | 94.060%      |
| 4235 | AZIMUT HOLDING                                   | 0.003%         | 94.063%      |
| 4236 | ASAHI INTECC CO                                  | 0.003%         | 94.066%      |
| 4237 | GASLOG LTD                                       | 0.003%         | 94.068%      |
| 4238 | SUN HYDRAULICS CORP COMMON STOCK USD.001         | 0.003%         | 94.071%      |
| 4239 | ANGLOVAAL MININ                                  | 0.003%         | 94.074%      |
| 4240 | CHASE CORP COMMON STOCK USD.1                    | 0.003%         | 94.077%      |
| 4241 | STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5   | 0.003%         | 94.079%      |
| 4242 | DAIICHI SANKYO                                   | 0.003%         | 94.082%      |
| 4243 | MICRO FOCUS INT                                  | 0.003%         | 94.085%      |
| 4244 | JUBILANT LIFE S                                  | 0.003%         | 94.087%      |
| 4245 | VIAD CORP  | 0.003%         | 94.090%      |
| 4246 | BOINGO WIRELESS INC COMMON STOCK                 | 0.003%         | 94.093%      |
| 4247 | KINTETSU CORP                                    | 0.003%         | 94.095%      |
| 4248 | FOSUN INTERNATI                                  | 0.003%         | 94.098%      |
| 4249 | CHINA LIFE INS                                   | 0.003%         | 94.101%      |
| 4250 | KFORCE INC COMMON STOCK USD.01                   | 0.003%         | 94.103%      |
| 4251 | NOW INC COMMON STOCK USD.01                      | 0.003%         | 94.106%      |
| 4252 | AVANGRID INC COMMON STOCK USD.01                 | 0.003%         | 94.109%      |
| 4253 | MICROSTRATEGY INC CL A COMMON STOCK USD.001      | 0.003%         | 94.111%      |
| 4254 | AIRPORTS OF THA                                  | 0.003%         | 94.114%      |
| 4255 | SEKISUI HOUSE R                                  | 0.003%         | 94.117%      |
| 4256 | TRUE CORP PCL                                    | 0.003%         | 94.119%      |
| 4257 | EPLUS INC  | 0.003%         | 94.122%      |
| 4258 | CHINA EVERBRIGH                                  | 0.003%         | 94.125%      |
| 4259 | TAIWAN HON CHUA                                  | 0.003%         | 94.127%      |
| 4260 | KNOWLES CORP COMMON STOCK USD.01                 | 0.003%         | 94.130%      |
| 4261 | KYOCERA CORP                                     | 0.003%         | 94.133%      |
| 4262 | ALMACENES EXITO                                  | 0.003%         | 94.136%      |
| 4263 | FLEXIUM INTERCO                                  | 0.003%         | 94.138%      |
| 4264 | POSTE ITALIANE                                   | 0.003%         | 94.141%      |
| 4265 | NAN YA PRINTED                                   | 0.003%         | 94.144%      |
| 4266 | SHIP HEALTHCARE                                  | 0.003%         | 94.146%      |
| 4267 | ALLIANCE FINANC                                  | 0.003%         | 94.149%      |
| 4268 | SAMSUNG C&T COR                                  | 0.003%         | 94.152%      |
| 4269 | L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95      | 0.003%         | 94.154%      |
| 4270 | SELECT INCOME REIT REIT USD.01                   | 0.003%         | 94.157%      |
| 4271 | SA DES CEMENTS                                   | 0.003%         | 94.160%      |
| 4272 | RECORDATI SPA                                    | 0.003%         | 94.162%      |
| 4273 | ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01 | 0.003%         | 94.165%      |
| 4274 | SAFETY INSURANCE GROUP INC COMMON STOCK USD.01   | 0.003%         | 94.168%      |
| 4275 | KYUSHU FINANCA                                   | 0.003%         | 94.170%      |
| 4276 | GLOBAL NET LEASE INC REIT USD.01                 | 0.003%         | 94.173%      |
| 4277 | HAITONG SECURIT                                  | 0.003%         | 94.176%      |
| 4278 | TOHOKU ELEC POW                                  | 0.003%         | 94.178%      |
| 4279 | ASIANA AIRLINES                                  | 0.003%         | 94.181%      |
| 4280 | VECTOR GROUP LTD COMMON STOCK USD.1              | 0.003%         | 94.184%      |
| 4281 | ALUMINIUM CORP                                   | 0.003%         | 94.186%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4282 | AZZ INC COMMON STOCK USD1.0                       | 0.003%         | 94.189%      |
| 4283 | LUK FOOK HOLDIN                                   | 0.003%         | 94.191%      |
| 4284 | CAP SA  | 0.003%         | 94.194%      |
| 4285 | SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001   | 0.003%         | 94.197%      |
| 4286 | SEVEN BANK LTD.                                   | 0.003%         | 94.199%      |
| 4287 | CHINA CINDA ASS                                   | 0.003%         | 94.202%      |
| 4288 | MITSUI ENG&SHIP                                   | 0.003%         | 94.205%      |
| 4289 | WIENER STAEDTIS                                   | 0.003%         | 94.207%      |
| 4290 | LHC GROUP INC COMMON STOCK USD.01                 | 0.003%         | 94.210%      |
| 4291 | SING AIRP TRM S                                   | 0.003%         | 94.213%      |
| 4292 | SUEDZUCKER AG                                     | 0.003%         | 94.215%      |
| 4293 | MAEDA ROAD CONS                                   | 0.003%         | 94.218%      |
| 4294 | SANKYO CO LTD                                     | 0.003%         | 94.220%      |
| 4295 | ITEQ CORP   | 0.003%         | 94.223%      |
| 4296 | VIRTUSA CORP COMMON STOCK USD.01                  | 0.003%         | 94.226%      |
| 4297 | CD PROJEKT SA                                     | 0.003%         | 94.228%      |
| 4298 | CARNIVAL PLC                                      | 0.003%         | 94.231%      |
| 4299 | SPAREBANK 1 SR                                    | 0.003%         | 94.234%      |
| 4300 | KELLY SERVICES                                    | 0.003%         | 94.236%      |
| 4301 | STATE AUTO FINANCIAL CORP COMMON STOCK            | 0.003%         | 94.239%      |
| 4302 | ANI PHARMACEUTICALS INC COMMON STOCK USD.0001     | 0.003%         | 94.241%      |
| 4303 | WOONGJIN COWAY                                    | 0.003%         | 94.244%      |
| 4304 | KOREA KUMHO PET                                   | 0.003%         | 94.247%      |
| 4305 | VMWARE INC CLASS A COMMON STOCK USD.01            | 0.003%         | 94.249%      |
| 4306 | ATEA ASA  | 0.003%         | 94.252%      |
| 4307 | REPLIGEN CORP COMMON STOCK USD.01                 | 0.003%         | 94.255%      |
| 4308 | TURKIYE VAKIFLA                                   | 0.003%         | 94.257%      |
| 4309 | ELECTRONICS                                       | 0.003%         | 94.260%      |
| 4310 | BANK DANAMON PT                                   | 0.003%         | 94.262%      |
| 4311 | SYNNEX TECH INT                                   | 0.003%         | 94.265%      |
| 4312 | NIHON UNISYS                                      | 0.003%         | 94.268%      |
| 4313 | HYSTER YALE MATERIALS COMMON STOCK USD.01         | 0.003%         | 94.270%      |
| 4314 | OLYMPUS OPTICAL                                   | 0.003%         | 94.273%      |
| 4315 | CHINASOFT INTER                                   | 0.003%         | 94.275%      |
| 4316 | SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001 | 0.003%         | 94.278%      |
| 4317 | MRF LTD   | 0.003%         | 94.281%      |
| 4318 | SWATCH GROUP AG                                   | 0.003%         | 94.283%      |
| 4319 | ADVANCED INFO S                                   | 0.003%         | 94.286%      |
| 4320 | KLOECKNER & CO                                    | 0.003%         | 94.289%      |
| 4321 | FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01  | 0.003%         | 94.291%      |
| 4322 | WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001  | 0.003%         | 94.294%      |
| 4323 | MERIDIAN BANCORP INC COMMON STOCK                 | 0.003%         | 94.296%      |
| 4324 | NIHON PARKERIZI                                   | 0.003%         | 94.299%      |
| 4325 | SONAE, S.G.P.S.                                   | 0.003%         | 94.302%      |
| 4326 | SOHO CHINA LTD                                    | 0.003%         | 94.304%      |
| 4327 | OCI   | 0.003%         | 94.307%      |
| 4328 | PNM RESOURCES I                                   | 0.003%         | 94.309%      |
| 4329 | GAMUDA BERHAD                                     | 0.003%         | 94.312%      |
| 4330 | OTTER TAIL CORP COMMON STOCK USD5.0               | 0.003%         | 94.315%      |
| 4331 | PROVIDENCE SERVICE CORP COMMON STOCK USD.001      | 0.003%         | 94.317%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4332 | CyberAgent, Inc                                  | 0.003%         | 94.320%      |
| 4333 | DAISHI BANK                                      | 0.003%         | 94.322%      |
| 4334 | MANDO CORPORATI                                  | 0.003%         | 94.325%      |
| 4335 | AICA KOGYO CO                                    | 0.003%         | 94.327%      |
| 4336 | BOLSAS Y MERCAD                                  | 0.003%         | 94.330%      |
| 4337 | BRITVIC  | 0.003%         | 94.333%      |
| 4338 | CHINA RESOURCES                                  | 0.003%         | 94.335%      |
| 4339 | MICHAELS COS INC/THE COMMON STOCK USD.06775      | 0.003%         | 94.338%      |
| 4340 | SHIGA BANK                                       | 0.003%         | 94.340%      |
| 4341 | PEOPLE'S INSURA                                  | 0.003%         | 94.343%      |
| 4342 | FARO TECHNOLOGIES INC COMMON STOCK USD.001       | 0.003%         | 94.346%      |
| 4343 | BREMBO SPA                                       | 0.003%         | 94.348%      |
| 4344 | NEXTEER AUTOMOT                                  | 0.003%         | 94.351%      |
| 4345 | ST MODWEN PROPS                                  | 0.003%         | 94.353%      |
| 4346 | TSUMURA & CO                                     | 0.003%         | 94.356%      |
| 4347 | TSINGTAO BREWER                                  | 0.003%         | 94.358%      |
| 4348 | MINDTREE LTD                                     | 0.003%         | 94.361%      |
| 4349 | KUMAGAI GUMI CO                                  | 0.003%         | 94.364%      |
| 4350 | CCR SA   | 0.003%         | 94.366%      |
| 4351 | NATIONAL STORAGE AFFILIATES REIT USD.01          | 0.003%         | 94.369%      |
| 4352 | KAP IND HLDG LT                                  | 0.003%         | 94.371%      |
| 4353 | OCLARO INC COMMON STOCK USD.01                   | 0.003%         | 94.374%      |
| 4354 | KARDEMIR KARABU                                  | 0.003%         | 94.376%      |
| 4355 | KADANT INC COMMON STOCK USD.01                   | 0.003%         | 94.379%      |
| 4356 | GAIL INDIA LTD                                   | 0.003%         | 94.382%      |
| 4357 | PARADE TECHNOLO                                  | 0.003%         | 94.384%      |
| 4358 | SKYFAME REALTY                                   | 0.003%         | 94.387%      |
| 4359 | KOENIG & BAUER                                   | 0.003%         | 94.389%      |
| 4360 | LEGEND HOLDINGS                                  | 0.003%         | 94.392%      |
| 4361 | HYUNDAI DS,NEW                                   | 0.003%         | 94.394%      |
| 4362 | H.I.S.CO   | 0.003%         | 94.397%      |
| 4363 | INTERTAIN GROUP                                  | 0.003%         | 94.400%      |
| 4364 | SANOFI ADR ADR                                   | 0.003%         | 94.402%      |
| 4365 | RITE AID CORP                                    | 0.003%         | 94.405%      |
| 4366 | EICHER MOTORS                                    | 0.003%         | 94.407%      |
| 4367 | STEWART INFORMATION SERVICES COMMON STOCK USD1.0 | 0.003%         | 94.410%      |
| 4368 | RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01  | 0.003%         | 94.412%      |
| 4369 | UNITED FIRE GROUP INC COMMON STOCK USD.001       | 0.003%         | 94.415%      |
| 4370 | RANDGOLD RESOUR                                  | 0.003%         | 94.417%      |
| 4371 | IPSOS  | 0.003%         | 94.420%      |
| 4372 | STANDARD MOTOR PRODS COMMON STOCK USD2.0         | 0.003%         | 94.422%      |
| 4373 | AUSNET SERVICES                                  | 0.003%         | 94.425%      |
| 4374 | FIRST DATA CORP CLASS A COMMON STOCK USD.01      | 0.003%         | 94.428%      |
| 4375 | GREENTOWN CHINA                                  | 0.003%         | 94.430%      |
| 4376 | TRIMAS CORP COMMON STOCK USD.01                  | 0.003%         | 94.433%      |
| 4377 | C.P. ALL PCL-FG                                  | 0.003%         | 94.435%      |
| 4378 | SCHWEITER TECH                                   | 0.003%         | 94.438%      |
| 4379 | SOCIETE TELEVIS                                  | 0.003%         | 94.440%      |
| 4380 | RYOHIN KEIKAKU                                   | 0.003%         | 94.443%      |
| 4381 | MINITUBISHI LOGI                                 | 0.003%         | 94.445%      |



|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4382 | IMPLENIA AG                                     | 0.003%         | 94.448%      |
| 4383 | PFEIFFER VAC TE                                 | 0.003%         | 94.450%      |
| 4384 | HOSHINO RESORTS                                 | 0.003%         | 94.453%      |
| 4385 | SEABRIDGE GOLD INC COMMON STOCK                 | 0.003%         | 94.455%      |
| 4386 | ROUND ONE CORP                                  | 0.003%         | 94.458%      |
| 4387 | TOYOTA BOSHOKU                                  | 0.003%         | 94.461%      |
| 4388 | LARGAN PRECISIO                                 | 0.003%         | 94.463%      |
| 4389 | XINYI SOLAR HOL                                 | 0.003%         | 94.466%      |
| 4390 | TAURON POLSKA E                                 | 0.003%         | 94.468%      |
| 4391 | WEB.COM GROUP INC COMMON STOCK USD.001          | 0.003%         | 94.471%      |
| 4392 | SUN TV NETWORK                                  | 0.003%         | 94.473%      |
| 4393 | CIE AUTOMOTIVE                                  | 0.003%         | 94.476%      |
| 4394 | ANALOGIC CORP                                   | 0.003%         | 94.478%      |
| 4395 | SIG   | 0.003%         | 94.481%      |
| 4396 | CITY HOLDING CO COMMON STOCK USD2.5             | 0.003%         | 94.483%      |
| 4397 | ONWARD KASHIYAM                                 | 0.003%         | 94.486%      |
| 4398 | ZILLOW GROUP INC A COMMON STOCK USD.0001        | 0.003%         | 94.488%      |
| 4399 | INVESTEC LIMITE                                 | 0.003%         | 94.491%      |
| 4400 | KOSE  | 0.003%         | 94.493%      |
| 4401 | CATHAY PACIFIC                                  | 0.003%         | 94.496%      |
| 4402 | SOHGO SECURITY                                  | 0.003%         | 94.498%      |
| 4403 | BALKRISHNA INDS                                 | 0.003%         | 94.501%      |
| 4404 | MORGAN ADVANCE                                  | 0.003%         | 94.503%      |
| 4405 | DEWAN HOUSING F                                 | 0.003%         | 94.506%      |
| 4406 | INDUSTRIAS PENO                                 | 0.003%         | 94.508%      |
| 4407 | BIOCON  | 0.003%         | 94.511%      |
| 4408 | FABRINET  | 0.003%         | 94.513%      |
| 4409 | ASSECO POLAND S                                 | 0.003%         | 94.516%      |
| 4410 | CHINA ZHONGWANG                                 | 0.003%         | 94.518%      |
| 4411 | TADANO  | 0.003%         | 94.521%      |
| 4412 | ASTRAL FOODS                                    | 0.002%         | 94.523%      |
| 4413 | SYNTEL INC COMMON STOCK                         | 0.002%         | 94.526%      |
| 4414 | SUMMIT HOTEL PROPERTIES INC REIT                | 0.002%         | 94.528%      |
| 4415 | REGIS RESOURCES                                 | 0.002%         | 94.531%      |
| 4416 | SACYR SA  | 0.002%         | 94.533%      |
| 4417 | ASANKO GOLD INC                                 | 0.002%         | 94.536%      |
| 4418 | NMI HOLDINGS INC CLASS A COMMON STOCK USD.01    | 0.002%         | 94.538%      |
| 4419 | FRONTERA ENERGY                                 | 0.002%         | 94.541%      |
| 4420 | MABUCHI MOTOR C                                 | 0.002%         | 94.543%      |
| 4421 | INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01 | 0.002%         | 94.546%      |
| 4422 | COMTECH TELE CO                                 | 0.002%         | 94.548%      |
| 4423 | TAG TEGERNSEE I                                 | 0.002%         | 94.551%      |
| 4424 | SQUARE INC A COMMON STOCK USD.000001            | 0.002%         | 94.553%      |
| 4425 | JAPAN RENTAL HO                                 | 0.002%         | 94.556%      |
| 4426 | NACHI-FUJIKOSHI                                 | 0.002%         | 94.558%      |
| 4427 | SAFESTORE HOLDI                                 | 0.002%         | 94.561%      |
| 4428 | GREAT EAGLE HLD                                 | 0.002%         | 94.563%      |
| 4429 | SAN MIGUEL CORP                                 | 0.002%         | 94.566%      |
| 4430 | ITC LTD   | 0.002%         | 94.568%      |
| 4431 | OKASAN SECURITI                                 | 0.002%         | 94.571%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4432 | STORNOWAY DIAMO                                 | 0.002%         | 94.573%      |
| 4433 | SIAM CEMENT PCL                                 | 0.002%         | 94.576%      |
| 4434 | RATIONAL  | 0.002%         | 94.578%      |
| 4435 | INTERCONTINENTAL HOTELS ADR ADR                 | 0.002%         | 94.580%      |
| 4436 | TOMRA SYSTEMS A                                 | 0.002%         | 94.583%      |
| 4437 | CARSALES.COM LT                                 | 0.002%         | 94.585%      |
| 4438 | MARSHALLS PLC                                   | 0.002%         | 94.588%      |
| 4439 | CFE   | 0.002%         | 94.590%      |
| 4440 | DBS GROUP HLDGS                                 | 0.002%         | 94.593%      |
| 4441 | ALIOR BANK SA                                   | 0.002%         | 94.595%      |
| 4442 | SIAM COMMERCIAL                                 | 0.002%         | 94.598%      |
| 4443 | HILL & SMITH HL                                 | 0.002%         | 94.600%      |
| 4444 | HALFORDS GROUP                                  | 0.002%         | 94.603%      |
| 4445 | HAW PAR CORP LT                                 | 0.002%         | 94.605%      |
| 4446 | LG INNOTEK CO                                   | 0.002%         | 94.608%      |
| 4447 | SIHUAN PHARMACE                                 | 0.002%         | 94.610%      |
| 4448 | VTB BANK(JSC)                                   | 0.002%         | 94.613%      |
| 4449 | LCY CHEMICAL CO                                 | 0.002%         | 94.615%      |
| 4450 | NIPPON HODO CO                                  | 0.002%         | 94.617%      |
| 4451 | ARVIND LTD                                      | 0.002%         | 94.620%      |
| 4452 | Rocky Mountain                                  | 0.002%         | 94.622%      |
| 4453 | SIEGFRIED HOLDI                                 | 0.002%         | 94.625%      |
| 4454 | STRATASYS LTD                                   | 0.002%         | 94.627%      |
| 4455 | QUALYS INC COMMON STOCK USD.001                 | 0.002%         | 94.630%      |
| 4456 | TSUBAKIMOTO CHA                                 | 0.002%         | 94.632%      |
| 4457 | TOHO HOLDINGS C                                 | 0.002%         | 94.635%      |
| 4458 | IMPALA PLATINUM                                 | 0.002%         | 94.637%      |
| 4459 | EBRO FOODS SA                                   | 0.002%         | 94.640%      |
| 4460 | ENCE ENERGIA                                    | 0.002%         | 94.642%      |
| 4461 | FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0 | 0.002%         | 94.644%      |
| 4462 | CANON MARKETING                                 | 0.002%         | 94.647%      |
| 4463 | PAINTED PONY EN                                 | 0.002%         | 94.649%      |
| 4464 | INOGEN INC COMMON STOCK USD.001                 | 0.002%         | 94.652%      |
| 4465 | Z ENERGY LTD                                    | 0.002%         | 94.654%      |
| 4466 | WASHINGTON PRIME GROUP INC REIT USD.0001        | 0.002%         | 94.657%      |
| 4467 | CITIC SECURITIE                                 | 0.002%         | 94.659%      |
| 4468 | CHINA GALAXY SE                                 | 0.002%         | 94.662%      |
| 4469 | ASM PACIFIC TEC                                 | 0.002%         | 94.664%      |
| 4470 | UNIT CORP                                       | 0.002%         | 94.666%      |
| 4471 | PIGEON CORP                                     | 0.002%         | 94.669%      |
| 4472 | HIGH LINER FOOD                                 | 0.002%         | 94.671%      |
| 4473 | SHIMACHU CO                                     | 0.002%         | 94.674%      |
| 4474 | TELENET GROUP H                                 | 0.002%         | 94.676%      |
| 4475 | MERCIALYS                                       | 0.002%         | 94.679%      |
| 4476 | ODAKYU ELEC RLW                                 | 0.002%         | 94.681%      |
| 4477 | BEIERSDORF AG                                   | 0.002%         | 94.683%      |
| 4478 | FULLSHARE HOLDI                                 | 0.002%         | 94.686%      |
| 4479 | ALMOST FAMILY INC COMMON STOCK USD.1            | 0.002%         | 94.688%      |
| 4480 | FERREXPO PLC                                    | 0.002%         | 94.691%      |
| 4481 | LAKELAND FINANCIAL CORP COMMON STOCK            | 0.002%         | 94.693%      |

|      | SECURITY NAME                                | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4482 | KING'S TOWN BAN                              | 0.002%         | 94.696%      |
| 4483 | CHINA TRADITION                              | 0.002%         | 94.698%      |
| 4484 | WONIK IPS CO LT                              | 0.002%         | 94.700%      |
| 4485 | K WAH INTL HLDG                              | 0.002%         | 94.703%      |
| 4486 | BOMBARDIER INC                               | 0.002%         | 94.705%      |
| 4487 | CROCS INC COMMON STOCK USD.001               | 0.002%         | 94.708%      |
| 4488 | HTC CORP COMMON                              | 0.002%         | 94.710%      |
| 4489 | E-MART CO. LTD.                              | 0.002%         | 94.713%      |
| 4490 | ALEXANDERS INC                               | 0.002%         | 94.715%      |
| 4491 | NICHIAS CORP                                 | 0.002%         | 94.717%      |
| 4492 | ENCORE CAPITAL GROUP INC COMMON STOCK USD.01 | 0.002%         | 94.720%      |
| 4493 | TRIGANO                                      | 0.002%         | 94.722%      |
| 4494 | STOREBRAND ASA                               | 0.002%         | 94.725%      |
| 4495 | TFS FINANCIAL CORP COMMON STOCK USD.01       | 0.002%         | 94.727%      |
| 4496 | EDION CORP                                   | 0.002%         | 94.729%      |
| 4497 | YAMADA DENKI CO                              | 0.002%         | 94.732%      |
| 4498 | SEIBU HOLDINGS                               | 0.002%         | 94.734%      |
| 4499 | SUMMERSET GROUP                              | 0.002%         | 94.737%      |
| 4500 | B2W-CIA GLOBAL                               | 0.002%         | 94.739%      |
| 4501 | TUPRAS-TURKIYE                               | 0.002%         | 94.741%      |
| 4502 | EXELIXIS INC                                 | 0.002%         | 94.744%      |
| 4503 | CHINA OILFIELD                               | 0.002%         | 94.746%      |
| 4504 | TOMPKINS FINANCIAL CORP COMMON STOCK USD.1   | 0.002%         | 94.749%      |
| 4505 | IPSEN  | 0.002%         | 94.751%      |
| 4506 | TPK HOLDINGS CO                              | 0.002%         | 94.754%      |
| 4507 | DRILLISCH AG                                 | 0.002%         | 94.756%      |
| 4508 | COMSYS HOLDINGS                              | 0.002%         | 94.758%      |
| 4509 | SINOPEC SHANGHA                              | 0.002%         | 94.761%      |
| 4510 | KENEDIX RETAIL                               | 0.002%         | 94.763%      |
| 4511 | UTD STATES CELL                              | 0.002%         | 94.766%      |
| 4512 | HINDUSTAN LEVER                              | 0.002%         | 94.768%      |
| 4513 | CHICAGO BRIDGE                               | 0.002%         | 94.770%      |
| 4514 | D'IETEREN TRADI                              | 0.002%         | 94.773%      |
| 4515 | BIC CAMERA INC.                              | 0.002%         | 94.775%      |
| 4516 | WEIS MARKETS IN                              | 0.002%         | 94.777%      |
| 4517 | KEIYO BANK                                   | 0.002%         | 94.780%      |
| 4518 | BECHTLE AG                                   | 0.002%         | 94.782%      |
| 4519 | KOREAN REINSURA                              | 0.002%         | 94.785%      |
| 4520 | FRUTAROM                                     | 0.002%         | 94.787%      |
| 4521 | HYAKUGO BANK(10                              | 0.002%         | 94.789%      |
| 4522 | NEXON CO LTD                                 | 0.002%         | 94.792%      |
| 4523 | ULTRAPAR PARTIC                              | 0.002%         | 94.794%      |
| 4524 | WACOAL CORP                                  | 0.002%         | 94.797%      |
| 4525 | HARGREAVES LANS                              | 0.002%         | 94.799%      |
| 4526 | AIRTAC INTERNAT                              | 0.002%         | 94.801%      |
| 4527 | TENNANT CO                                   | 0.002%         | 94.804%      |
| 4528 | TPG TELECOM                                  | 0.002%         | 94.806%      |
| 4529 | ENEL CHILE SA ADR ADR                        | 0.002%         | 94.808%      |
| 4530 | TOPRE CORPORATI                              | 0.002%         | 94.811%      |
| 4531 | UTD DRUG                                     | 0.002%         | 94.813%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4532 | COFACE SA   | 0.002%         | 94.816%      |
| 4533 | SAMSUNG FINE CH                                   | 0.002%         | 94.818%      |
| 4534 | RMR GROUP INC/THE A COMMON STOCK                  | 0.002%         | 94.820%      |
| 4535 | ABC-MART INC                                      | 0.002%         | 94.823%      |
| 4536 | EL PASO ELECTRIC CO COMMON STOCK                  | 0.002%         | 94.825%      |
| 4537 | FCC CO LTD  | 0.002%         | 94.827%      |
| 4538 | EMPRESAS COPEC                                    | 0.002%         | 94.830%      |
| 4539 | BANG & OLUFSEN                                    | 0.002%         | 94.832%      |
| 4540 | SHANGHAI PHARMA                                   | 0.002%         | 94.834%      |
| 4541 | PLANET FITNESS INC CL A COMMON STOCK USD.0001     | 0.002%         | 94.837%      |
| 4542 | AMERICAN ASSETS TRUST INC REIT USD.01             | 0.002%         | 94.839%      |
| 4543 | BEFIMMO SCA                                       | 0.002%         | 94.841%      |
| 4544 | COSMAX INC  | 0.002%         | 94.844%      |
| 4545 | GLATFELTER(PH)C                                   | 0.002%         | 94.846%      |
| 4546 | LADBROKES CORAL                                   | 0.002%         | 94.849%      |
| 4547 | SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.002%         | 94.851%      |
| 4548 | BOBST GROUP AG                                    | 0.002%         | 94.853%      |
| 4549 | STUART OLSON IN                                   | 0.002%         | 94.856%      |
| 4550 | AMERISAFE INC COMMON STOCK USD.01                 | 0.002%         | 94.858%      |
| 4551 | AU OPTRONICS CORP SPON ADR ADR                    | 0.002%         | 94.860%      |
| 4552 | ENGLITY HOLDINGS INC COMMON STOCK USD.01          | 0.002%         | 94.863%      |
| 4553 | HISCOX LTD  | 0.002%         | 94.865%      |
| 4554 | MAYORA INDAH                                      | 0.002%         | 94.867%      |
| 4555 | BANK NEGARA IND                                   | 0.002%         | 94.870%      |
| 4556 | GARTNER GROUP I                                   | 0.002%         | 94.872%      |
| 4557 | ITAU CORPBANCA                                    | 0.002%         | 94.874%      |
| 4558 | JAMES RIVER GRO                                   | 0.002%         | 94.877%      |
| 4559 | BCO CREDITO INV                                   | 0.002%         | 94.879%      |
| 4560 | FLETCHER BUILDI                                   | 0.002%         | 94.881%      |
| 4561 | SAMSUNG SDS CO                                    | 0.002%         | 94.884%      |
| 4562 | HEALTHCARE SERV                                   | 0.002%         | 94.886%      |
| 4563 | KUREHA CHEM IND                                   | 0.002%         | 94.888%      |
| 4564 | WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01   | 0.002%         | 94.891%      |
| 4565 | STONERIDGE INC COMMON STOCK                       | 0.002%         | 94.893%      |
| 4566 | EURONAV SA  | 0.002%         | 94.895%      |
| 4567 | AUROBINDO PHARM                                   | 0.002%         | 94.898%      |
| 4568 | ATKORE INTERNATIONAL GROUP I COMMON STOCK USD.01  | 0.002%         | 94.900%      |
| 4569 | GALLIFORD TRY P                                   | 0.002%         | 94.902%      |
| 4570 | SUMITOMO METAL                                    | 0.002%         | 94.905%      |
| 4571 | PIONEER FOODS L                                   | 0.002%         | 94.907%      |
| 4572 | SUMMIT INDUSTRI                                   | 0.002%         | 94.909%      |
| 4573 | CHINA REINSURAN                                   | 0.002%         | 94.912%      |
| 4574 | SMILES FIDELIDA                                   | 0.002%         | 94.914%      |
| 4575 | KNOLL INC COMMON STOCK USD.01                     | 0.002%         | 94.916%      |
| 4576 | WT MICROELECTRO                                   | 0.002%         | 94.919%      |
| 4577 | SEMBCORP MARINE                                   | 0.002%         | 94.921%      |
| 4578 | RICHTER GEDEON                                    | 0.002%         | 94.923%      |
| 4579 | KOMERI CO   | 0.002%         | 94.926%      |
| 4580 | AEROVIRONMENT I                                   | 0.002%         | 94.928%      |
| 4581 | SHIMADZU CORP                                     | 0.002%         | 94.930%      |

|      | SECURITY NAME                              | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4582 | CGN POWER CO LT                            | 0.002%         | 94.932%      |
| 4583 | NORTHWESTERN CORP COMMON STOCK USD.01      | 0.002%         | 94.935%      |
| 4584 | FERROTEC CORP                              | 0.002%         | 94.937%      |
| 4585 | UNIMICRON TECHN                            | 0.002%         | 94.939%      |
| 4586 | EXTERRAN CORP COMMON STOCK USD.01          | 0.002%         | 94.942%      |
| 4587 | TURK SISE VE CA                            | 0.002%         | 94.944%      |
| 4588 | RAMSAY HEALTH C                            | 0.002%         | 94.946%      |
| 4589 | CORE-MARK HLDG                             | 0.002%         | 94.949%      |
| 4590 | ACADIAN TIMBER                             | 0.002%         | 94.951%      |
| 4591 | MISUMI CORPORAT                            | 0.002%         | 94.953%      |
| 4592 | SUPERGROUP PLC                             | 0.002%         | 94.955%      |
| 4593 | RELO HOLDINGS I                            | 0.002%         | 94.958%      |
| 4594 | GIANT MFG CO                               | 0.002%         | 94.960%      |
| 4595 | MAINSOURCE FINANCIAL GROUP I COMMON STOCK  | 0.002%         | 94.962%      |
| 4596 | PORTO SEGURO SA                            | 0.002%         | 94.965%      |
| 4597 | FAIRFAX MEDIA L                            | 0.002%         | 94.967%      |
| 4598 | SCHNITZER STEEL                            | 0.002%         | 94.969%      |
| 4599 | CHINA LESSO GRO                            | 0.002%         | 94.971%      |
| 4600 | COMFORIA RESIDE                            | 0.002%         | 94.974%      |
| 4601 | ECONOCOM GROUP                             | 0.002%         | 94.976%      |
| 4602 | CANCOM SE                                  | 0.002%         | 94.978%      |
| 4603 | JINDAL STEEL &                             | 0.002%         | 94.981%      |
| 4604 | OSISKO MINING I                            | 0.002%         | 94.983%      |
| 4605 | DISTRIBUIDORA I                            | 0.002%         | 94.985%      |
| 4606 | LUMENTUM HOLDINGS INC COMMON STOCK USD.001 | 0.002%         | 94.987%      |
| 4607 | NATUS MEDICAL INC COMMON STOCK USD.001     | 0.002%         | 94.990%      |
| 4608 | TONGAAT-HULETT                             | 0.002%         | 94.992%      |
| 4609 | VALOR CO LTD                               | 0.002%         | 94.994%      |
| 4610 | HEALTHSCOPE LTD                            | 0.002%         | 94.996%      |
| 4611 | NORTH PACIFIC B                            | 0.002%         | 94.999%      |
| 4612 | NORTHGATE                                  | 0.002%         | 95.001%      |
| 4613 | ADTRAN INC                                 | 0.002%         | 95.003%      |
| 4614 | DIASORIN SPA EU                            | 0.002%         | 95.006%      |
| 4615 | CHINA EVERBRIGH                            | 0.002%         | 95.008%      |
| 4616 | ARCA CONTINEN                              | 0.002%         | 95.010%      |
| 4617 | YAMATO KOGYO CO                            | 0.002%         | 95.012%      |
| 4618 | LANCASHIRE HLDG                            | 0.002%         | 95.015%      |
| 4619 | PETKIM                                     | 0.002%         | 95.017%      |
| 4620 | PARTY CITY HOLDCO INC COMMON STOCK USD.01  | 0.002%         | 95.019%      |
| 4621 | DERICHEBOURG                               | 0.002%         | 95.021%      |
| 4622 | DAEWOO INTERNAT                            | 0.002%         | 95.024%      |
| 4623 | MGM GROWTH PROPERTIES LLC A REIT           | 0.002%         | 95.026%      |
| 4624 | ACACIA MINING                              | 0.002%         | 95.028%      |
| 4625 | MELROSEIndustr                             | 0.002%         | 95.031%      |
| 4626 | L&T FINANCE HOL                            | 0.002%         | 95.033%      |
| 4627 | DIAMOND HILL INVESTMENT GRP COMMON STOCK   | 0.002%         | 95.035%      |
| 4628 | MITCHELLS & BUT                            | 0.002%         | 95.037%      |
| 4629 | KIWI PROPERTY G                            | 0.002%         | 95.040%      |
| 4630 | TOKYO ELEC POWE                            | 0.002%         | 95.042%      |
| 4631 | CERVED INFORMAT                            | 0.002%         | 95.044%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4632 | TECAN AG   | 0.002%         | 95.046%      |
| 4633 | REUNERT  | 0.002%         | 95.049%      |
| 4634 | DAOU TECHNOLOGY                                  | 0.002%         | 95.051%      |
| 4635 | TOKYO SEIMITSU                                   | 0.002%         | 95.053%      |
| 4636 | VESUVIUS PLC                                     | 0.002%         | 95.055%      |
| 4637 | ANIMA HOLDING S                                  | 0.002%         | 95.058%      |
| 4638 | KIYO BANK  | 0.002%         | 95.060%      |
| 4639 | NEKTAR THERAPEUTICS COMMON STOCK USD.0001        | 0.002%         | 95.062%      |
| 4640 | BRICKWORKS                                       | 0.002%         | 95.064%      |
| 4641 | TELECOM ITALIA                                   | 0.002%         | 95.067%      |
| 4642 | BRASKEM SA                                       | 0.002%         | 95.069%      |
| 4643 | RESILIENT REIT                                   | 0.002%         | 95.071%      |
| 4644 | NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01 | 0.002%         | 95.073%      |
| 4645 | EREGLI DEMIR CE                                  | 0.002%         | 95.076%      |
| 4646 | SUMITOMO MITSUI                                  | 0.002%         | 95.078%      |
| 4647 | GOLD FIELDS LTD                                  | 0.002%         | 95.080%      |
| 4648 | MIXI INC   | 0.002%         | 95.082%      |
| 4649 | SHUI ON LAND LT                                  | 0.002%         | 95.085%      |
| 4650 | POLY HONG KONG                                   | 0.002%         | 95.087%      |
| 4651 | ENDEAVOUR SILVE                                  | 0.002%         | 95.089%      |
| 4652 | HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01 | 0.002%         | 95.091%      |
| 4653 | FENNER   | 0.002%         | 95.093%      |
| 4654 | OKINAWA BANK                                     | 0.002%         | 95.096%      |
| 4655 | CALIFORNIA WATE                                  | 0.002%         | 95.098%      |
| 4656 | IOCHPE-MAXION                                    | 0.002%         | 95.100%      |
| 4657 | TOWER SEMICONDU                                  | 0.002%         | 95.102%      |
| 4658 | BB SEGURIDADE P                                  | 0.002%         | 95.105%      |
| 4659 | CHINA LONGYUAN                                   | 0.002%         | 95.107%      |
| 4660 | DIPLOMAT PHARMACY INC COMMON STOCK               | 0.002%         | 95.109%      |
| 4661 | RINNAI CORP                                      | 0.002%         | 95.111%      |
| 4662 | ASTRONICS CORP COMMON STOCK USD.01               | 0.002%         | 95.114%      |
| 4663 | ANSALDO STS SPA                                  | 0.002%         | 95.116%      |
| 4664 | CHINA SYNTH RUB                                  | 0.002%         | 95.118%      |
| 4665 | INTERCONTINENTA                                  | 0.002%         | 95.120%      |
| 4666 | AMOREPACIFIC GR                                  | 0.002%         | 95.122%      |
| 4667 | HAMBORNER AG                                     | 0.002%         | 95.125%      |
| 4668 | LAKELAND BANCORP INC COMMON STOCK                | 0.002%         | 95.127%      |
| 4669 | LONG CHEN PAPER                                  | 0.002%         | 95.129%      |
| 4670 | HIWIN TECH CORP                                  | 0.002%         | 95.131%      |
| 4671 | TOYO INK MFG CO                                  | 0.002%         | 95.133%      |
| 4672 | KRONES AG  | 0.002%         | 95.136%      |
| 4673 | PRESIDENT CHAIN                                  | 0.002%         | 95.138%      |
| 4674 | GREEN REIT PLC                                   | 0.002%         | 95.140%      |
| 4675 | NATIONAL HEALTHCARE CORP COMMON STOCK USD.01     | 0.002%         | 95.142%      |
| 4676 | AUTONEUM HOLDIN                                  | 0.002%         | 95.145%      |
| 4677 | IMPAX LABORATORIES INC COMMON STOCK USD.01       | 0.002%         | 95.147%      |
| 4678 | MANITOWOC COMPANY INC COMMON STOCK USD.01        | 0.002%         | 95.149%      |
| 4679 | HOKKOKU BANK                                     | 0.002%         | 95.151%      |
| 4680 | CHENG SHIN RUBB                                  | 0.002%         | 95.153%      |
| 4681 | BANRISUL   | 0.002%         | 95.156%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4682 | NATIONAL BANK HOLD CL A COMMON STOCK             | 0.002%         | 95.158%      |
| 4683 | LIBERTY BROADBAND A COMMON STOCK USD.01          | 0.002%         | 95.160%      |
| 4684 | VAKRANGEE LTD                                    | 0.002%         | 95.162%      |
| 4685 | MIZRAHI TEFAHOT                                  | 0.002%         | 95.164%      |
| 4686 | LEROY SEAFOOD G                                  | 0.002%         | 95.167%      |
| 4687 | TIANNENG POWER                                   | 0.002%         | 95.169%      |
| 4688 | PERFICIENT INC COMMON STOCK USD.001              | 0.002%         | 95.171%      |
| 4689 | GIBALTAR INDUSTRIES INC COMMON STOCK USD.01      | 0.002%         | 95.173%      |
| 4690 | AUSTEVOLL SEAFO                                  | 0.002%         | 95.175%      |
| 4691 | OWENS + MINOR INC COMMON STOCK USD2.0            | 0.002%         | 95.178%      |
| 4692 | CA IMMOBILIEN A                                  | 0.002%         | 95.180%      |
| 4693 | MANAPPURAM FINA                                  | 0.002%         | 95.182%      |
| 4694 | SHIMANO INC                                      | 0.002%         | 95.184%      |
| 4695 | AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1   | 0.002%         | 95.186%      |
| 4696 | DEAN FOODS CO COMMON STOCK USD.01                | 0.002%         | 95.189%      |
| 4697 | KANDENKO CO                                      | 0.002%         | 95.191%      |
| 4698 | REV GROUP INC COMMON STOCK USD.001               | 0.002%         | 95.193%      |
| 4699 | WESTAMERICA BANCORPORATION COMMON STOCK          | 0.002%         | 95.195%      |
| 4700 | ALIBABA PICTURE                                  | 0.002%         | 95.197%      |
| 4701 | AIRASIA BHD                                      | 0.002%         | 95.199%      |
| 4702 | TOTVS SA   | 0.002%         | 95.202%      |
| 4703 | FREEMAN FINANCI                                  | 0.002%         | 95.204%      |
| 4704 | FINNAIR  | 0.002%         | 95.206%      |
| 4705 | OGAKI KYORITSU                                   | 0.002%         | 95.208%      |
| 4706 | NEWRIVER REIT P                                  | 0.002%         | 95.210%      |
| 4707 | BWP TRUST  | 0.002%         | 95.213%      |
| 4708 | HIBERNIA REIT P                                  | 0.002%         | 95.215%      |
| 4709 | AUTODESK INC                                     | 0.002%         | 95.217%      |
| 4710 | LASALLE LOGIPOR                                  | 0.002%         | 95.219%      |
| 4711 | DONGYUE GROUP                                    | 0.002%         | 95.221%      |
| 4712 | JB HI-FI   | 0.002%         | 95.223%      |
| 4713 | ALS LTD  | 0.002%         | 95.226%      |
| 4714 | LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01 | 0.002%         | 95.228%      |
| 4715 | IREN SPA   | 0.002%         | 95.230%      |
| 4716 | WELBILT INC COMMON STOCK USD.01                  | 0.002%         | 95.232%      |
| 4717 | INDIA INFOLINE                                   | 0.002%         | 95.234%      |
| 4718 | BARCO(NEW)                                       | 0.002%         | 95.237%      |
| 4719 | ANDERSONS INC/THE COMMON STOCK                   | 0.002%         | 95.239%      |
| 4720 | NEOGEN CORP COMMON STOCK USD.16                  | 0.002%         | 95.241%      |
| 4721 | KMG CHEMICALS INC COMMON STOCK USD.01            | 0.002%         | 95.243%      |
| 4722 | SOUTHWESTERN ENERGY CO COMMON STOCK USD.01       | 0.002%         | 95.245%      |
| 4723 | TRUEBLUE INC COMMON STOCK                        | 0.002%         | 95.247%      |
| 4724 | HANWA CO   | 0.002%         | 95.250%      |
| 4725 | TOHO GAS CO                                      | 0.002%         | 95.252%      |
| 4726 | ITALGAS SPA                                      | 0.002%         | 95.254%      |
| 4727 | TSOGO SUN HOLDI                                  | 0.002%         | 95.256%      |
| 4728 | CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01  | 0.002%         | 95.258%      |
| 4729 | KIWOOM SECURITI                                  | 0.002%         | 95.260%      |
| 4730 | HINDUSTAN PETRO                                  | 0.002%         | 95.263%      |
| 4731 | SANFIRE RESOURC                                  | 0.002%         | 95.265%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4732 | IMMOFINANZ IMMO                                  | 0.002%         | 95.267%      |
| 4733 | CHINA GEN PLAST                                  | 0.002%         | 95.269%      |
| 4734 | AMBEV SA ADR ADR                                 | 0.002%         | 95.271%      |
| 4735 | UNIPRES CORP.                                    | 0.002%         | 95.273%      |
| 4736 | SODEXHO ALLIANC                                  | 0.002%         | 95.276%      |
| 4737 | PRIMAX ELECTRON                                  | 0.002%         | 95.278%      |
| 4738 | ATN INTERNATIONAL INC COMMON STOCK USD.01        | 0.002%         | 95.280%      |
| 4739 | ENOVA INTERNATIONAL INC COMMON STOCK USD.00001   | 0.002%         | 95.282%      |
| 4740 | HANNSTAR DISPLA                                  | 0.002%         | 95.284%      |
| 4741 | MATCH GROUP INC COMMON STOCK USD.001             | 0.002%         | 95.286%      |
| 4742 | GREEN BANCORP INC COMMON STOCK USD.01            | 0.002%         | 95.289%      |
| 4743 | AMERICA MOVIL SPN ADR CL L ADR                   | 0.002%         | 95.291%      |
| 4744 | KAKEN PHARM                                      | 0.002%         | 95.293%      |
| 4745 | BARITO PAC TBK                                   | 0.002%         | 95.295%      |
| 4746 | PICK'N PAY STOR                                  | 0.002%         | 95.297%      |
| 4747 | FIRST PACIFIC C                                  | 0.002%         | 95.299%      |
| 4748 | AIRBOSS OF AMER                                  | 0.002%         | 95.302%      |
| 4749 | JAPAN LIFELINE                                   | 0.002%         | 95.304%      |
| 4750 | MYTILINEOS                                       | 0.002%         | 95.306%      |
| 4751 | FUKUOKA REIT CO                                  | 0.002%         | 95.308%      |
| 4752 | BAJAJ AUTO                                       | 0.002%         | 95.310%      |
| 4753 | BALFOUR BEATTY                                   | 0.002%         | 95.312%      |
| 4754 | MONEYSUPERMARKE                                  | 0.002%         | 95.314%      |
| 4755 | HOMESTREET INC COMMON STOCK                      | 0.002%         | 95.317%      |
| 4756 | 3SBIO INC  | 0.002%         | 95.319%      |
| 4757 | TELECOM PLUS                                     | 0.002%         | 95.321%      |
| 4758 | HURON CONSULTING GROUP INC COMMON STOCK USD.01   | 0.002%         | 95.323%      |
| 4759 | TOKAI TOKYO SEC                                  | 0.002%         | 95.325%      |
| 4760 | LEAGOLD MINING                                   | 0.002%         | 95.327%      |
| 4761 | UPC TECHNOLOGY                                   | 0.002%         | 95.330%      |
| 4762 | SPX CORP COMMON STOCK USD.01                     | 0.002%         | 95.332%      |
| 4763 | STARTS CORP INC                                  | 0.002%         | 95.334%      |
| 4764 | ANSELL LTD                                       | 0.002%         | 95.336%      |
| 4765 | FORMFACTOR INC COMMON STOCK USD.001              | 0.002%         | 95.338%      |
| 4766 | HEXPOL AB  | 0.002%         | 95.340%      |
| 4767 | GENESCO INC COMMON STOCK USD1.0                  | 0.002%         | 95.342%      |
| 4768 | PALTAC CORP                                      | 0.002%         | 95.344%      |
| 4769 | U-BLOX AG  | 0.002%         | 95.347%      |
| 4770 | MERIDIAN BIOSCIENCE INC COMMON STOCK             | 0.002%         | 95.349%      |
| 4771 | CKD CORP   | 0.002%         | 95.351%      |
| 4772 | NAGASE & CO                                      | 0.002%         | 95.353%      |
| 4773 | RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001   | 0.002%         | 95.355%      |
| 4774 | DAINIPPON PHARM                                  | 0.002%         | 95.357%      |
| 4775 | CENTRAL PACIFIC FINANCIAL CO COMMON STOCK        | 0.002%         | 95.359%      |
| 4776 | SYSTEMAX INC COMMON STOCK USD.01                 | 0.002%         | 95.362%      |
| 4777 | WR GRACE + CO COMMON STOCK USD.01                | 0.002%         | 95.364%      |
| 4778 | EDELWEISS FIN S                                  | 0.002%         | 95.366%      |
| 4779 | SIMPLO TECHNOLO                                  | 0.002%         | 95.368%      |
| 4780 | HANMI FINANCIAL CORPORATION COMMON STOCK USD.001 | 0.002%         | 95.370%      |
| 4781 | TOBU RAILWAY CO                                  | 0.002%         | 95.372%      |



|      | SECURITY NAME                                  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4782 | KANEMATSU CORP                                 | 0.002%         | 95.374%      |
| 4783 | TAIWAN SEMICOND                                | 0.002%         | 95.376%      |
| 4784 | DAILY MAIL&GEN                                 | 0.002%         | 95.378%      |
| 4785 | PZU GR   | 0.002%         | 95.381%      |
| 4786 | ESSO (THAILAND)                                | 0.002%         | 95.383%      |
| 4787 | US CONCRETE INC COMMON STOCK USD.001           | 0.002%         | 95.385%      |
| 4788 | BRILLIANCE CHIN                                | 0.002%         | 95.387%      |
| 4789 | NEOPOST  | 0.002%         | 95.389%      |
| 4790 | SANYO DENKI CO                                 | 0.002%         | 95.391%      |
| 4791 | COSAN SA INDUST                                | 0.002%         | 95.393%      |
| 4792 | BIGLARI HOLDINGS INC COMMON STOCK USD.5        | 0.002%         | 95.395%      |
| 4793 | SINOTRUK HONG K                                | 0.002%         | 95.397%      |
| 4794 | PAZ OIL CO LTD                                 | 0.002%         | 95.400%      |
| 4795 | SARACEN MINERAL                                | 0.002%         | 95.402%      |
| 4796 | Meritz Fire & M                                | 0.002%         | 95.404%      |
| 4797 | C & C GROUP PLC                                | 0.002%         | 95.406%      |
| 4798 | HERITAGE FINANCIAL CORP COMMON STOCK           | 0.002%         | 95.408%      |
| 4799 | SPAR NORD BANK                                 | 0.002%         | 95.410%      |
| 4800 | BK OF EAST ASIA                                | 0.002%         | 95.412%      |
| 4801 | MILLENNIUM&COPT                                | 0.002%         | 95.414%      |
| 4802 | SHOWA CORP                                     | 0.002%         | 95.416%      |
| 4803 | CHINA RAILWAY G                                | 0.002%         | 95.419%      |
| 4804 | JG SUMMIT HLDGS                                | 0.002%         | 95.421%      |
| 4805 | UTD ENGINEERS                                  | 0.002%         | 95.423%      |
| 4806 | HARMONY GOLD MN                                | 0.002%         | 95.425%      |
| 4807 | TIM PARTICIPA                                  | 0.002%         | 95.427%      |
| 4808 | HONG KONG LAND                                 | 0.002%         | 95.429%      |
| 4809 | EPISTAR CORP                                   | 0.002%         | 95.431%      |
| 4810 | MORGUARD CORP                                  | 0.002%         | 95.433%      |
| 4811 | VISTA OUTDOOR INC COMMON STOCK USD.01          | 0.002%         | 95.435%      |
| 4812 | INVESCO OFFICE                                 | 0.002%         | 95.437%      |
| 4813 | FIRST INTER BK                                 | 0.002%         | 95.440%      |
| 4814 | PAN OCEAN CO                                   | 0.002%         | 95.442%      |
| 4815 | LUNDIN PERTOLEU                                | 0.002%         | 95.444%      |
| 4816 | RAVEN INDUSTRIES INC COMMON STOCK USD1.0       | 0.002%         | 95.446%      |
| 4817 | DULUXGROUP LTD                                 | 0.002%         | 95.448%      |
| 4818 | INDORAMA VENTUR                                | 0.002%         | 95.450%      |
| 4819 | VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01 | 0.002%         | 95.452%      |
| 4820 | CORONATION FUND                                | 0.002%         | 95.454%      |
| 4821 | SEVERSTAL GDR REG S GDR                        | 0.002%         | 95.456%      |
| 4822 | ALM. BRAND                                     | 0.002%         | 95.458%      |
| 4823 | SEACOR HOLDINGS INC COMMON STOCK USD.01        | 0.002%         | 95.460%      |
| 4824 | ORTHOPIX INTL N                                | 0.002%         | 95.462%      |
| 4825 | GS ENGINEERING                                 | 0.002%         | 95.465%      |
| 4826 | PTC INC COMMON STOCK USD.01                    | 0.002%         | 95.467%      |
| 4827 | KOPPERS HOLDINGS INC COMMON STOCK USD.01       | 0.002%         | 95.469%      |
| 4828 | GIMV NV  | 0.002%         | 95.471%      |
| 4829 | EFG INTERNATION                                | 0.002%         | 95.473%      |
| 4830 | PRIMARY HEALTH                                 | 0.002%         | 95.475%      |
| 4831 | KYUSHU ELEC POW                                | 0.002%         | 95.477%      |

|      | SECURITY NAME                                 | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4832 | COCA-COLA AMATI                               | 0.002%         | 95.479%      |
| 4833 | MUSASHINO BANK                                | 0.002%         | 95.481%      |
| 4834 | KONINKLIJKE BAM                               | 0.002%         | 95.483%      |
| 4835 | SKC CO  | 0.002%         | 95.485%      |
| 4836 | TAIWAN COOPERAT                               | 0.002%         | 95.487%      |
| 4837 | OPUS BANK                                     | 0.002%         | 95.490%      |
| 4838 | PETROCHINA COMP                               | 0.002%         | 95.492%      |
| 4839 | DCM JAPAN HOLDI                               | 0.002%         | 95.494%      |
| 4840 | AXON ENTERPRISE INC COMMON STOCK USD.00001    | 0.002%         | 95.496%      |
| 4841 | KAISA GROUP HLD                               | 0.002%         | 95.498%      |
| 4842 | UNITED FINANCIAL BANCORP INC COMMON STOCK     | 0.002%         | 95.500%      |
| 4843 | BANCA IFIS                                    | 0.002%         | 95.502%      |
| 4844 | SKYWORTH DIGITA                               | 0.002%         | 95.504%      |
| 4845 | COCOKARA FINE H                               | 0.002%         | 95.506%      |
| 4846 | META FINANCIAL GROUP INC COMMON STOCK USD.01  | 0.002%         | 95.508%      |
| 4847 | FUFENG GROUP LT                               | 0.002%         | 95.510%      |
| 4848 | CHINA LIFE INSU                               | 0.002%         | 95.512%      |
| 4849 | RINGKJOEBING LA                               | 0.002%         | 95.514%      |
| 4850 | CONNECTONE BANCORP INC COMMON STOCK           | 0.002%         | 95.516%      |
| 4851 | SQUARE ENIX HOL                               | 0.002%         | 95.519%      |
| 4852 | DAH SING FINANC                               | 0.002%         | 95.521%      |
| 4853 | 58.COM INC ADR ADR                            | 0.002%         | 95.523%      |
| 4854 | MAINFREIGHT LTD                               | 0.002%         | 95.525%      |
| 4855 | TOKYO DOME CORP                               | 0.002%         | 95.527%      |
| 4856 | ENGIE BRASIL SA                               | 0.002%         | 95.529%      |
| 4857 | CHIPBOND TECHNO                               | 0.002%         | 95.531%      |
| 4858 | JIAYUAN INTERNA                               | 0.002%         | 95.533%      |
| 4859 | GRAPHITE INDIA                                | 0.002%         | 95.535%      |
| 4860 | STATE STREET CORP SR UNSECURED 08/20 2.55     | 0.002%         | 95.537%      |
| 4861 | MELEXIS                                       | 0.002%         | 95.539%      |
| 4862 | CORCEPT THERAPEUTICS INC COMMON STOCK USD.001 | 0.002%         | 95.541%      |
| 4863 | WEIR GROUP                                    | 0.002%         | 95.543%      |
| 4864 | SIBANYE GOLD LTD SPONS ADR ADR                | 0.002%         | 95.545%      |
| 4865 | NIC INC COMMON STOCK                          | 0.002%         | 95.547%      |
| 4866 | KEPPEL DC REIT                                | 0.002%         | 95.549%      |
| 4867 | BANC OF CALIFORNIA INC COMMON STOCK USD.01    | 0.002%         | 95.551%      |
| 4868 | TATA POWER CO L                               | 0.002%         | 95.553%      |
| 4869 | PETROLEUM GEO-S                               | 0.002%         | 95.556%      |
| 4870 | ROBINSONS LAND                                | 0.002%         | 95.558%      |
| 4871 | NTT DOCOMO INC SPON ADR ADR                   | 0.002%         | 95.560%      |
| 4872 | GJENSIDIGE FORS                               | 0.002%         | 95.562%      |
| 4873 | GRANGES AB                                    | 0.002%         | 95.564%      |
| 4874 | TRICO BANCSHARES COMMON STOCK                 | 0.002%         | 95.566%      |
| 4875 | VEECO INSTRUMENTS INC COMMON STOCK USD.01     | 0.002%         | 95.568%      |
| 4876 | SHIKOKU ELEC PO                               | 0.002%         | 95.570%      |
| 4877 | TOKAI HOLDINGS                                | 0.002%         | 95.572%      |
| 4878 | PAYLOCITY HOLDING CORP COMMON STOCK USD.001   | 0.002%         | 95.574%      |
| 4879 | MAKALOT INDUSTR                               | 0.002%         | 95.576%      |
| 4880 | DOMINO'S PIZZA                                | 0.002%         | 95.578%      |
| 4881 | LAR ESPANA REAL                               | 0.002%         | 95.580%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4882 | PRADA SPA   | 0.002%         | 95.582%      |
| 4883 | MARSTON'S PLC                                     | 0.002%         | 95.584%      |
| 4884 | NISSHINBO IND I                                   | 0.002%         | 95.586%      |
| 4885 | KELLER GROUP                                      | 0.002%         | 95.588%      |
| 4886 | INFICON HOLDING                                   | 0.002%         | 95.590%      |
| 4887 | PHILIPS LIGHTIN                                   | 0.002%         | 95.592%      |
| 4888 | ENEA SA   | 0.002%         | 95.594%      |
| 4889 | TITAN INDUSTRIE                                   | 0.002%         | 95.596%      |
| 4890 | TRAVELPORT WORL                                   | 0.002%         | 95.598%      |
| 4891 | FRESNILLO PLC                                     | 0.002%         | 95.600%      |
| 4892 | CEAT LTD  | 0.002%         | 95.602%      |
| 4893 | K-BRO LINEN INC                                   | 0.002%         | 95.604%      |
| 4894 | NANKAI ELEC RAI                                   | 0.002%         | 95.606%      |
| 4895 | BHARAT HEAVY EL                                   | 0.002%         | 95.608%      |
| 4896 | VASTNED RETAIL                                    | 0.002%         | 95.610%      |
| 4897 | SUGI HOLDINGS C                                   | 0.002%         | 95.612%      |
| 4898 | SCANA CORP COMMON STOCK                           | 0.002%         | 95.614%      |
| 4899 | MAXLINEAR INC COMMON STOCK                        | 0.002%         | 95.616%      |
| 4900 | FAES FARMA SA                                     | 0.002%         | 95.618%      |
| 4901 | PPC LTD   | 0.002%         | 95.621%      |
| 4902 | NIPPON STEEL                                      | 0.002%         | 95.623%      |
| 4903 | TURKIYE HALK                                      | 0.002%         | 95.625%      |
| 4904 | OBARA CORP  | 0.002%         | 95.627%      |
| 4905 | AMERICAN STATES WATER CO COMMON STOCK             | 0.002%         | 95.629%      |
| 4906 | ORIFLAME HOLDIN                                   | 0.002%         | 95.631%      |
| 4907 | COCA-COLA WEST                                    | 0.002%         | 95.633%      |
| 4908 | SINOTRANS LIMIT                                   | 0.002%         | 95.635%      |
| 4909 | KERRY LOGISTICS                                   | 0.002%         | 95.637%      |
| 4910 | ILIAD   | 0.002%         | 95.639%      |
| 4911 | PENN NATIONAL GAMING INC COMMON STOCK USD.01      | 0.002%         | 95.641%      |
| 4912 | CIPUTRA DEVELOP                                   | 0.002%         | 95.643%      |
| 4913 | RATOS AB-B SHS                                    | 0.002%         | 95.645%      |
| 4914 | CUSTOMERS BANCORP INC COMMON STOCK USD1.0         | 0.002%         | 95.647%      |
| 4915 | NIHON KOHDEN CO                                   | 0.002%         | 95.649%      |
| 4916 | ROHTO PHARM                                       | 0.002%         | 95.651%      |
| 4917 | FOMENTO ECON ME                                   | 0.002%         | 95.653%      |
| 4918 | INVERSIONES AGU                                   | 0.002%         | 95.655%      |
| 4919 | CARETRUST REIT INC REIT USD.01                    | 0.002%         | 95.657%      |
| 4920 | MONOTARO CO.LTD                                   | 0.002%         | 95.659%      |
| 4921 | MACQUARIE MEXIC                                   | 0.002%         | 95.661%      |
| 4922 | COMPUTACENTER P                                   | 0.002%         | 95.663%      |
| 4923 | DAIWABO CO LTD                                    | 0.002%         | 95.665%      |
| 4924 | COHU INC COMMON STOCK USD1.0                      | 0.002%         | 95.667%      |
| 4925 | WAGeworks INC COMMON STOCK USD.001                | 0.002%         | 95.669%      |
| 4926 | HOKUETSU KISHU                                    | 0.002%         | 95.671%      |
| 4927 | DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01  | 0.002%         | 95.673%      |
| 4928 | COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001 | 0.002%         | 95.675%      |
| 4929 | OTSUKA CORP                                       | 0.002%         | 95.677%      |
| 4930 | TEC CORPORATION                                   | 0.002%         | 95.679%      |
| 4931 | CHAMPION REAL E                                   | 0.002%         | 95.681%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4932 | MERCER INTL INC                                  | 0.002%         | 95.683%      |
| 4933 | KAYABA INDUSTRY                                  | 0.002%         | 95.685%      |
| 4934 | NORTHAM PLATINU                                  | 0.002%         | 95.687%      |
| 4935 | SWIRE PACIFIC                                    | 0.002%         | 95.689%      |
| 4936 | APPLUS SERVICES                                  | 0.002%         | 95.691%      |
| 4937 | NIPPON SEIKI CO                                  | 0.002%         | 95.693%      |
| 4938 | GMP CAPITAL COR                                  | 0.002%         | 95.695%      |
| 4939 | JAIN IRRIGATION                                  | 0.002%         | 95.697%      |
| 4940 | INTL FCSTONE INC COMMON STOCK USD.01             | 0.002%         | 95.699%      |
| 4941 | LINDT & SPRUENG                                  | 0.002%         | 95.701%      |
| 4942 | KIMBALL INTERNATIONAL B COMMON STOCK USD.05      | 0.002%         | 95.703%      |
| 4943 | FIBRIA CELULOSE                                  | 0.002%         | 95.705%      |
| 4944 | FUJI MACHINE MF                                  | 0.002%         | 95.707%      |
| 4945 | SYDNEY AIRPORT                                   | 0.002%         | 95.709%      |
| 4946 | NOBIA AB NEW                                     | 0.002%         | 95.711%      |
| 4947 | GPO CARSO SA DE                                  | 0.002%         | 95.713%      |
| 4948 | SENSHU IKEDA HL                                  | 0.002%         | 95.714%      |
| 4949 | FIELMANN AG                                      | 0.002%         | 95.716%      |
| 4950 | SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01 | 0.002%         | 95.718%      |
| 4951 | PATRIZIA IMMO A                                  | 0.002%         | 95.720%      |
| 4952 | CHINA OVERASEA                                   | 0.002%         | 95.722%      |
| 4953 | WILLIAM LYON HOMES CL A COMMON STOCK USD.01      | 0.002%         | 95.724%      |
| 4954 | YELLOW PAGES LT                                  | 0.002%         | 95.726%      |
| 4955 | MEIKO ELECTRONI                                  | 0.002%         | 95.728%      |
| 4956 | FISHER (JAMES)                                   | 0.002%         | 95.730%      |
| 4957 | WESTPAC BANKING                                  | 0.002%         | 95.732%      |
| 4958 | CHARTER HALL                                     | 0.002%         | 95.734%      |
| 4959 | NIB HOLDINGS LT                                  | 0.002%         | 95.736%      |
| 4960 | PALO ALTO NETWORKS INC COMMON STOCK USD.0001     | 0.002%         | 95.738%      |
| 4961 | STOCK YARDS BANCORP INC COMMON STOCK             | 0.002%         | 95.740%      |
| 4962 | NIPPON REIT INV                                  | 0.002%         | 95.742%      |
| 4963 | FLUSHING FINANCIAL CORP COMMON STOCK USD.01      | 0.002%         | 95.744%      |
| 4964 | HYUNDAI WIA COR                                  | 0.002%         | 95.746%      |
| 4965 | NANYA TECHNOLOG                                  | 0.002%         | 95.748%      |
| 4966 | TEMP HOLDINGS C                                  | 0.002%         | 95.750%      |
| 4967 | SLATE RETAIL RE                                  | 0.002%         | 95.752%      |
| 4968 | BELLAMY'S AUSTR                                  | 0.002%         | 95.754%      |
| 4969 | SANTAM   | 0.002%         | 95.756%      |
| 4970 | COLUMBUS MCKINNON CORP/INY COMMON STOCK USD.01   | 0.002%         | 95.758%      |
| 4971 | PARK 24 CO                                       | 0.002%         | 95.760%      |
| 4972 | LATAM AIRLINES                                   | 0.002%         | 95.762%      |
| 4973 | AFRICA OIL CORP                                  | 0.002%         | 95.764%      |
| 4974 | SENKO CO   | 0.002%         | 95.766%      |
| 4975 | MO OCH DOMSJO A                                  | 0.002%         | 95.768%      |
| 4976 | FUKUYAMA TRANSP                                  | 0.002%         | 95.770%      |
| 4977 | MONMOUTH REAL E                                  | 0.002%         | 95.771%      |
| 4978 | COPPER MTN MNG                                   | 0.002%         | 95.773%      |
| 4979 | LASERTEC CORP                                    | 0.002%         | 95.775%      |
| 4980 | GO-AHEAD GROUP                                   | 0.002%         | 95.777%      |
| 4981 | SUPER MICRO COMPUTER INC COMMON STOCK USD.001    | 0.002%         | 95.779%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4982 | LYDALL INC COMMON STOCK USD.1                   | 0.002%         | 95.781%      |
| 4983 | TAIWAN PAIHO                                    | 0.002%         | 95.783%      |
| 4984 | DIRTT ENVIRONME                                 | 0.002%         | 95.785%      |
| 4985 | LG PHILIPS LCD                                  | 0.002%         | 95.787%      |
| 4986 | EMAMI LTD                                       | 0.002%         | 95.789%      |
| 4987 | ARGAN INC COMMON STOCK USD.15                   | 0.002%         | 95.791%      |
| 4988 | AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01 | 0.002%         | 95.793%      |
| 4989 | CHINA TRAVEL IN                                 | 0.002%         | 95.795%      |
| 4990 | MORGUARD REAL E                                 | 0.002%         | 95.797%      |
| 4991 | AFG ARBONIA-FOR                                 | 0.002%         | 95.799%      |
| 4992 | YUHAN CORP                                      | 0.002%         | 95.801%      |
| 4993 | FINCANTIERI SPA                                 | 0.002%         | 95.803%      |
| 4994 | GIGABYTE TECHNO                                 | 0.002%         | 95.805%      |
| 4995 | TONG REN TANG T                                 | 0.002%         | 95.807%      |
| 4996 | SUNCOKE ENERGY INC COMMON STOCK USD.01          | 0.002%         | 95.809%      |
| 4997 | FORMOSA TAFFETA                                 | 0.002%         | 95.811%      |
| 4998 | VOCUS COMMUN LT                                 | 0.002%         | 95.812%      |
| 4999 | REITMANS (CANADA) LTD A COMMON STOCK            | 0.002%         | 95.814%      |
| 5000 | CROWN LTD.                                      | 0.002%         | 95.816%      |
| 5001 | SALFACORP SA                                    | 0.002%         | 95.818%      |
| 5002 | ENTERPRISE INNS                                 | 0.002%         | 95.820%      |
| 5003 | BRYN MAWR BANK CORP COMMON STOCK USD1.0         | 0.002%         | 95.822%      |
| 5004 | MATSUMOTOKIYOSH                                 | 0.002%         | 95.824%      |
| 5005 | MID REIT INC                                    | 0.002%         | 95.826%      |
| 5006 | COLGATE-PALM (I                                 | 0.002%         | 95.828%      |
| 5007 | SERIA CO LTD                                    | 0.002%         | 95.830%      |
| 5008 | SCANSOURCE INC COMMON STOCK                     | 0.002%         | 95.832%      |
| 5009 | TOD'S SPA                                       | 0.002%         | 95.834%      |
| 5010 | MEDY-TOX INC                                    | 0.002%         | 95.836%      |
| 5011 | ELLIE MAE INC COMMON STOCK USD.0001             | 0.002%         | 95.838%      |
| 5012 | DELPHI ENERGY C                                 | 0.002%         | 95.840%      |
| 5013 | EXEDY CORP                                      | 0.002%         | 95.842%      |
| 5014 | SCHULMAN (A.) INC COMMON STOCK USD1.0           | 0.002%         | 95.843%      |
| 5015 | DAIFUKU CO                                      | 0.002%         | 95.845%      |
| 5016 | CROMWELL PROPER                                 | 0.002%         | 95.847%      |
| 5017 | TOMY CO LTD                                     | 0.002%         | 95.849%      |
| 5018 | MYCRONIC AB                                     | 0.002%         | 95.851%      |
| 5019 | PEGASYSTEMS INC COMMON STOCK USD.01             | 0.002%         | 95.853%      |
| 5020 | ENTERTAINMENT O                                 | 0.002%         | 95.855%      |
| 5021 | KEIHIN ELEC EXP                                 | 0.002%         | 95.857%      |
| 5022 | AUSDRILL LIMITE                                 | 0.002%         | 95.859%      |
| 5023 | TRUSTCO BANK CORP NY COMMON STOCK USD1.0        | 0.002%         | 95.861%      |
| 5024 | ALKERMES PLC                                    | 0.002%         | 95.863%      |
| 5025 | DIALOG GROUP BH                                 | 0.002%         | 95.865%      |
| 5026 | LINDSAY CORP COMMON STOCK USD1.0                | 0.002%         | 95.867%      |
| 5027 | KINGDEE INTERNA                                 | 0.002%         | 95.868%      |
| 5028 | CAR INC   | 0.002%         | 95.870%      |
| 5029 | DIAMOND OFFSHOR                                 | 0.002%         | 95.872%      |
| 5030 | IMAX CORP                                       | 0.002%         | 95.874%      |
| 5031 | SIBANYE GOLD LT                                 | 0.002%         | 95.876%      |

|      | SECURITY NAME                                 | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5032 | CLEARWATER PAPER CORP COMMON STOCK USD.0001   | 0.002%         | 95.878%      |
| 5033 | USS CO. LTD.                                  | 0.002%         | 95.880%      |
| 5034 | CORVEL CORP COMMON STOCK USD.0001             | 0.002%         | 95.882%      |
| 5035 | DEUTZ AG                                      | 0.002%         | 95.884%      |
| 5036 | MYERS INDUSTRIES INC COMMON STOCK             | 0.002%         | 95.886%      |
| 5037 | YOOX NET-A-PORT                               | 0.002%         | 95.888%      |
| 5038 | LI NING CO. LTD                               | 0.002%         | 95.890%      |
| 5039 | DIEBOLD INC                                   | 0.002%         | 95.891%      |
| 5040 | RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001 | 0.002%         | 95.893%      |
| 5041 | GRIFFON CORP COMMON STOCK USD.25              | 0.002%         | 95.895%      |
| 5042 | NCC LTD/INDIA                                 | 0.002%         | 95.897%      |
| 5043 | CHOICE PROPRTI                                | 0.002%         | 95.899%      |
| 5044 | ESCORTS LTD                                   | 0.002%         | 95.901%      |
| 5045 | UTD INTEGRATION                               | 0.002%         | 95.903%      |
| 5046 | FENG TAY ENTRPR                               | 0.002%         | 95.905%      |
| 5047 | TOHO BANK                                     | 0.002%         | 95.907%      |
| 5048 | TRADE ME LTD                                  | 0.002%         | 95.909%      |
| 5049 | KINPO ELECTRONI                               | 0.002%         | 95.910%      |
| 5050 | CHINA SCE PROPE                               | 0.002%         | 95.912%      |
| 5051 | BURCKHARDT COMP                               | 0.002%         | 95.914%      |
| 5052 | NET ONE SYSTEMS                               | 0.002%         | 95.916%      |
| 5053 | DAIRY CREST GRO                               | 0.002%         | 95.918%      |
| 5054 | NH HOTELES                                    | 0.002%         | 95.920%      |
| 5055 | COSCO HOLDINGS                                | 0.002%         | 95.922%      |
| 5056 | AMUNDI SA                                     | 0.002%         | 95.924%      |
| 5057 | SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25  | 0.002%         | 95.926%      |
| 5058 | KEIHIN CORP                                   | 0.002%         | 95.928%      |
| 5059 | LUYE PHARMA GRO                               | 0.002%         | 95.929%      |
| 5060 | NICHIHA CORP                                  | 0.002%         | 95.931%      |
| 5061 | ZENSHO CO LTD                                 | 0.002%         | 95.933%      |
| 5062 | DIGI.COM BHD                                  | 0.002%         | 95.935%      |
| 5063 | KOC HOLDING AS                                | 0.002%         | 95.937%      |
| 5064 | SHINMAYWA INDS                                | 0.002%         | 95.939%      |
| 5065 | UACJ CORP                                     | 0.002%         | 95.941%      |
| 5066 | ADVANTEST                                     | 0.002%         | 95.943%      |
| 5067 | CHINA SHIPPING                                | 0.002%         | 95.945%      |
| 5068 | Ayala Land Inc                                | 0.002%         | 95.946%      |
| 5069 | SA CORP REAL ES                               | 0.002%         | 95.948%      |
| 5070 | INV LA CONSTRUC                               | 0.002%         | 95.950%      |
| 5071 | INTERROLL HOLDI                               | 0.002%         | 95.952%      |
| 5072 | U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01 | 0.002%         | 95.954%      |
| 5073 | ROXGOLD INC                                   | 0.002%         | 95.956%      |
| 5074 | LUXOTTICA GROUP                               | 0.002%         | 95.958%      |
| 5075 | SEKISUI HOUSE                                 | 0.002%         | 95.960%      |
| 5076 | ROCHE HOLDING A                               | 0.002%         | 95.962%      |
| 5077 | INNOFOS HOLDINGS INC COMMON STOCK USD.001     | 0.002%         | 95.963%      |
| 5078 | ARCADIS NV                                    | 0.002%         | 95.965%      |
| 5079 | CAPITAL & COUNT                               | 0.002%         | 95.967%      |
| 5080 | THE NISSHIN OIL                               | 0.002%         | 95.969%      |
| 5081 | CHORUS LIMITED                                | 0.002%         | 95.971%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5082 | TOKYO OHKA KOGY                                 | 0.002%         | 95.973%      |
| 5083 | BONDUELLE SCA                                   | 0.002%         | 95.975%      |
| 5084 | PITNEY BOWES INC COMMON STOCK USD1.0            | 0.002%         | 95.977%      |
| 5085 | NOMURA HOLDINGS INC SPON ADR ADR                | 0.002%         | 95.979%      |
| 5086 | NEWPARK RESOURCES INC COMMON STOCK USD.01       | 0.002%         | 95.980%      |
| 5087 | PREFERRED BANK/LOS ANGELES COMMON STOCK         | 0.002%         | 95.982%      |
| 5088 | BRINKER INTL IN                                 | 0.002%         | 95.984%      |
| 5089 | SCRIPPS(EW)CO(N                                 | 0.002%         | 95.986%      |
| 5090 | KEIO CORP                                       | 0.002%         | 95.988%      |
| 5091 | ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001   | 0.002%         | 95.990%      |
| 5092 | JERONIMO MARTIN                                 | 0.002%         | 95.992%      |
| 5093 | ACER INC  | 0.002%         | 95.993%      |
| 5094 | FIBRIA CELULOSE SA SPON ADR ADR                 | 0.002%         | 95.995%      |
| 5095 | DAVIDE CAMPARI-                                 | 0.002%         | 95.997%      |
| 5096 | IOOF HOLDINGS L                                 | 0.002%         | 95.999%      |
| 5097 | SP PLUS CORP COMMON STOCK USD.001               | 0.002%         | 96.001%      |
| 5098 | MY EG SERVICES                                  | 0.002%         | 96.003%      |
| 5099 | LOTTE SHOPPING                                  | 0.002%         | 96.005%      |
| 5100 | NIKON CORP                                      | 0.002%         | 96.006%      |
| 5101 | PIPER JAFFRAY COS COMMON STOCK USD.01           | 0.002%         | 96.008%      |
| 5102 | CAI INTERNATIONAL INC COMMON STOCK USD.0001     | 0.002%         | 96.010%      |
| 5103 | GENTING INTERNA                                 | 0.002%         | 96.012%      |
| 5104 | SINO LAND CO                                    | 0.002%         | 96.014%      |
| 5105 | LAWSON  | 0.002%         | 96.016%      |
| 5106 | KRUNG THAI BNK                                  | 0.002%         | 96.018%      |
| 5107 | AEON MALL CO LT                                 | 0.002%         | 96.019%      |
| 5108 | BONAVA AB - B S                                 | 0.002%         | 96.021%      |
| 5109 | CHIN-POON INDL                                  | 0.002%         | 96.023%      |
| 5110 | VANGUARD INTL S                                 | 0.002%         | 96.025%      |
| 5111 | EZCORP INC CL A COMMON STOCK USD.01             | 0.002%         | 96.027%      |
| 5112 | COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0 | 0.002%         | 96.029%      |
| 5113 | ENTERCOM COMMUN                                 | 0.002%         | 96.031%      |
| 5114 | GUARANTY BANCORP COMMON STOCK USD.001           | 0.002%         | 96.032%      |
| 5115 | KERNEL HOLDING                                  | 0.002%         | 96.034%      |
| 5116 | THAI UNION GROU                                 | 0.002%         | 96.036%      |
| 5117 | KIMBERLY CLARK                                  | 0.002%         | 96.038%      |
| 5118 | HEMFOSA FASTIGH                                 | 0.002%         | 96.040%      |
| 5119 | SERCOMM CORP                                    | 0.002%         | 96.042%      |
| 5120 | CHINA RAILWAY S                                 | 0.002%         | 96.043%      |
| 5121 | NAVIGANT CONSUL                                 | 0.002%         | 96.045%      |
| 5122 | LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01   | 0.002%         | 96.047%      |
| 5123 | AGFA GEVAERT NV                                 | 0.002%         | 96.049%      |
| 5124 | SHUTTERSTOCK INC COMMON STOCK USD.01            | 0.002%         | 96.051%      |
| 5125 | RUMO SA   | 0.002%         | 96.053%      |
| 5126 | PAPA JOHN'S INT                                 | 0.002%         | 96.054%      |
| 5127 | CENTRAL GLASS C                                 | 0.002%         | 96.056%      |
| 5128 | SITC INTERNATIO                                 | 0.002%         | 96.058%      |
| 5129 | SEIREN CO                                       | 0.002%         | 96.060%      |
| 5130 | SHIP FINANCE IN                                 | 0.002%         | 96.062%      |
| 5131 | INDS BACHOCO SA                                 | 0.002%         | 96.064%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5132 | NIPPON FLOUR MI                                  | 0.002%         | 96.065%      |
| 5133 | COBIZ FINANCIAL INC COMMON STOCK USD.01          | 0.002%         | 96.067%      |
| 5134 | VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001 | 0.002%         | 96.069%      |
| 5135 | HAREL INSURANCE                                  | 0.002%         | 96.071%      |
| 5136 | DAETWYLER HOLDI                                  | 0.002%         | 96.073%      |
| 5137 | TOYOTA INDUSTRI                                  | 0.002%         | 96.075%      |
| 5138 | BRAIT SA   | 0.002%         | 96.076%      |
| 5139 | SHANGRI-LA ASIA                                  | 0.002%         | 96.078%      |
| 5140 | SAN-A CO LTD                                     | 0.002%         | 96.080%      |
| 5141 | PANDOX AB  | 0.002%         | 96.082%      |
| 5142 | UNI-PRESIDENT C                                  | 0.002%         | 96.084%      |
| 5143 | WD 40 CO COMMON STOCK USD.001                    | 0.002%         | 96.085%      |
| 5144 | 21VIANET GROUP INC ADR ADR USD.00001             | 0.002%         | 96.087%      |
| 5145 | CLOETTA AB B SH                                  | 0.002%         | 96.089%      |
| 5146 | CHENG LOONG                                      | 0.002%         | 96.091%      |
| 5147 | INVESQUE INC                                     | 0.002%         | 96.093%      |
| 5148 | IMP DEL DES Y E                                  | 0.002%         | 96.095%      |
| 5149 | JOHN LAING GROU                                  | 0.002%         | 96.096%      |
| 5150 | CHINA EASTERN A                                  | 0.002%         | 96.098%      |
| 5151 | ACEA SPA   | 0.002%         | 96.100%      |
| 5152 | NKT HOLDING A/S                                  | 0.002%         | 96.102%      |
| 5153 | DOOSAN HEAVY IN                                  | 0.002%         | 96.104%      |
| 5154 | FISKARS OYJ                                      | 0.002%         | 96.105%      |
| 5155 | MGE ENERGY INC COMMON STOCK USD1.0               | 0.002%         | 96.107%      |
| 5156 | ELIS SA  | 0.002%         | 96.109%      |
| 5157 | ALL NIPPON AIRW                                  | 0.002%         | 96.111%      |
| 5158 | MITSUBISHI TANA                                  | 0.002%         | 96.113%      |
| 5159 | PARMALAT S.P.A                                   | 0.002%         | 96.114%      |
| 5160 | JUMBO SA   | 0.002%         | 96.116%      |
| 5161 | NS SOLUTIONS CO                                  | 0.002%         | 96.118%      |
| 5162 | INVESTMENT TECH                                  | 0.002%         | 96.120%      |
| 5163 | ASSORE   | 0.002%         | 96.122%      |
| 5164 | FARMER BROS CO COMMON STOCK USD1.0               | 0.002%         | 96.123%      |
| 5165 | CJ E&M CORPORAT                                  | 0.002%         | 96.125%      |
| 5166 | BOC AVIATION LT                                  | 0.002%         | 96.127%      |
| 5167 | RYMAN HEALTHCAR                                  | 0.002%         | 96.129%      |
| 5168 | BAJAJ AUTO LTD                                   | 0.002%         | 96.131%      |
| 5169 | NEMETSCHKE AG                                    | 0.002%         | 96.132%      |
| 5170 | EXIDE INDUSTRIE                                  | 0.002%         | 96.134%      |
| 5171 | CIA SANEAMENTO                                   | 0.002%         | 96.136%      |
| 5172 | PANALPINA WELT                                   | 0.002%         | 96.138%      |
| 5173 | JUST RETIREMENT                                  | 0.002%         | 96.140%      |
| 5174 | OLAM INTERNATIO                                  | 0.002%         | 96.141%      |
| 5175 | KENEDIX RESIDEN                                  | 0.002%         | 96.143%      |
| 5176 | LUMINEX CORP COMMON STOCK USD.001                | 0.002%         | 96.145%      |
| 5177 | CHINA COAL ENER                                  | 0.002%         | 96.147%      |
| 5178 | SOCIETE BIC SA                                   | 0.002%         | 96.149%      |
| 5179 | TRAVELSKY TECHN                                  | 0.002%         | 96.150%      |
| 5180 | SHANDONG WEIGAO                                  | 0.002%         | 96.152%      |
| 5181 | EVOLENT HEALTH INC A COMMON STOCK USD.01         | 0.002%         | 96.154%      |



|      | SECURITY NAME                                      | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5182 | DEUTSCHE EUROSH                                    | 0.002%         | 96.156%      |
| 5183 | DNO INTERNATION                                    | 0.002%         | 96.158%      |
| 5184 | MIRAIT HLDG COR                                    | 0.002%         | 96.159%      |
| 5185 | ELEC POWER DEV                                     | 0.002%         | 96.161%      |
| 5186 | AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001 | 0.002%         | 96.163%      |
| 5187 | ANGIODYNAMICS INC COMMON STOCK USD.01              | 0.002%         | 96.165%      |
| 5188 | PROSEGUR CIA DE                                    | 0.002%         | 96.167%      |
| 5189 | WASHINGTON TRUST BANCORP COMMON STOCK USD.0625     | 0.002%         | 96.168%      |
| 5190 | TAKEUCHI MANUFA                                    | 0.002%         | 96.170%      |
| 5191 | CHINA TELECOM CORP LTD ADR ADR                     | 0.002%         | 96.172%      |
| 5192 | HITACHI ZOSEN C                                    | 0.002%         | 96.174%      |
| 5193 | GRUPO ELEKTRA(N                                    | 0.002%         | 96.175%      |
| 5194 | NORTHFIELD BANCORP INC COMMON STOCK USD.01         | 0.002%         | 96.177%      |
| 5195 | KANAMOTO CO LTD                                    | 0.002%         | 96.179%      |
| 5196 | ADVANCED SEMICONDUCTOR E ADR ADR                   | 0.002%         | 96.181%      |
| 5197 | TAKKT AG   | 0.002%         | 96.183%      |
| 5198 | DLF LIMITED  | 0.002%         | 96.184%      |
| 5199 | PREMIER INVESTM                                    | 0.002%         | 96.186%      |
| 5200 | POLYPIPE GROUP                                     | 0.002%         | 96.188%      |
| 5201 | H2O RETAILING C                                    | 0.002%         | 96.190%      |
| 5202 | WORKDAY INC CLASS A COMMON STOCK USD.001           | 0.002%         | 96.191%      |
| 5203 | BW OFFSHORE LTD                                    | 0.002%         | 96.193%      |
| 5204 | MARUICHI STL TU                                    | 0.002%         | 96.195%      |
| 5205 | ASCOM HOLDING A                                    | 0.002%         | 96.197%      |
| 5206 | MERRY ELECTRONI                                    | 0.002%         | 96.199%      |
| 5207 | LIECHTENSTEINIS                                    | 0.002%         | 96.200%      |
| 5208 | PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01     | 0.002%         | 96.202%      |
| 5209 | KINDRED HEALTHCARE INC COMMON STOCK USD.25         | 0.002%         | 96.204%      |
| 5210 | GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01     | 0.002%         | 96.206%      |
| 5211 | TOKYU CONST  | 0.002%         | 96.207%      |
| 5212 | ITO EN   | 0.002%         | 96.209%      |
| 5213 | PORTUCEL EMPRES                                    | 0.002%         | 96.211%      |
| 5214 | SANKEN ELECTRIC                                    | 0.002%         | 96.213%      |
| 5215 | HOTA INDUSTRIAL                                    | 0.002%         | 96.215%      |
| 5216 | DAI-ICHI KOGYO                                     | 0.002%         | 96.216%      |
| 5217 | ZCL COMPOSITES                                     | 0.002%         | 96.218%      |
| 5218 | PETRONAS CHEMIC                                    | 0.002%         | 96.220%      |
| 5219 | ANIKA THERAPEUTICS INC COMMON STOCK USD.01         | 0.002%         | 96.222%      |
| 5220 | TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001    | 0.002%         | 96.223%      |
| 5221 | MITIE GROUP  | 0.002%         | 96.225%      |
| 5222 | MPHASIS LTD  | 0.002%         | 96.227%      |
| 5223 | BEAZER HOMES USA INC COMMON STOCK USD.001          | 0.002%         | 96.229%      |
| 5224 | M/I HOMES INC COMMON STOCK USD.01                  | 0.002%         | 96.230%      |
| 5225 | HYAKUJUSHI BANK                                    | 0.002%         | 96.232%      |
| 5226 | INDUSTRIAS CH S                                    | 0.002%         | 96.234%      |
| 5227 | GOODMAN PROPERT                                    | 0.002%         | 96.236%      |
| 5228 | GLAXOSMITHKLINE                                    | 0.002%         | 96.238%      |
| 5229 | MARICO LTD   | 0.002%         | 96.239%      |
| 5230 | GEA GROUP AG                                       | 0.002%         | 96.241%      |
| 5231 | XEROX CORPORATION SR UNSECURED 03/22 4.07          | 0.002%         | 96.243%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5232 | CORETRONICS COR                                  | 0.002%         | 96.245%      |
| 5233 | AMOREPACIFIC-NE                                  | 0.002%         | 96.246%      |
| 5234 | AXFOOD AB  | 0.002%         | 96.248%      |
| 5235 | CDL HOSPITALITY                                  | 0.002%         | 96.250%      |
| 5236 | ABACUS PROPERTY                                  | 0.002%         | 96.252%      |
| 5237 | HIKARI TSUSHIN                                   | 0.002%         | 96.253%      |
| 5238 | TOMONY HOLDINGS                                  | 0.002%         | 96.255%      |
| 5239 | DONGBU HITEK CO                                  | 0.002%         | 96.257%      |
| 5240 | QUALITY SYSTEMS INC COMMON STOCK USD.01          | 0.002%         | 96.259%      |
| 5241 | HULIC CO LTD                                     | 0.002%         | 96.260%      |
| 5242 | GENMAB A/S                                       | 0.002%         | 96.262%      |
| 5243 | POWER FINANCE C                                  | 0.002%         | 96.264%      |
| 5244 | HEIWADO CO LTD                                   | 0.002%         | 96.266%      |
| 5245 | GAZTRANSPORT ET                                  | 0.002%         | 96.267%      |
| 5246 | RECTICEL   | 0.002%         | 96.269%      |
| 5247 | BARR(A.G.)                                       | 0.002%         | 96.271%      |
| 5248 | JM FINANCIAL                                     | 0.002%         | 96.273%      |
| 5249 | ANADOLU EFES BI                                  | 0.002%         | 96.274%      |
| 5250 | ARCS CO LTD                                      | 0.002%         | 96.276%      |
| 5251 | V TECHNOLOGY                                     | 0.002%         | 96.278%      |
| 5252 | AEON DELIGHT                                     | 0.002%         | 96.279%      |
| 5253 | CTS CORP COMMON STOCK                            | 0.002%         | 96.281%      |
| 5254 | INDUTRADE AB                                     | 0.002%         | 96.283%      |
| 5255 | MAGELLAN FINANC                                  | 0.002%         | 96.285%      |
| 5256 | NICE SYSTEMS                                     | 0.002%         | 96.286%      |
| 5257 | BORAL LIMITED                                    | 0.002%         | 96.288%      |
| 5258 | ASIA OPTICAL CO                                  | 0.002%         | 96.290%      |
| 5259 | ZZZSAN-AI OIL C                                  | 0.002%         | 96.292%      |
| 5260 | TONG YANG INDUS                                  | 0.002%         | 96.293%      |
| 5261 | NN INC COMMON STOCK USD.01                       | 0.002%         | 96.295%      |
| 5262 | JC DECAUX SA                                     | 0.002%         | 96.297%      |
| 5263 | HAITONG INTL SE                                  | 0.002%         | 96.299%      |
| 5264 | INVACARE CORP                                    | 0.002%         | 96.300%      |
| 5265 | JUST EAT PLC                                     | 0.002%         | 96.302%      |
| 5266 | TOMTOM NV  | 0.002%         | 96.304%      |
| 5267 | PLDT INC   | 0.002%         | 96.305%      |
| 5268 | WALSIN LIHWA CO                                  | 0.002%         | 96.307%      |
| 5269 | GUOCO GROUP                                      | 0.002%         | 96.309%      |
| 5270 | GPO DE INVERSIO                                  | 0.002%         | 96.311%      |
| 5271 | ARCHROCK INC COMMON STOCK USD.01                 | 0.002%         | 96.312%      |
| 5272 | GROUPON INC COMMON STOCK USD.0001                | 0.002%         | 96.314%      |
| 5273 | KOLON INDUSTRIE                                  | 0.002%         | 96.316%      |
| 5274 | RELIANCE INDS-S                                  | 0.002%         | 96.318%      |
| 5275 | TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01 | 0.002%         | 96.319%      |
| 5276 | MTS SYSTEMS CORP COMMON STOCK USD.25             | 0.002%         | 96.321%      |
| 5277 | INTERCONEXION E                                  | 0.002%         | 96.323%      |
| 5278 | SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01   | 0.002%         | 96.324%      |
| 5279 | SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01    | 0.002%         | 96.326%      |
| 5280 | VEON LTD ADR                                     | 0.002%         | 96.328%      |
| 5281 | FRASERS CENTREP                                  | 0.002%         | 96.330%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5282 | APOLLO HOSPITAL                                  | 0.002%         | 96.331%      |
| 5283 | BERNER KTBK                                      | 0.002%         | 96.333%      |
| 5284 | GETTY PETROLEUM                                  | 0.002%         | 96.335%      |
| 5285 | CAMDEN NATIONAL CORP COMMON STOCK                | 0.002%         | 96.337%      |
| 5286 | ASCOTT RESIDENC                                  | 0.002%         | 96.338%      |
| 5287 | RESORTTRUST INC                                  | 0.002%         | 96.340%      |
| 5288 | FUJITEC CO                                       | 0.002%         | 96.342%      |
| 5289 | HOUSE FOODS COR                                  | 0.002%         | 96.343%      |
| 5290 | NOBLE CORP PLC                                   | 0.002%         | 96.345%      |
| 5291 | CENTURY COMMUNITIES INC COMMON STOCK USD.01      | 0.002%         | 96.347%      |
| 5292 | RAMCO-GERSHENSO                                  | 0.002%         | 96.349%      |
| 5293 | SINGAPORE TECH                                   | 0.002%         | 96.350%      |
| 5294 | J.C. PENNEY CO INC COMMON STOCK USD.5            | 0.002%         | 96.352%      |
| 5295 | REGIS CORP COMMON STOCK USD.05                   | 0.002%         | 96.354%      |
| 5296 | BBMG CORPORATIO                                  | 0.002%         | 96.355%      |
| 5297 | LIBERBANK SA                                     | 0.002%         | 96.357%      |
| 5298 | IRPC PUBLIC CO                                   | 0.002%         | 96.359%      |
| 5299 | GUNZE  | 0.002%         | 96.361%      |
| 5300 | GUNGHO ONLINE E                                  | 0.002%         | 96.362%      |
| 5301 | HOPSON DEVELOPM                                  | 0.002%         | 96.364%      |
| 5302 | SKYLARK CO LTD                                   | 0.002%         | 96.366%      |
| 5303 | LISI   | 0.002%         | 96.367%      |
| 5304 | SEMAPA SOC INVE                                  | 0.002%         | 96.369%      |
| 5305 | EXPRESS INC COMMON STOCK                         | 0.002%         | 96.371%      |
| 5306 | F E CONSORTM IN                                  | 0.002%         | 96.373%      |
| 5307 | DAEWOO SECURITI                                  | 0.002%         | 96.374%      |
| 5308 | ORION CORP                                       | 0.002%         | 96.376%      |
| 5309 | SOL MELIA SA                                     | 0.002%         | 96.378%      |
| 5310 | CJ O SHOPPING C                                  | 0.002%         | 96.379%      |
| 5311 | SSAB SVENSKT ST                                  | 0.002%         | 96.381%      |
| 5312 | MAKINO MILLING                                   | 0.002%         | 96.383%      |
| 5313 | ALFRESA HOLDING                                  | 0.002%         | 96.384%      |
| 5314 | UNIVERSAL DISPLAY CORP COMMON STOCK USD.01       | 0.002%         | 96.386%      |
| 5315 | UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0 | 0.002%         | 96.388%      |
| 5316 | COCA-COLA FEMSA                                  | 0.002%         | 96.390%      |
| 5317 | RED ROBIN GOURMET BURGERS COMMON STOCK USD.001   | 0.002%         | 96.391%      |
| 5318 | ZHEN DING TECHN                                  | 0.002%         | 96.393%      |
| 5319 | FORMOSA PETROCH                                  | 0.002%         | 96.395%      |
| 5320 | IBJ LEASING CO                                   | 0.002%         | 96.396%      |
| 5321 | UNITED ARROWS L                                  | 0.002%         | 96.398%      |
| 5322 | ONO PHARMACEUTI                                  | 0.002%         | 96.400%      |
| 5323 | DUSKIN CO LTD                                    | 0.002%         | 96.401%      |
| 5324 | ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01  | 0.002%         | 96.403%      |
| 5325 | TRANSM ALIANCA                                   | 0.002%         | 96.405%      |
| 5326 | ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001 | 0.002%         | 96.406%      |
| 5327 | NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01   | 0.002%         | 96.408%      |
| 5328 | SINGAPORE EXCHA                                  | 0.002%         | 96.410%      |
| 5329 | INTL METAL SERV                                  | 0.002%         | 96.412%      |
| 5330 | FAR EAST INTL B                                  | 0.002%         | 96.413%      |
| 5331 | TAICHUNG   | 0.002%         | 96.415%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5332 | AEGION CORP COMMON STOCK USD.01                 | 0.002%         | 96.417%      |
| 5333 | VTECH HLDGS                                     | 0.002%         | 96.418%      |
| 5334 | PARKWAY LIFE RE                                 | 0.002%         | 96.420%      |
| 5335 | AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01   | 0.002%         | 96.422%      |
| 5336 | ZEE ENTERTAIN E                                 | 0.002%         | 96.423%      |
| 5337 | ALLIED GROUP LT                                 | 0.002%         | 96.425%      |
| 5338 | CHUNGHWA TELECOM LT SPON ADR ADR                | 0.002%         | 96.427%      |
| 5339 | MARCUS CORP                                     | 0.002%         | 96.428%      |
| 5340 | RATHBONE BROTHE                                 | 0.002%         | 96.430%      |
| 5341 | BANGCHAK CORP P                                 | 0.002%         | 96.432%      |
| 5342 | EASTERLY GOVERNMENT PROPERTI REIT USD.01        | 0.002%         | 96.433%      |
| 5343 | ATRION CORPORATION COMMON STOCK USD.1           | 0.002%         | 96.435%      |
| 5344 | ALSO HOLDING-RE                                 | 0.002%         | 96.437%      |
| 5345 | ULTIMATE  | 0.002%         | 96.438%      |
| 5346 | METROPOLE TV-(M                                 | 0.002%         | 96.440%      |
| 5347 | HANSTEEN HOLDIN                                 | 0.002%         | 96.442%      |
| 5348 | CHUNGHWA TELECO                                 | 0.002%         | 96.443%      |
| 5349 | EVERGREEN MARIN                                 | 0.002%         | 96.445%      |
| 5350 | CONSOL ENERGY INC COMMON STOCK USD.01           | 0.002%         | 96.447%      |
| 5351 | PC CONNECTION                                   | 0.002%         | 96.448%      |
| 5352 | POLSKIE GORNICT                                 | 0.002%         | 96.450%      |
| 5353 | KYORIN CO LTD.                                  | 0.002%         | 96.452%      |
| 5354 | KARDEX  | 0.002%         | 96.453%      |
| 5355 | MICRO-STAR INTL                                 | 0.002%         | 96.455%      |
| 5356 | GREEN PLAINS INC COMMON STOCK USD.001           | 0.002%         | 96.457%      |
| 5357 | NANTO BANK                                      | 0.002%         | 96.458%      |
| 5358 | FIDELITY SOUTHERN CORP COMMON STOCK             | 0.002%         | 96.460%      |
| 5359 | AMAG PHARMACEUTICALS INC COMMON STOCK USD.01    | 0.002%         | 96.462%      |
| 5360 | IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001 | 0.002%         | 96.463%      |
| 5361 | FRESENIUS MEDIC                                 | 0.002%         | 96.465%      |
| 5362 | SINGAPORE POST                                  | 0.002%         | 96.467%      |
| 5363 | AOZORA BANK                                     | 0.002%         | 96.468%      |
| 5364 | ORANGE SPON ADR ADR                             | 0.002%         | 96.470%      |
| 5365 | ALPINE ELECTRON                                 | 0.002%         | 96.472%      |
| 5366 | FASTIGHETS AB B                                 | 0.002%         | 96.473%      |
| 5367 | DAIHEN CORP                                     | 0.002%         | 96.475%      |
| 5368 | SAMSUNG TECHWIN                                 | 0.002%         | 96.477%      |
| 5369 | GREAT WALL ENTE                                 | 0.002%         | 96.478%      |
| 5370 | TARKETT SA                                      | 0.002%         | 96.480%      |
| 5371 | THANACHART CAPI                                 | 0.002%         | 96.482%      |
| 5372 | HIGHWEALTH CONS                                 | 0.002%         | 96.483%      |
| 5373 | KONINKLIJKE WES                                 | 0.002%         | 96.485%      |
| 5374 | VISUAL PHOTONIC                                 | 0.002%         | 96.487%      |
| 5375 | BANCORP INC/THE COMMON STOCK USD1.0             | 0.002%         | 96.488%      |
| 5376 | MACQUARIE KOREA                                 | 0.002%         | 96.490%      |
| 5377 | NATIONAL BEVERAGE CORP COMMON STOCK USD.01      | 0.002%         | 96.492%      |
| 5378 | GPO TELEVISA                                    | 0.002%         | 96.493%      |
| 5379 | TRANSPORT INTL                                  | 0.002%         | 96.495%      |
| 5380 | MEDIPAL HOLDING                                 | 0.002%         | 96.497%      |
| 5381 | KRUK SA   | 0.002%         | 96.498%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5382 | AUTOGRILL SPA                                    | 0.002%         | 96.500%      |
| 5383 | EMEMORY TECHNOL                                  | 0.002%         | 96.501%      |
| 5384 | CHATHAM LODGING                                  | 0.002%         | 96.503%      |
| 5385 | BANCO SANTANDER                                  | 0.002%         | 96.505%      |
| 5386 | RUTH'S HOSPITAL                                  | 0.002%         | 96.506%      |
| 5387 | SAMSUNG CARD                                     | 0.002%         | 96.508%      |
| 5388 | AMERICAN PUBLIC                                  | 0.002%         | 96.510%      |
| 5389 | KOMAX HOLDING A                                  | 0.002%         | 96.511%      |
| 5390 | REALESTATE.COM.                                  | 0.002%         | 96.513%      |
| 5391 | GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001 | 0.002%         | 96.515%      |
| 5392 | COMPUGROUP HOLD                                  | 0.002%         | 96.516%      |
| 5393 | NISSAN SHATAI C                                  | 0.002%         | 96.518%      |
| 5394 | FENG HSIN IRON&                                  | 0.002%         | 96.520%      |
| 5395 | YAKO CO  | 0.002%         | 96.521%      |
| 5396 | LG CORP  | 0.002%         | 96.523%      |
| 5397 | G8 EDUCATION LT                                  | 0.002%         | 96.524%      |
| 5398 | JIANGSU EXPRESS                                  | 0.002%         | 96.526%      |
| 5399 | CHINA NATIONAL                                   | 0.002%         | 96.528%      |
| 5400 | JGC CORP   | 0.002%         | 96.529%      |
| 5401 | BPOST SA   | 0.002%         | 96.531%      |
| 5402 | FORTUNE R/EST I                                  | 0.002%         | 96.533%      |
| 5403 | DIME COMMUNITY BANCSHARES COMMON STOCK USD.01    | 0.002%         | 96.534%      |
| 5404 | KOMORI CORPORAT                                  | 0.002%         | 96.536%      |
| 5405 | HEXAWARE TECHNO                                  | 0.002%         | 96.538%      |
| 5406 | VITASOY INTL                                     | 0.002%         | 96.539%      |
| 5407 | FRANKLIN STREET PROPERTIES C REIT USD.0001       | 0.002%         | 96.541%      |
| 5408 | ECHO GLOBAL LOG                                  | 0.002%         | 96.542%      |
| 5409 | MAANSHAN IRON &                                  | 0.002%         | 96.544%      |
| 5410 | TLG IMMOBILIEN                                   | 0.002%         | 96.546%      |
| 5411 | FUGRO NV-CVA                                     | 0.002%         | 96.547%      |
| 5412 | GEO CO LTD                                       | 0.002%         | 96.549%      |
| 5413 | KITZ CORPORATIO                                  | 0.002%         | 96.551%      |
| 5414 | SUNDRUG CO LTD                                   | 0.002%         | 96.552%      |
| 5415 | MBANK  | 0.002%         | 96.554%      |
| 5416 | ALTAREA SCA                                      | 0.002%         | 96.555%      |
| 5417 | DIALOG SEMICON                                   | 0.002%         | 96.557%      |
| 5418 | EMS-CHEMIE HLDG                                  | 0.002%         | 96.559%      |
| 5419 | TOWER INTL INC                                   | 0.002%         | 96.560%      |
| 5420 | ARCADYAN TECHNO                                  | 0.002%         | 96.562%      |
| 5421 | SAUL CENTERS INC REIT USD.01                     | 0.002%         | 96.564%      |
| 5422 | CHARGEURS SA                                     | 0.002%         | 96.565%      |
| 5423 | NAMPAK LTD.                                      | 0.002%         | 96.567%      |
| 5424 | UNIFI INC  | 0.002%         | 96.568%      |
| 5425 | RIETER HLDGS AG                                  | 0.002%         | 96.570%      |
| 5426 | TACHI-S CO                                       | 0.002%         | 96.572%      |
| 5427 | ORGANIZACI SORI                                  | 0.002%         | 96.573%      |
| 5428 | GETAC TECHNOLOG                                  | 0.002%         | 96.575%      |
| 5429 | NWS HOLDINGS LT                                  | 0.002%         | 96.577%      |
| 5430 | IZUMI CO   | 0.002%         | 96.578%      |
| 5431 | EBOS GROUP LTD                                   | 0.002%         | 96.580%      |

|      | SECURITY NAME                                  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5432 | FRASERS LOGISTI                                | 0.002%         | 96.581%      |
| 5433 | HEIWA REAL ESTA                                | 0.002%         | 96.583%      |
| 5434 | DE'LONGHI SPA                                  | 0.002%         | 96.585%      |
| 5435 | JOLLIBEE FOODS                                 | 0.002%         | 96.586%      |
| 5436 | PILOT CORP (NEW                                | 0.002%         | 96.588%      |
| 5437 | GERMAN AMERICAN BANCORP COMMON STOCK           | 0.002%         | 96.590%      |
| 5438 | GPO IND BIMBO                                  | 0.002%         | 96.591%      |
| 5439 | MORGUARD NORTH                                 | 0.002%         | 96.593%      |
| 5440 | OMNIA HOLDINGS                                 | 0.002%         | 96.594%      |
| 5441 | CHINA DONGXIANG                                | 0.002%         | 96.596%      |
| 5442 | TRUSCO NAKAYAMA                                | 0.002%         | 96.598%      |
| 5443 | LG INTL CORP                                   | 0.002%         | 96.599%      |
| 5444 | MALLINCKRODT PL                                | 0.002%         | 96.601%      |
| 5445 | CT REAL ESTATE                                 | 0.002%         | 96.602%      |
| 5446 | SHINOKEN GROUP                                 | 0.002%         | 96.604%      |
| 5447 | KATO SANGYO CO                                 | 0.002%         | 96.606%      |
| 5448 | POWERLONG REAL                                 | 0.002%         | 96.607%      |
| 5449 | MACQUARIE LEISU                                | 0.002%         | 96.609%      |
| 5450 | TOKYO TY FINANC                                | 0.002%         | 96.610%      |
| 5451 | AOMORI BANK                                    | 0.002%         | 96.612%      |
| 5452 | GUDANG GARAM(PE                                | 0.002%         | 96.614%      |
| 5453 | CHEUNG KONG INF                                | 0.002%         | 96.615%      |
| 5454 | PARAMOUNT BED H                                | 0.002%         | 96.617%      |
| 5455 | YUEN FOONG YU M                                | 0.002%         | 96.619%      |
| 5456 | TOKEN CORP                                     | 0.002%         | 96.620%      |
| 5457 | BELLUNA CO.LTD                                 | 0.002%         | 96.622%      |
| 5458 | CHINA AGRI-INDU                                | 0.002%         | 96.623%      |
| 5459 | NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167 | 0.002%         | 96.625%      |
| 5460 | CAHYA MATA SARA                                | 0.002%         | 96.627%      |
| 5461 | ZAKLADY METALI                                 | 0.002%         | 96.628%      |
| 5462 | BANCA GENERALI                                 | 0.002%         | 96.630%      |
| 5463 | SYNCMOLD ENTERP                                | 0.002%         | 96.631%      |
| 5464 | HOCHSCHILD MINI                                | 0.002%         | 96.633%      |
| 5465 | TAIWAN STYRENE                                 | 0.002%         | 96.635%      |
| 5466 | KRATOS DEFENSE + SECURITY COMMON STOCK USD.001 | 0.002%         | 96.636%      |
| 5467 | FOXCONN INTERNA                                | 0.002%         | 96.638%      |
| 5468 | SPLUNK INC COMMON STOCK USD.001                | 0.002%         | 96.639%      |
| 5469 | RYOBI  | 0.002%         | 96.641%      |
| 5470 | CRAMO OYJ B SHS                                | 0.002%         | 96.642%      |
| 5471 | JOWA HLDGS CO L                                | 0.002%         | 96.644%      |
| 5472 | INDIGO BOOKS + MUSIC INC COMMON STOCK          | 0.002%         | 96.646%      |
| 5473 | SK NETWORKS CO                                 | 0.002%         | 96.647%      |
| 5474 | LENDINGTREE INC COMMON STOCK USD.01            | 0.002%         | 96.649%      |
| 5475 | PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01   | 0.002%         | 96.650%      |
| 5476 | SWISSQUOTE GP H                                | 0.002%         | 96.652%      |
| 5477 | SAO MARTINHO SA                                | 0.002%         | 96.654%      |
| 5478 | SANGAMO THERAPEUTICS INC COMMON STOCK USD.01   | 0.002%         | 96.655%      |
| 5479 | BIZLINK HOLDING                                | 0.002%         | 96.657%      |
| 5480 | LUNDIN GOLD INC                                | 0.002%         | 96.658%      |
| 5481 | MOCHIDA PHARM C                                | 0.002%         | 96.660%      |

|      | SECURITY NAME                              | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5482 | MUTHOOT FINANCE                            | 0.002%         | 96.662%      |
| 5483 | SANFILIPPO(JOHN                            | 0.002%         | 96.663%      |
| 5484 | SUN PHARMACEUTI                            | 0.002%         | 96.665%      |
| 5485 | CYFROWY POLSAT                             | 0.002%         | 96.666%      |
| 5486 | ZARDOYA-OTIS                               | 0.002%         | 96.668%      |
| 5487 | Mobistar SA                                | 0.002%         | 96.669%      |
| 5488 | ETERNAL CHEMICA                            | 0.002%         | 96.671%      |
| 5489 | BENI STABILI IT                            | 0.002%         | 96.673%      |
| 5490 | VUKILE PROPERTY                            | 0.002%         | 96.674%      |
| 5491 | ODONTOPREV SA                              | 0.002%         | 96.676%      |
| 5492 | SAMSUNG SDI CO                             | 0.002%         | 96.677%      |
| 5493 | NEW WAVE GROUP                             | 0.002%         | 96.679%      |
| 5494 | AUTOMOTIVE HOLD                            | 0.002%         | 96.681%      |
| 5495 | ORITANI FINANCIAL CORP COMMON STOCK USD.01 | 0.002%         | 96.682%      |
| 5496 | KAKAKU.COM INC                             | 0.002%         | 96.684%      |
| 5497 | DAH SING BANKIN                            | 0.002%         | 96.685%      |
| 5498 | AIXTRON AG                                 | 0.002%         | 96.687%      |
| 5499 | SAIZERIYA COMPA                            | 0.002%         | 96.688%      |
| 5500 | SATO CORP                                  | 0.002%         | 96.690%      |
| 5501 | OUTSOURCING INC                            | 0.002%         | 96.692%      |
| 5502 | EXACT SCIENCES                             | 0.002%         | 96.693%      |
| 5503 | PRECINT PRO                                | 0.002%         | 96.695%      |
| 5504 | XENCOR INC COMMON STOCK USD.01             | 0.002%         | 96.696%      |
| 5505 | HERITAGE COMMERCE CORP COMMON STOCK        | 0.002%         | 96.698%      |
| 5506 | ONESAVINGS BANK                            | 0.002%         | 96.699%      |
| 5507 | ITOCHU TECHNO S                            | 0.002%         | 96.701%      |
| 5508 | BORREGAARD ASA                             | 0.002%         | 96.703%      |
| 5509 | CHOW SANG SANG                             | 0.002%         | 96.704%      |
| 5510 | SM PRIME HLDGS                             | 0.002%         | 96.706%      |
| 5511 | NORTH AMERICAN ENERGY PARTNE COMMON STOCK  | 0.002%         | 96.707%      |
| 5512 | DXP ENTERPRISES                            | 0.002%         | 96.709%      |
| 5513 | KOREA PETROCHEM                            | 0.002%         | 96.710%      |
| 5514 | CONSORT MEDICAL                            | 0.002%         | 96.712%      |
| 5515 | RAIN INDUSTRIES                            | 0.002%         | 96.714%      |
| 5516 | TRAKYA CAM SANA                            | 0.002%         | 96.715%      |
| 5517 | CONSTRUCCIONES                             | 0.002%         | 96.717%      |
| 5518 | ANGANG NEW STEE                            | 0.002%         | 96.718%      |
| 5519 | SAGAMI RAILWAY                             | 0.002%         | 96.720%      |
| 5520 | CREDITO EMILIAN                            | 0.002%         | 96.721%      |
| 5521 | INDAH KIAT PULP                            | 0.002%         | 96.723%      |
| 5522 | YAMANASHI CHUO                             | 0.002%         | 96.725%      |
| 5523 | CAPITARETAIL CH                            | 0.002%         | 96.726%      |
| 5524 | AXCELIS TECHNOL                            | 0.002%         | 96.728%      |
| 5525 | ATLANTICA YIELD                            | 0.002%         | 96.729%      |
| 5526 | HONG LEONG CRED                            | 0.002%         | 96.731%      |
| 5527 | TAIWAN FERTILIZ                            | 0.002%         | 96.732%      |
| 5528 | DOMINOS PIZZA E                            | 0.002%         | 96.734%      |
| 5529 | IBSTOCK PLC                                | 0.002%         | 96.736%      |
| 5530 | NHN ENTERTAINME                            | 0.002%         | 96.737%      |
| 5531 | NISHIO RENT ALL                            | 0.002%         | 96.739%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5532 | INFOMART CORP                                     | 0.002%         | 96.740%      |
| 5533 | HUA HONG SEMICO                                   | 0.002%         | 96.742%      |
| 5534 | HORIZON BANCORP INDIANA COMMON STOCK              | 0.002%         | 96.743%      |
| 5535 | WORLD ACCEPTANCE CORP COMMON STOCK                | 0.002%         | 96.745%      |
| 5536 | PETMED EXPRESS INC COMMON STOCK USD.001           | 0.002%         | 96.746%      |
| 5537 | YUEXIU REAL ES                                    | 0.002%         | 96.748%      |
| 5538 | WING TAI HOLDIN                                   | 0.002%         | 96.750%      |
| 5539 | CORBY SPIRIT AN                                   | 0.002%         | 96.751%      |
| 5540 | PETS AT HOME GR                                   | 0.002%         | 96.753%      |
| 5541 | POSTNL  | 0.002%         | 96.754%      |
| 5542 | EVENT HOSPITALI                                   | 0.002%         | 96.756%      |
| 5543 | FOXCONN TECHNOL                                   | 0.002%         | 96.757%      |
| 5544 | ERCROS SA   | 0.002%         | 96.759%      |
| 5545 | AOKI INTL   | 0.002%         | 96.760%      |
| 5546 | JAPAN AVIATN EL                                   | 0.002%         | 96.762%      |
| 5547 | OAO GAZPROM                                       | 0.002%         | 96.763%      |
| 5548 | TITAN INTERNATIONAL INC COMMON STOCK              | 0.002%         | 96.765%      |
| 5549 | PEOPLES BANCORP INC COMMON STOCK                  | 0.002%         | 96.767%      |
| 5550 | HUFVUDSTADEN AB                                   | 0.002%         | 96.768%      |
| 5551 | HENDERSON LAND                                    | 0.002%         | 96.770%      |
| 5552 | EMP NAC ELECTRI                                   | 0.002%         | 96.771%      |
| 5553 | NIPPON DENSETSU                                   | 0.002%         | 96.773%      |
| 5554 | ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3         | 0.002%         | 96.774%      |
| 5555 | PACIFIC INDUSTR                                   | 0.002%         | 96.776%      |
| 5556 | UNITED LABORATO                                   | 0.002%         | 96.777%      |
| 5557 | ENGINEERS INDIA                                   | 0.002%         | 96.779%      |
| 5558 | MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.002%         | 96.780%      |
| 5559 | SEIKO CORPORATI                                   | 0.002%         | 96.782%      |
| 5560 | JAPAN SECS FINA                                   | 0.002%         | 96.784%      |
| 5561 | MAN WAH HOLDING                                   | 0.002%         | 96.785%      |
| 5562 | XCERRA CORP COMMON STOCK USD.05                   | 0.002%         | 96.787%      |
| 5563 | GREENLAND HONG                                    | 0.002%         | 96.788%      |
| 5564 | RUENTEX DEVELOP                                   | 0.002%         | 96.790%      |
| 5565 | OKINAWA ELEC PO                                   | 0.002%         | 96.791%      |
| 5566 | RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001  | 0.002%         | 96.793%      |
| 5567 | FU SHOU YUAN IN                                   | 0.002%         | 96.794%      |
| 5568 | SUPREME ELECTRO                                   | 0.002%         | 96.796%      |
| 5569 | SCORPIO TANKERS                                   | 0.002%         | 96.797%      |
| 5570 | ICHIGO REAL EST                                   | 0.002%         | 96.799%      |
| 5571 | IRISO ELECTRONI                                   | 0.002%         | 96.800%      |
| 5572 | WESTERN AREAS N                                   | 0.002%         | 96.802%      |
| 5573 | DATATEC   | 0.002%         | 96.804%      |
| 5574 | NISHI NIPPON RR                                   | 0.002%         | 96.805%      |
| 5575 | JINRO LTD   | 0.002%         | 96.807%      |
| 5576 | NOJIMA CORP                                       | 0.002%         | 96.808%      |
| 5577 | MEIDENSHA CORP                                    | 0.002%         | 96.810%      |
| 5578 | ZZZPRIMA MEAT P                                   | 0.002%         | 96.811%      |
| 5579 | TOP GLOVE CORP                                    | 0.002%         | 96.813%      |
| 5580 | WALSIN TECHNOLO                                   | 0.002%         | 96.814%      |
| 5581 | GREENCORE GROUP                                   | 0.002%         | 96.816%      |



|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5582 | HERO HONDA                                      | 0.002%         | 96.817%      |
| 5583 | ENERGY FUELS INC COMMON STOCK                   | 0.002%         | 96.819%      |
| 5584 | BLUE HILLS BANCORP INC COMMON STOCK USD.01      | 0.002%         | 96.820%      |
| 5585 | TOAGOSEI CO LTD                                 | 0.002%         | 96.822%      |
| 5586 | VEDANTA RESOURC                                 | 0.002%         | 96.823%      |
| 5587 | SHIMA SEIKI MFG                                 | 0.002%         | 96.825%      |
| 5588 | CIA ENERGETICA                                  | 0.002%         | 96.826%      |
| 5589 | KYUSHU RAILWAY                                  | 0.002%         | 96.828%      |
| 5590 | GMO INTERNET IN                                 | 0.002%         | 96.829%      |
| 5591 | NICHI-KO PHARM                                  | 0.002%         | 96.831%      |
| 5592 | DAIHO CONSTRUCT                                 | 0.002%         | 96.833%      |
| 5593 | FUSHAN INTL ENE                                 | 0.002%         | 96.834%      |
| 5594 | SUPALAI PUBLIC                                  | 0.002%         | 96.836%      |
| 5595 | INCYTE PHARMACE                                 | 0.002%         | 96.837%      |
| 5596 | TV18 BROADCAST                                  | 0.002%         | 96.839%      |
| 5597 | LG INDL SYSTEMS                                 | 0.002%         | 96.840%      |
| 5598 | BINCK NV  | 0.002%         | 96.842%      |
| 5599 | MANHATTAN ASSOC                                 | 0.002%         | 96.843%      |
| 5600 | TIER REIT INC REIT USD.0001                     | 0.002%         | 96.845%      |
| 5601 | SUPER RETAIL GR                                 | 0.002%         | 96.846%      |
| 5602 | BROWN FORMAN CORP CLASS A COMMON STOCK USD.15   | 0.002%         | 96.848%      |
| 5603 | BURE INVESTMENT                                 | 0.002%         | 96.849%      |
| 5604 | HAILIANG EDUCAT                                 | 0.002%         | 96.851%      |
| 5605 | TISCO FINANCIAL                                 | 0.002%         | 96.852%      |
| 5606 | JB FINANCIAL GR                                 | 0.002%         | 96.854%      |
| 5607 | HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01   | 0.002%         | 96.855%      |
| 5608 | INABATA & CO                                    | 0.002%         | 96.857%      |
| 5609 | ZUGER KANTONALB                                 | 0.002%         | 96.858%      |
| 5610 | STURM RUGER + CO INC COMMON STOCK USD1.0        | 0.002%         | 96.860%      |
| 5611 | WIHLBORGS FASTI                                 | 0.002%         | 96.861%      |
| 5612 | BIOTELEMETRY INC COMMON STOCK USD.001           | 0.002%         | 96.863%      |
| 5613 | ELECTRO SCIENTIFIC INDS INC COMMON STOCK        | 0.002%         | 96.864%      |
| 5614 | GS RETAIL CO LT                                 | 0.002%         | 96.866%      |
| 5615 | BRF SA ADR ADR                                  | 0.002%         | 96.867%      |
| 5616 | CHOW TAI FOOK J                                 | 0.002%         | 96.869%      |
| 5617 | POWER GRID CORP                                 | 0.002%         | 96.870%      |
| 5618 | CASHBUILD LTD                                   | 0.002%         | 96.872%      |
| 5619 | TUNG HO STEEL E                                 | 0.002%         | 96.873%      |
| 5620 | NIKKISO CO                                      | 0.002%         | 96.875%      |
| 5621 | INDRA SISTEMAS                                  | 0.002%         | 96.876%      |
| 5622 | CHICONY ELECTRO                                 | 0.002%         | 96.878%      |
| 5623 | HACKETT GROUP INC/THE COMMON STOCK USD.001      | 0.002%         | 96.879%      |
| 5624 | TAISHO PHARMACE                                 | 0.002%         | 96.881%      |
| 5625 | BHARAT PETROL C                                 | 0.002%         | 96.882%      |
| 5626 | CHINA BLUECHEMI                                 | 0.002%         | 96.884%      |
| 5627 | EZAKI GLICO CO                                  | 0.002%         | 96.885%      |
| 5628 | CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5 | 0.002%         | 96.887%      |
| 5629 | YAHOO JAPAN COR                                 | 0.002%         | 96.889%      |
| 5630 | RPS GROUP PLC                                   | 0.002%         | 96.890%      |
| 5631 | GENSCRIPT BIOTE                                 | 0.002%         | 96.892%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5632 | KUNGSLEDEN AB N                                  | 0.002%         | 96.893%      |
| 5633 | SPARKASSEN IMMO                                  | 0.001%         | 96.895%      |
| 5634 | MAHINDRA & MAHI                                  | 0.001%         | 96.896%      |
| 5635 | RESOLUTE MINING                                  | 0.001%         | 96.898%      |
| 5636 | TSI HOLDINGS CO                                  | 0.001%         | 96.899%      |
| 5637 | AMERICAN VANGUARD CORP COMMON STOCK USD.1        | 0.001%         | 96.900%      |
| 5638 | BEIJING CAP LAN                                  | 0.001%         | 96.902%      |
| 5639 | ALGOMA CENTRAL                                   | 0.001%         | 96.903%      |
| 5640 | BLUEPRINT MEDICINES CORP COMMON STOCK USD.001    | 0.001%         | 96.905%      |
| 5641 | CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.001%         | 96.906%      |
| 5642 | BT INVESTMENT M                                  | 0.001%         | 96.908%      |
| 5643 | CROMPTON GREAVE                                  | 0.001%         | 96.909%      |
| 5644 | MUSASHI SEIMITS                                  | 0.001%         | 96.911%      |
| 5645 | GRAMMER AG                                       | 0.001%         | 96.912%      |
| 5646 | BIM BIRLESIK MA                                  | 0.001%         | 96.914%      |
| 5647 | FUTABA CORP                                      | 0.001%         | 96.915%      |
| 5648 | SPEEDWAY MOTORS                                  | 0.001%         | 96.917%      |
| 5649 | EI TOWERS SPA                                    | 0.001%         | 96.918%      |
| 5650 | IGG INC  | 0.001%         | 96.920%      |
| 5651 | TOPCO SCIENTIFI                                  | 0.001%         | 96.921%      |
| 5652 | HUBER & SUHNER                                   | 0.001%         | 96.923%      |
| 5653 | EN-JAPAN INC.                                    | 0.001%         | 96.924%      |
| 5654 | HAYNES INTL INC                                  | 0.001%         | 96.926%      |
| 5655 | JARDINE CYCLE                                    | 0.001%         | 96.927%      |
| 5656 | CHINA ORIENTAL                                   | 0.001%         | 96.929%      |
| 5657 | JAPAN AIRPORT T                                  | 0.001%         | 96.930%      |
| 5658 | GOLDEN STAR RES                                  | 0.001%         | 96.932%      |
| 5659 | PZ CUSSONS PLC                                   | 0.001%         | 96.933%      |
| 5660 | OKI ELECTRIC IN                                  | 0.001%         | 96.935%      |
| 5661 | ESURE GROUP PLC                                  | 0.001%         | 96.936%      |
| 5662 | UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01    | 0.001%         | 96.938%      |
| 5663 | SAINT MARC HLDG                                  | 0.001%         | 96.939%      |
| 5664 | GUANGZHOU AUTOM                                  | 0.001%         | 96.941%      |
| 5665 | TAV HAVALIMANLA                                  | 0.001%         | 96.942%      |
| 5666 | EXTREME NETWORKS INC COMMON STOCK USD.001        | 0.001%         | 96.944%      |
| 5667 | IOI CORPORATION                                  | 0.001%         | 96.945%      |
| 5668 | KUNG LONG BATTE                                  | 0.001%         | 96.947%      |
| 5669 | LUKOIL PJSC- SP                                  | 0.001%         | 96.948%      |
| 5670 | HEIWA CORP                                       | 0.001%         | 96.950%      |
| 5671 | AGRITRADE RESOU                                  | 0.001%         | 96.951%      |
| 5672 | MYR GROUP INC/DELAWARE COMMON STOCK USD.01       | 0.001%         | 96.952%      |
| 5673 | OVS SPA  | 0.001%         | 96.954%      |
| 5674 | HYSAN DEVELOPME                                  | 0.001%         | 96.955%      |
| 5675 | EDP RENOVAVEIS                                   | 0.001%         | 96.957%      |
| 5676 | SEED CO LTD/TOK                                  | 0.001%         | 96.958%      |
| 5677 | RIPLEY CORP SA                                   | 0.001%         | 96.960%      |
| 5678 | AVEVA GROUP PLC                                  | 0.001%         | 96.961%      |
| 5679 | AIA ENGINEERING                                  | 0.001%         | 96.963%      |
| 5680 | MSG NETWORKS INC A COMMON STOCK USD.01           | 0.001%         | 96.964%      |
| 5681 | EVERLIGHT ELECT                                  | 0.001%         | 96.966%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5682 | AKER SOLUTIONS                                   | 0.001%         | 96.967%      |
| 5683 | ECLIPX GROUP LT                                  | 0.001%         | 96.969%      |
| 5684 | THERATECHNOLOGI                                  | 0.001%         | 96.970%      |
| 5685 | AK STEEL HOLDIN                                  | 0.001%         | 96.972%      |
| 5686 | PAN JIT INTERNA                                  | 0.001%         | 96.973%      |
| 5687 | RONSHINE CHINA                                   | 0.001%         | 96.974%      |
| 5688 | EMBOTELLA ANDIN                                  | 0.001%         | 96.976%      |
| 5689 | FIRST OF LONG ISLAND CORP COMMON STOCK USD.1     | 0.001%         | 96.977%      |
| 5690 | ALBIOMA  | 0.001%         | 96.979%      |
| 5691 | IINO KAIUN KAIS                                  | 0.001%         | 96.980%      |
| 5692 | JAPFA COMFEED I                                  | 0.001%         | 96.982%      |
| 5693 | KABU.COM SECURI                                  | 0.001%         | 96.983%      |
| 5694 | SLATE OFFICE RE                                  | 0.001%         | 96.985%      |
| 5695 | GENTERA SAB DE                                   | 0.001%         | 96.986%      |
| 5696 | TAIWAN BUSINESS                                  | 0.001%         | 96.988%      |
| 5697 | SOMFY SA   | 0.001%         | 96.989%      |
| 5698 | PER AARSLEFF A/                                  | 0.001%         | 96.990%      |
| 5699 | DIVERS RES BHD                                   | 0.001%         | 96.992%      |
| 5700 | GRIEG SEAFOOD A                                  | 0.001%         | 96.993%      |
| 5701 | GAMESA CORP TEC                                  | 0.001%         | 96.995%      |
| 5702 | TXC CORPN  | 0.001%         | 96.996%      |
| 5703 | RESOURCES CONNECTION INC COMMON STOCK USD.01     | 0.001%         | 96.998%      |
| 5704 | SEOUL SEMICONDU                                  | 0.001%         | 96.999%      |
| 5705 | ECOPETROL SA                                     | 0.001%         | 97.001%      |
| 5706 | RENEAS ELECTRO                                   | 0.001%         | 97.002%      |
| 5707 | ELITE MATERIAL                                   | 0.001%         | 97.004%      |
| 5708 | OKUMURA CORP                                     | 0.001%         | 97.005%      |
| 5709 | MANTRA GROUP LT                                  | 0.001%         | 97.006%      |
| 5710 | UNITED ENERGY G                                  | 0.001%         | 97.008%      |
| 5711 | GIORDANO INTL L                                  | 0.001%         | 97.009%      |
| 5712 | JSW ENERGY LTD                                   | 0.001%         | 97.011%      |
| 5713 | REPUBLIC BANCORP INC CLASS A COMMON STOCK        | 0.001%         | 97.012%      |
| 5714 | GRINDROD LIMITE                                  | 0.001%         | 97.014%      |
| 5715 | RTL GROUP SA                                     | 0.001%         | 97.015%      |
| 5716 | CRA INTERNATIONAL INC COMMON STOCK               | 0.001%         | 97.017%      |
| 5717 | HELICAL BAR PLC                                  | 0.001%         | 97.018%      |
| 5718 | IMA(IND MACC AU                                  | 0.001%         | 97.019%      |
| 5719 | TRISTATE CAPITAL HLDGS INC COMMON STOCK          | 0.001%         | 97.021%      |
| 5720 | KOHNAN SHOJI                                     | 0.001%         | 97.022%      |
| 5721 | INTERNATIONAL P                                  | 0.001%         | 97.024%      |
| 5722 | BCO ABC BRASIL                                   | 0.001%         | 97.025%      |
| 5723 | CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01 | 0.001%         | 97.027%      |
| 5724 | START TODAY CO                                   | 0.001%         | 97.028%      |
| 5725 | SKY PERFECT JSA                                  | 0.001%         | 97.030%      |
| 5726 | BITAUTO HOLDINGS LTD ADR ADR USD.00004           | 0.001%         | 97.031%      |
| 5727 | NATURA COSMETIC                                  | 0.001%         | 97.032%      |
| 5728 | AUSTRIA TECHNOL                                  | 0.001%         | 97.034%      |
| 5729 | SHINKO ELEC IND                                  | 0.001%         | 97.035%      |
| 5730 | SHUN TAK HLDGS                                   | 0.001%         | 97.037%      |
| 5731 | CYBG PLC   | 0.001%         | 97.038%      |

|      | SECURITY NAME                                      | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5732 | INTERNET INITIA                                    | 0.001%         | 97.040%      |
| 5733 | HEIWA REAL ESTA                                    | 0.001%         | 97.041%      |
| 5734 | UNIBAIL-RODAMCO                                    | 0.001%         | 97.042%      |
| 5735 | RIB SOFTWARE AG                                    | 0.001%         | 97.044%      |
| 5736 | TOHO ZINC CO LT                                    | 0.001%         | 97.045%      |
| 5737 | CONN S INC COMMON STOCK USD.01                     | 0.001%         | 97.047%      |
| 5738 | MEITEC CORPORAT                                    | 0.001%         | 97.048%      |
| 5739 | PERPETUAL TST A                                    | 0.001%         | 97.050%      |
| 5740 | PUBLICIS GROUPE                                    | 0.001%         | 97.051%      |
| 5741 | YAMAGATA BANK                                      | 0.001%         | 97.053%      |
| 5742 | DOMETIC GROUP A                                    | 0.001%         | 97.054%      |
| 5743 | CSR CORP   | 0.001%         | 97.055%      |
| 5744 | BUMI ARMADA BER                                    | 0.001%         | 97.057%      |
| 5745 | RETROPHIN INC COMMON STOCK USD.0001                | 0.001%         | 97.058%      |
| 5746 | EMC INS GROUP INC COMMON STOCK USD1.0              | 0.001%         | 97.060%      |
| 5747 | TAILORED BRANDS INC COMMON STOCK USD.01            | 0.001%         | 97.061%      |
| 5748 | BARRETT BUSINESS SVCS INC COMMON STOCK USD.01      | 0.001%         | 97.063%      |
| 5749 | JACCS CO   | 0.001%         | 97.064%      |
| 5750 | IMAX CHINA HOLD                                    | 0.001%         | 97.065%      |
| 5751 | RAMIRENT OYJ                                       | 0.001%         | 97.067%      |
| 5752 | GROUP COMERCIAL                                    | 0.001%         | 97.068%      |
| 5753 | GRAINGER TRUST                                     | 0.001%         | 97.070%      |
| 5754 | CHINA MOTOR CO                                     | 0.001%         | 97.071%      |
| 5755 | CITI TRENDS INC COMMON STOCK USD.01                | 0.001%         | 97.073%      |
| 5756 | S FOODS INC  | 0.001%         | 97.074%      |
| 5757 | RITEK INC  | 0.001%         | 97.075%      |
| 5758 | INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001 | 0.001%         | 97.077%      |
| 5759 | GUOTAI JUNAN IN                                    | 0.001%         | 97.078%      |
| 5760 | SPARTANNASH CO COMMON STOCK                        | 0.001%         | 97.080%      |
| 5761 | CIECH SA   | 0.001%         | 97.081%      |
| 5762 | YIRENDAI LTD AD                                    | 0.001%         | 97.082%      |
| 5763 | PLY GEM HOLDINGS INC COMMON STOCK USD.01           | 0.001%         | 97.084%      |
| 5764 | TELEFONICA DEUT                                    | 0.001%         | 97.085%      |
| 5765 | ZUMIEZ INC COMMON STOCK                            | 0.001%         | 97.087%      |
| 5766 | NSI NV   | 0.001%         | 97.088%      |
| 5767 | PT ANEKA TAMBAN                                    | 0.001%         | 97.090%      |
| 5768 | HUNG SHENG CONS                                    | 0.001%         | 97.091%      |
| 5769 | ENNIS INC COMMON STOCK USD2.5                      | 0.001%         | 97.092%      |
| 5770 | SONY FINANCIAL                                     | 0.001%         | 97.094%      |
| 5771 | MISC BERHAD  | 0.001%         | 97.095%      |
| 5772 | TECO ELEC&MACHI                                    | 0.001%         | 97.097%      |
| 5773 | MEDPACE HOLDINGS INC COMMON STOCK USD.01           | 0.001%         | 97.098%      |
| 5774 | ST BARBARA MINE                                    | 0.001%         | 97.099%      |
| 5775 | PACIFIC BASIN S                                    | 0.001%         | 97.101%      |
| 5776 | HOSIDEN CORP                                       | 0.001%         | 97.102%      |
| 5777 | RHB Capital  | 0.001%         | 97.104%      |
| 5778 | MONEX GROUP INC                                    | 0.001%         | 97.105%      |
| 5779 | FIRST DEFIANCE FINL CORP COMMON STOCK USD.01       | 0.001%         | 97.106%      |
| 5780 | BAYWA AG (BAYER                                    | 0.001%         | 97.108%      |
| 5781 | KENDRION NV  | 0.001%         | 97.109%      |

|      | SECURITY NAME                                  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5782 | HUAKU DEVELOPME                                | 0.001%         | 97.111%      |
| 5783 | TSURUHA HOLDING                                | 0.001%         | 97.112%      |
| 5784 | SEMEN GRESIK                                   | 0.001%         | 97.113%      |
| 5785 | SELECT HARVESTS                                | 0.001%         | 97.115%      |
| 5786 | TOPPAN FORMS                                   | 0.001%         | 97.116%      |
| 5787 | BETSSON AB                                     | 0.001%         | 97.118%      |
| 5788 | RAJESH EXPORTS                                 | 0.001%         | 97.119%      |
| 5789 | BANPU PUBLIC CO                                | 0.001%         | 97.120%      |
| 5790 | COSTAIN GROUP P                                | 0.001%         | 97.122%      |
| 5791 | VSE CORP COMMON STOCK USD.05                   | 0.001%         | 97.123%      |
| 5792 | CHESSWOOD GROUP                                | 0.001%         | 97.125%      |
| 5793 | KOREA EXPRESS C                                | 0.001%         | 97.126%      |
| 5794 | REDES ENERGETIC                                | 0.001%         | 97.127%      |
| 5795 | TIMKENSTEEL CORP COMMON STOCK                  | 0.001%         | 97.129%      |
| 5796 | BK ZACHODNI WBK                                | 0.001%         | 97.130%      |
| 5797 | METLIFECARE LTD                                | 0.001%         | 97.132%      |
| 5798 | CIRCOR INTERNATIONAL INC COMMON STOCK USD.01   | 0.001%         | 97.133%      |
| 5799 | K12 INC COMMON STOCK USD.0001                  | 0.001%         | 97.134%      |
| 5800 | TOEI CO  | 0.001%         | 97.136%      |
| 5801 | SLC AGRICOLA SA                                | 0.001%         | 97.137%      |
| 5802 | ANGLOGOLD LTD                                  | 0.001%         | 97.139%      |
| 5803 | IDBI BANK LTD                                  | 0.001%         | 97.140%      |
| 5804 | SWIRE PROPERTIE                                | 0.001%         | 97.141%      |
| 5805 | DAIBIRU CORP                                   | 0.001%         | 97.143%      |
| 5806 | INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0 | 0.001%         | 97.144%      |
| 5807 | DOOSAN CORP                                    | 0.001%         | 97.146%      |
| 5808 | CONSTRUTORA TEN                                | 0.001%         | 97.147%      |
| 5809 | TAKARA LEBEN CO                                | 0.001%         | 97.148%      |
| 5810 | LATECOERE                                      | 0.001%         | 97.150%      |
| 5811 | SUPERVALU INC COMMON STOCK USD.01              | 0.001%         | 97.151%      |
| 5812 | VST HLDGS                                      | 0.001%         | 97.153%      |
| 5813 | PEAPACK GLADSTONE FINL CORP COMMON STOCK       | 0.001%         | 97.154%      |
| 5814 | CRH MEDICAL COR                                | 0.001%         | 97.155%      |
| 5815 | AK HOLDINGS INC                                | 0.001%         | 97.157%      |
| 5816 | VTG AG   | 0.001%         | 97.158%      |
| 5817 | DIGITAL CHINA H                                | 0.001%         | 97.160%      |
| 5818 | CAFE DE CORAL H                                | 0.001%         | 97.161%      |
| 5819 | TULLETT PREBON                                 | 0.001%         | 97.162%      |
| 5820 | TEXTAINER GROUP                                | 0.001%         | 97.164%      |
| 5821 | KOREA ELEC POWE                                | 0.001%         | 97.165%      |
| 5822 | KANSAI PAINT CO                                | 0.001%         | 97.167%      |
| 5823 | INDIAN HOTELS                                  | 0.001%         | 97.168%      |
| 5824 | GT CAPITAL HOLD                                | 0.001%         | 97.169%      |
| 5825 | CACHE LOGISTICS                                | 0.001%         | 97.171%      |
| 5826 | TAIWAN MOBILE                                  | 0.001%         | 97.172%      |
| 5827 | PLAZA RETAIL RE                                | 0.001%         | 97.173%      |
| 5828 | PIOLAX CO                                      | 0.001%         | 97.175%      |
| 5829 | CONTACT ENERGY                                 | 0.001%         | 97.176%      |
| 5830 | WEST CHINA CEME                                | 0.001%         | 97.178%      |
| 5831 | CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01    | 0.001%         | 97.179%      |

|      | SECURITY NAME                                 | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5832 | PHH CORP COMMON STOCK USD.01                  | 0.001%         | 97.180%      |
| 5833 | HYUNDAI MIPO DO                               | 0.001%         | 97.182%      |
| 5834 | TATA CHEMICALS                                | 0.001%         | 97.183%      |
| 5835 | RHONE-KLINIKUM                                | 0.001%         | 97.184%      |
| 5836 | MOTOR OIL SA                                  | 0.001%         | 97.186%      |
| 5837 | TELEKOM AUSTRIA                               | 0.001%         | 97.187%      |
| 5838 | PRINCE HOUSING                                | 0.001%         | 97.189%      |
| 5839 | BUKIT SEMBAWNG                                | 0.001%         | 97.190%      |
| 5840 | GLOBAL ONE REAL                               | 0.001%         | 97.191%      |
| 5841 | CALIAN GROUP LT                               | 0.001%         | 97.193%      |
| 5842 | ENQUEST PLC                                   | 0.001%         | 97.194%      |
| 5843 | KINSUS INTERCON                               | 0.001%         | 97.195%      |
| 5844 | RESOLUTE FOREST                               | 0.001%         | 97.197%      |
| 5845 | KOMBASSAN HOLDI                               | 0.001%         | 97.198%      |
| 5846 | JAPAN DISPLAY I                               | 0.001%         | 97.200%      |
| 5847 | PACIFIC TEXTILE                               | 0.001%         | 97.201%      |
| 5848 | TASSAL GROUP                                  | 0.001%         | 97.202%      |
| 5849 | ORIOR AG                                      | 0.001%         | 97.204%      |
| 5850 | OESTERREICHISCH                               | 0.001%         | 97.205%      |
| 5851 | HUATAI SECURITI                               | 0.001%         | 97.206%      |
| 5852 | YUNG TAY ENGINE                               | 0.001%         | 97.208%      |
| 5853 | TAKARA STANDARD                               | 0.001%         | 97.209%      |
| 5854 | OBRASCON HUAR L                               | 0.001%         | 97.211%      |
| 5855 | NISSHIN SEIFUN                                | 0.001%         | 97.212%      |
| 5856 | FELDA GLOBAL VE                               | 0.001%         | 97.213%      |
| 5857 | THAI MILITARY B                               | 0.001%         | 97.215%      |
| 5858 | IWATE(BANK OF)                                | 0.001%         | 97.216%      |
| 5859 | ZENKOKU HOSHO C                               | 0.001%         | 97.217%      |
| 5860 | Alliance Global                               | 0.001%         | 97.219%      |
| 5861 | ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01 | 0.001%         | 97.220%      |
| 5862 | HYUNDAI ELEVATO                               | 0.001%         | 97.222%      |
| 5863 | INVESTEC PROP F                               | 0.001%         | 97.223%      |
| 5864 | SHANKS GROUP PL                               | 0.001%         | 97.224%      |
| 5865 | GORMAN-RUPP CO                                | 0.001%         | 97.226%      |
| 5866 | DAIKYO INC                                    | 0.001%         | 97.227%      |
| 5867 | CUMMINS INDIA                                 | 0.001%         | 97.228%      |
| 5868 | WESDOME GOLD MINES LTD COMMON STOCK           | 0.001%         | 97.230%      |
| 5869 | CHENG UEI PRECI                               | 0.001%         | 97.231%      |
| 5870 | SUDAMERICANA VA                               | 0.001%         | 97.232%      |
| 5871 | MARR SPA                                      | 0.001%         | 97.234%      |
| 5872 | ROYAL CO                                      | 0.001%         | 97.235%      |
| 5873 | YANGTZE OPT FIB                               | 0.001%         | 97.236%      |
| 5874 | D.A. CONSORTIUM                               | 0.001%         | 97.238%      |
| 5875 | POONGSAN CORP(N                               | 0.001%         | 97.239%      |
| 5876 | VECTOR INC                                    | 0.001%         | 97.241%      |
| 5877 | PARQUE ARAUCO S                               | 0.001%         | 97.242%      |
| 5878 | SINBON ELECTRON                               | 0.001%         | 97.243%      |
| 5879 | CEWE COLOR HLDG                               | 0.001%         | 97.245%      |
| 5880 | JCU CORP                                      | 0.001%         | 97.246%      |
| 5881 | BILIA AB                                      | 0.001%         | 97.247%      |

|      | SECURITY NAME                               | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5882 | CIA HERING                                  | 0.001%         | 97.249%      |
| 5883 | HALCON RESOURCES CORP COMMON STOCK USD.0001 | 0.001%         | 97.250%      |
| 5884 | CAROLINA FINANCIAL CORP COMMON STOCK        | 0.001%         | 97.251%      |
| 5885 | INABA DENKISANG                             | 0.001%         | 97.253%      |
| 5886 | FINISH LINE INC                             | 0.001%         | 97.254%      |
| 5887 | SALINI IMPREGIL                             | 0.001%         | 97.255%      |
| 5888 | AIMIA INC                                   | 0.001%         | 97.257%      |
| 5889 | CHINA HARMONY N                             | 0.001%         | 97.258%      |
| 5890 | PHOTRONICS INC COMMON STOCK USD.01          | 0.001%         | 97.259%      |
| 5891 | ITE GROUP                                   | 0.001%         | 97.261%      |
| 5892 | TELEFONICA DE E                             | 0.001%         | 97.262%      |
| 5893 | OIL REFINERIES                              | 0.001%         | 97.263%      |
| 5894 | NOVOLIPET STEEL                             | 0.001%         | 97.265%      |
| 5895 | FB FINANCIAL CORP COMMON STOCK USD1.0       | 0.001%         | 97.266%      |
| 5896 | LIVE OAK BANCSHARES INC COMMON STOCK        | 0.001%         | 97.267%      |
| 5897 | SUNLIGHT REAL E                             | 0.001%         | 97.269%      |
| 5898 | FUCHS PETRO AG                              | 0.001%         | 97.270%      |
| 5899 | MERCANTILE BANK CORP COMMON STOCK           | 0.001%         | 97.271%      |
| 5900 | RENEWABLE ENEREG                            | 0.001%         | 97.273%      |
| 5901 | ASX LTD                                     | 0.001%         | 97.274%      |
| 5902 | ALK-ABELLO A/S                              | 0.001%         | 97.275%      |
| 5903 | PUREGOLD PRICE                              | 0.001%         | 97.277%      |
| 5904 | FUYAO GLASS IND                             | 0.001%         | 97.278%      |
| 5905 | KINGSTON COMM(H                             | 0.001%         | 97.280%      |
| 5906 | DEXERIALS CORP                              | 0.001%         | 97.281%      |
| 5907 | TRANSGLOBE ENERGY CORP COMMON STOCK         | 0.001%         | 97.282%      |
| 5908 | CHINA SOUTH CIT                             | 0.001%         | 97.284%      |
| 5909 | GRUMA SA DE CV                              | 0.001%         | 97.285%      |
| 5910 | KEISEI ELEC RY                              | 0.001%         | 97.286%      |
| 5911 | EUROPAC PAPELES                             | 0.001%         | 97.288%      |
| 5912 | BANK OF BARODA                              | 0.001%         | 97.289%      |
| 5913 | HUANENG POWER I                             | 0.001%         | 97.290%      |
| 5914 | JOSHIN DENKI CO                             | 0.001%         | 97.292%      |
| 5915 | SANGETSU CO                                 | 0.001%         | 97.293%      |
| 5916 | XTEP INTERNATIO                             | 0.001%         | 97.294%      |
| 5917 | KYOKUTO KAIHATS                             | 0.001%         | 97.296%      |
| 5918 | NIPPON SODA CO                              | 0.001%         | 97.297%      |
| 5919 | EISAI CO                                    | 0.001%         | 97.298%      |
| 5920 | HANJIN KAL CORP                             | 0.001%         | 97.300%      |
| 5921 | NEW SENIOR INVESTMENT GROUP REIT            | 0.001%         | 97.301%      |
| 5922 | YODOGAWA STEEL                              | 0.001%         | 97.302%      |
| 5923 | STARHILL GLOBAL                             | 0.001%         | 97.303%      |
| 5924 | HONG LEONG BANK                             | 0.001%         | 97.305%      |
| 5925 | NAKANISHI INC                               | 0.001%         | 97.306%      |
| 5926 | SANYO SPEC STEE                             | 0.001%         | 97.307%      |
| 5927 | DENNY S CORP COMMON STOCK USD.01            | 0.001%         | 97.309%      |
| 5928 | ARC LAND SAKAMO                             | 0.001%         | 97.310%      |
| 5929 | SCHAEFFLER AG P                             | 0.001%         | 97.311%      |
| 5930 | PREMIER OIL                                 | 0.001%         | 97.313%      |
| 5931 | ITOCHU FUEL COR                             | 0.001%         | 97.314%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5932 | GRUPO AEROPORTU                                 | 0.001%         | 97.315%      |
| 5933 | GWA GROUP LTD                                   | 0.001%         | 97.317%      |
| 5934 | SONDA S.A.                                      | 0.001%         | 97.318%      |
| 5935 | FLEURY SA                                       | 0.001%         | 97.319%      |
| 5936 | THERMON GROUP HOLDINGS INC COMMON STOCK USD.001 | 0.001%         | 97.321%      |
| 5937 | BANCO DE CHILE ADR ADR                          | 0.001%         | 97.322%      |
| 5938 | HUTCHISON TEL-H                                 | 0.001%         | 97.323%      |
| 5939 | XINJIANG GOLDWI                                 | 0.001%         | 97.325%      |
| 5940 | BOLSA MEXICANA                                  | 0.001%         | 97.326%      |
| 5941 | AMERICAN RAILCA                                 | 0.001%         | 97.327%      |
| 5942 | ABSOLUTE SOFTWA                                 | 0.001%         | 97.329%      |
| 5943 | BOJANGLES INC COMMON STOCK USD.01               | 0.001%         | 97.330%      |
| 5944 | RED STAR MACALL                                 | 0.001%         | 97.331%      |
| 5945 | MAIDEN HLDGS LT                                 | 0.001%         | 97.333%      |
| 5946 | SCHINDLER-HDLG                                  | 0.001%         | 97.334%      |
| 5947 | GRUPO HERDEZ SA                                 | 0.001%         | 97.335%      |
| 5948 | FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0  | 0.001%         | 97.336%      |
| 5949 | ADVTECH LTD                                     | 0.001%         | 97.338%      |
| 5950 | NISSIN KOGYO                                    | 0.001%         | 97.339%      |
| 5951 | FUTABA INDUSTRI                                 | 0.001%         | 97.340%      |
| 5952 | MARINEMAX INC COMMON STOCK USD.001              | 0.001%         | 97.342%      |
| 5953 | NSD CO LTD                                      | 0.001%         | 97.343%      |
| 5954 | ADVANCED MICRO                                  | 0.001%         | 97.344%      |
| 5955 | FUJIMORI KOGYO                                  | 0.001%         | 97.346%      |
| 5956 | ELIA SYS OPERAT                                 | 0.001%         | 97.347%      |
| 5957 | GPO FIN INTERAC                                 | 0.001%         | 97.348%      |
| 5958 | HAKUHODO DY HLD                                 | 0.001%         | 97.350%      |
| 5959 | VERITIV CORP COMMON STOCK USD.01                | 0.001%         | 97.351%      |
| 5960 | HOSHIZAKI ELECT                                 | 0.001%         | 97.352%      |
| 5961 | TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0  | 0.001%         | 97.354%      |
| 5962 | ECOPETROL SA SPONSORED ADR ADR                  | 0.001%         | 97.355%      |
| 5963 | KINTETSU WORLD                                  | 0.001%         | 97.356%      |
| 5964 | PROLOGIS PROPER                                 | 0.001%         | 97.357%      |
| 5965 | ORIENTAL UNION                                  | 0.001%         | 97.359%      |
| 5966 | KIATNAKIN FIN&S                                 | 0.001%         | 97.360%      |
| 5967 | SIX CORPORATIO                                  | 0.001%         | 97.361%      |
| 5968 | JELD WEN HOLDING INC COMMON STOCK USD.01        | 0.001%         | 97.363%      |
| 5969 | ITOHAM YONEKYU                                  | 0.001%         | 97.364%      |
| 5970 | DYDO DRINCO INC                                 | 0.001%         | 97.365%      |
| 5971 | MANULIFE US REA                                 | 0.001%         | 97.367%      |
| 5972 | CONCENTRIC AB                                   | 0.001%         | 97.368%      |
| 5973 | ALCONIX CORPORA                                 | 0.001%         | 97.369%      |
| 5974 | EZ TEC EMPREEND                                 | 0.001%         | 97.371%      |
| 5975 | OPKO HEALTH INC COMMON STOCK USD.01             | 0.001%         | 97.372%      |
| 5976 | JASTRZEBSKA SPO                                 | 0.001%         | 97.373%      |
| 5977 | IS DONGSEO CO L                                 | 0.001%         | 97.374%      |
| 5978 | PIONEER CORP JP                                 | 0.001%         | 97.376%      |
| 5979 | UNIVERSAL HEALTH RLTY INCOME REIT USD.01        | 0.001%         | 97.377%      |
| 5980 | TRIUMPH BANCORP INC COMMON STOCK USD.01         | 0.001%         | 97.378%      |
| 5981 | METALL ZUG AG                                   | 0.001%         | 97.380%      |



|      | SECURITY NAME                                  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5982 | CHINA SHIPPING                                 | 0.001%         | 97.381%      |
| 5983 | QUIMICA Y MINER                                | 0.001%         | 97.382%      |
| 5984 | UNITED SUPER MA                                | 0.001%         | 97.384%      |
| 5985 | ADVANTECH CO LT                                | 0.001%         | 97.385%      |
| 5986 | INGLES MARKETS INC CLASS A COMMON STOCK USD.05 | 0.001%         | 97.386%      |
| 5987 | QCR HOLDINGS INC COMMON STOCK USD1.0           | 0.001%         | 97.387%      |
| 5988 | AVEXIS INC COMMON STOCK USD.0001               | 0.001%         | 97.389%      |
| 5989 | OPHIR ENERGY PL                                | 0.001%         | 97.390%      |
| 5990 | KOTAK MAHINDRA                                 | 0.001%         | 97.391%      |
| 5991 | KOREA AEROSPACE                                | 0.001%         | 97.393%      |
| 5992 | ASIA PACIFIC TE                                | 0.001%         | 97.394%      |
| 5993 | TURKCELL ILETISIM HIZMET ADR ADR TRY1.0        | 0.001%         | 97.395%      |
| 5994 | TOOTSIE ROLL IN                                | 0.001%         | 97.396%      |
| 5995 | DRAEGERWERK AG                                 | 0.001%         | 97.398%      |
| 5996 | WUESTENROT & WU                                | 0.001%         | 97.399%      |
| 5997 | ST SHINE OPTICA                                | 0.001%         | 97.400%      |
| 5998 | CHINA POWER INT                                | 0.001%         | 97.402%      |
| 5999 | LASSILA & TIKAN                                | 0.001%         | 97.403%      |
| 6000 | NATIONAL PRESTO INDS INC COMMON STOCK USD1.0   | 0.001%         | 97.404%      |
| 6001 | G&L BEIJER AB B                                | 0.001%         | 97.405%      |
| 6002 | MARCOPOLO SA                                   | 0.001%         | 97.407%      |
| 6003 | TOHO CO  | 0.001%         | 97.408%      |
| 6004 | TUPPERWARE BRANDS CORP COMMON STOCK USD.01     | 0.001%         | 97.409%      |
| 6005 | KANGWON LAND IN                                | 0.001%         | 97.411%      |
| 6006 | PT BUMI SERPONG                                | 0.001%         | 97.412%      |
| 6007 | HITACHI MAXELL                                 | 0.001%         | 97.413%      |
| 6008 | TOKYO STEEL MFG                                | 0.001%         | 97.414%      |
| 6009 | SALMAR ASA                                     | 0.001%         | 97.416%      |
| 6010 | LINDAB INTL AB                                 | 0.001%         | 97.417%      |
| 6011 | INDEPENDENCE REALTY TRUST IN REIT USD.01       | 0.001%         | 97.418%      |
| 6012 | TONGDA GROUP HL                                | 0.001%         | 97.420%      |
| 6013 | SUMITOMO DENSET                                | 0.001%         | 97.421%      |
| 6014 | HEALTHSTREAM INC COMMON STOCK                  | 0.001%         | 97.422%      |
| 6015 | HOGY MEDICAL CO                                | 0.001%         | 97.423%      |
| 6016 | POU SHENG INTL                                 | 0.001%         | 97.425%      |
| 6017 | MIGDAL INSURAN                                 | 0.001%         | 97.426%      |
| 6018 | IP GROUP                                       | 0.001%         | 97.427%      |
| 6019 | IRISH RESIDENTI                                | 0.001%         | 97.429%      |
| 6020 | MENZIES(JOHN)                                  | 0.001%         | 97.430%      |
| 6021 | FIVE PRIME THER                                | 0.001%         | 97.431%      |
| 6022 | SPARTAN MOTORS INC COMMON STOCK USD.01         | 0.001%         | 97.432%      |
| 6023 | CITIC RESOURCES                                | 0.001%         | 97.434%      |
| 6024 | ATLASSIAN CORP                                 | 0.001%         | 97.435%      |
| 6025 | COMMERCIAL INTE                                | 0.001%         | 97.436%      |
| 6026 | KUALA LUMPUR KE                                | 0.001%         | 97.437%      |
| 6027 | ZHEJIANG EXPRES                                | 0.001%         | 97.439%      |
| 6028 | INSTEEL INDUSTRIES INC COMMON STOCK            | 0.001%         | 97.440%      |
| 6029 | CRYOLIFE INC                                   | 0.001%         | 97.441%      |
| 6030 | CARNIVAL PLC                                   | 0.001%         | 97.443%      |
| 6031 | CHINA HIGH SPEE                                | 0.001%         | 97.444%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6032 | MERSEN SA                                       | 0.001%         | 97.445%      |
| 6033 | SIRTEX MEDICAL                                  | 0.001%         | 97.446%      |
| 6034 | ZHAOJIN MINING                                  | 0.001%         | 97.448%      |
| 6035 | NIPPON VALQUA I                                 | 0.001%         | 97.449%      |
| 6036 | FURUKAWA CO                                     | 0.001%         | 97.450%      |
| 6037 | SRF LTD   | 0.001%         | 97.451%      |
| 6038 | HANA TOUR SERVI                                 | 0.001%         | 97.453%      |
| 6039 | BAVARIAN NORDIC                                 | 0.001%         | 97.454%      |
| 6040 | ADANI ENTERPRIS                                 | 0.001%         | 97.455%      |
| 6041 | BEIJING ENTERPR                                 | 0.001%         | 97.456%      |
| 6042 | INDIABULL REAL                                  | 0.001%         | 97.458%      |
| 6043 | WATERLAND FIN H                                 | 0.001%         | 97.459%      |
| 6044 | REED ELSEVIER P                                 | 0.001%         | 97.460%      |
| 6045 | CHINA WATER AFF                                 | 0.001%         | 97.461%      |
| 6046 | WATERSTONE FINANCIAL INC COMMON STOCK USD.01    | 0.001%         | 97.463%      |
| 6047 | NORITZ CORP                                     | 0.001%         | 97.464%      |
| 6048 | WAKITA & CO                                     | 0.001%         | 97.465%      |
| 6049 | RICARDO   | 0.001%         | 97.466%      |
| 6050 | SSANGYONG CEMEN                                 | 0.001%         | 97.468%      |
| 6051 | MAGNESITA REFRA                                 | 0.001%         | 97.469%      |
| 6052 | LUPIN LTD                                       | 0.001%         | 97.470%      |
| 6053 | BLOOMBERRY RESO                                 | 0.001%         | 97.471%      |
| 6054 | PROVIDENT FINAN                                 | 0.001%         | 97.473%      |
| 6055 | MIRATI THERAPEU                                 | 0.001%         | 97.474%      |
| 6056 | BML INC   | 0.001%         | 97.475%      |
| 6057 | UMS HLDGS LTD                                   | 0.001%         | 97.476%      |
| 6058 | JENOPTIK AG                                     | 0.001%         | 97.478%      |
| 6059 | AV HOMES INC COMMON STOCK USD1.0                | 0.001%         | 97.479%      |
| 6060 | CHEMRING GROUP                                  | 0.001%         | 97.480%      |
| 6061 | SALVATORE FERRA                                 | 0.001%         | 97.481%      |
| 6062 | D/S NORDEN                                      | 0.001%         | 97.483%      |
| 6063 | EVN AG  | 0.001%         | 97.484%      |
| 6064 | ALPEN CO LTD                                    | 0.001%         | 97.485%      |
| 6065 | TRANSCEND INFOR                                 | 0.001%         | 97.486%      |
| 6066 | AVON PRODUCTS I                                 | 0.001%         | 97.488%      |
| 6067 | NIPPON SHEET GL                                 | 0.001%         | 97.489%      |
| 6068 | SONIC CORP                                      | 0.001%         | 97.490%      |
| 6069 | KADOKAWA DWANGO                                 | 0.001%         | 97.491%      |
| 6070 | PSK INC   | 0.001%         | 97.493%      |
| 6071 | SHOWA SANGYO CO                                 | 0.001%         | 97.494%      |
| 6072 | TEIKOKU PISTON                                  | 0.001%         | 97.495%      |
| 6073 | WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01 | 0.001%         | 97.496%      |
| 6074 | OTE(HELLENIC TL                                 | 0.001%         | 97.498%      |
| 6075 | SHANGHAI ELECTR                                 | 0.001%         | 97.499%      |
| 6076 | RAMCO CEMENTS                                   | 0.001%         | 97.500%      |
| 6077 | PATTERN ENERGY GROUP INC A COMMON STOCK USD.01  | 0.001%         | 97.501%      |
| 6078 | CERVUS EQUIPMEN                                 | 0.001%         | 97.503%      |
| 6079 | GEAR ENERGY LTD                                 | 0.001%         | 97.504%      |
| 6080 | SUMITOMO WAREHO                                 | 0.001%         | 97.505%      |
| 6081 | SAO PAU ALPARGA                                 | 0.001%         | 97.506%      |

|      | SECURITY NAME                                      | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6082 | SODICK CO  | 0.001%         | 97.508%      |
| 6083 | AMERIGO RESOURC                                    | 0.001%         | 97.509%      |
| 6084 | DIAGEO PLC   | 0.001%         | 97.510%      |
| 6085 | NANOMETRICS  | 0.001%         | 97.511%      |
| 6086 | YULON MOTOR  | 0.001%         | 97.512%      |
| 6087 | LE NOBLE AGE                                       | 0.001%         | 97.514%      |
| 6088 | TOYO KOHAN CO                                      | 0.001%         | 97.515%      |
| 6089 | HANSON INTL TBK                                    | 0.001%         | 97.516%      |
| 6090 | RUENTEX INDUSTR                                    | 0.001%         | 97.517%      |
| 6091 | CHUGOKU MAR PAI                                    | 0.001%         | 97.519%      |
| 6092 | HOKURIKU ELEC P                                    | 0.001%         | 97.520%      |
| 6093 | AMPLIFON SPA NE                                    | 0.001%         | 97.521%      |
| 6094 | AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001  | 0.001%         | 97.522%      |
| 6095 | PACIFIC METALS                                     | 0.001%         | 97.524%      |
| 6096 | PEREGRINE HLDGS                                    | 0.001%         | 97.525%      |
| 6097 | YICHANG HEC CHA                                    | 0.001%         | 97.526%      |
| 6098 | SK CHEMICALS CO                                    | 0.001%         | 97.527%      |
| 6099 | VISTA LAND & LI                                    | 0.001%         | 97.528%      |
| 6100 | PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001 | 0.001%         | 97.530%      |
| 6101 | KINSALE CAPITAL GROUP INC COMMON STOCK USD.01      | 0.001%         | 97.531%      |
| 6102 | UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001 | 0.001%         | 97.532%      |
| 6103 | NORTHSTAR REALTY EUROPE CORP REIT USD.01           | 0.001%         | 97.533%      |
| 6104 | CALIFORNIA AMPL                                    | 0.001%         | 97.535%      |
| 6105 | S.A.C.I. FALABE                                    | 0.001%         | 97.536%      |
| 6106 | DAINICHISEIKA C                                    | 0.001%         | 97.537%      |
| 6107 | ASHFORD HOSPITALITY TRUST REIT USD.01              | 0.001%         | 97.538%      |
| 6108 | KOKUYO CO  | 0.001%         | 97.539%      |
| 6109 | KCE ELECTRONICS                                    | 0.001%         | 97.541%      |
| 6110 | GF SECURITIES C                                    | 0.001%         | 97.542%      |
| 6111 | LG HAUSYS LTD                                      | 0.001%         | 97.543%      |
| 6112 | REDEFINE INTERN                                    | 0.001%         | 97.544%      |
| 6113 | S&T AG   | 0.001%         | 97.546%      |
| 6114 | GREIF INC CL B COMMON STOCK                        | 0.001%         | 97.547%      |
| 6115 | VAUDOISE ASSURA                                    | 0.001%         | 97.548%      |
| 6116 | ASR NEDERLAND N                                    | 0.001%         | 97.549%      |
| 6117 | MIZUNO CORP  | 0.001%         | 97.550%      |
| 6118 | CENTRL PLAZA HO                                    | 0.001%         | 97.552%      |
| 6119 | FIESTA RESTAURANT GROUP COMMON STOCK USD.01        | 0.001%         | 97.553%      |
| 6120 | FARADAY TECHNOL                                    | 0.001%         | 97.554%      |
| 6121 | GOL LINHAS AERE                                    | 0.001%         | 97.555%      |
| 6122 | CENTRAL GARDEN&                                    | 0.001%         | 97.557%      |
| 6123 | RPX CORP COMMON STOCK USD.0001                     | 0.001%         | 97.558%      |
| 6124 | QUANEX BUILDING PRODUCTS COMMON STOCK USD.01       | 0.001%         | 97.559%      |
| 6125 | NEUROCRINE BIOS                                    | 0.001%         | 97.560%      |
| 6126 | FUJI MEDIA HOLD                                    | 0.001%         | 97.561%      |
| 6127 | BARRATT DEVEL                                      | 0.001%         | 97.563%      |
| 6128 | BERTRANDT AG                                       | 0.001%         | 97.564%      |
| 6129 | ADASTRIA HOLDI                                     | 0.001%         | 97.565%      |
| 6130 | TECHTARGET COMMON STOCK USD.001                    | 0.001%         | 97.566%      |
| 6131 | JUKI CORP  | 0.001%         | 97.567%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6132 | AGIOS PHARMACEU                                 | 0.001%         | 97.569%      |
| 6133 | SKS MICROFINANC                                 | 0.001%         | 97.570%      |
| 6134 | TVS MOTOR CO                                    | 0.001%         | 97.571%      |
| 6135 | SPIRENT COMMUNI                                 | 0.001%         | 97.572%      |
| 6136 | SITRONIX TECHNO                                 | 0.001%         | 97.574%      |
| 6137 | WINGSTOP INC COMMON STOCK USD.01                | 0.001%         | 97.575%      |
| 6138 | 888 HOLDINGS                                    | 0.001%         | 97.576%      |
| 6139 | SEMICONDUCTOR M                                 | 0.001%         | 97.577%      |
| 6140 | ATEN INTERNATIO                                 | 0.001%         | 97.578%      |
| 6141 | FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01  | 0.001%         | 97.580%      |
| 6142 | STONE ENERGY CORP COMMON STOCK USD.01           | 0.001%         | 97.581%      |
| 6143 | AKITA BANK                                      | 0.001%         | 97.582%      |
| 6144 | SHANGHAI JIN JI                                 | 0.001%         | 97.583%      |
| 6145 | TEJON RANCH CO                                  | 0.001%         | 97.584%      |
| 6146 | CASETEK HOLDING                                 | 0.001%         | 97.586%      |
| 6147 | GEMDALE PROPERT                                 | 0.001%         | 97.587%      |
| 6148 | TSRC CORP                                       | 0.001%         | 97.588%      |
| 6149 | CHINA FOOD LTD                                  | 0.001%         | 97.589%      |
| 6150 | SAGE THERAPEUTI                                 | 0.001%         | 97.590%      |
| 6151 | KOTOBUKI SPIRIT                                 | 0.001%         | 97.592%      |
| 6152 | CHINA TELECOM C                                 | 0.001%         | 97.593%      |
| 6153 | PLAYA HOTELS &                                  | 0.001%         | 97.594%      |
| 6154 | DMCI HLDGS INC                                  | 0.001%         | 97.595%      |
| 6155 | FUTUREFUEL CORP COMMON STOCK USD.0001           | 0.001%         | 97.596%      |
| 6156 | VEDANTA LTD ADR ADR                             | 0.001%         | 97.598%      |
| 6157 | GPO CATALANA OC                                 | 0.001%         | 97.599%      |
| 6158 | NORWEGIAN AIR S                                 | 0.001%         | 97.600%      |
| 6159 | REX AMERICAN RESOURCES CORP COMMON STOCK USD.01 | 0.001%         | 97.601%      |
| 6160 | ORBCOMM INC COMMON STOCK USD.001                | 0.001%         | 97.602%      |
| 6161 | UNIVERSAL MEDIC                                 | 0.001%         | 97.604%      |
| 6162 | HERSHA HOSPITALITY TRUST REIT USD.01            | 0.001%         | 97.605%      |
| 6163 | TAMURA CORP                                     | 0.001%         | 97.606%      |
| 6164 | NYRSTAR NV                                      | 0.001%         | 97.607%      |
| 6165 | SHANGHAI PETROC                                 | 0.001%         | 97.608%      |
| 6166 | YARA INTERNATIO                                 | 0.001%         | 97.610%      |
| 6167 | WALLENSTAM AB                                   | 0.001%         | 97.611%      |
| 6168 | SAREPTA THERAPEUTICS INC COMMON STOCK USD.0001  | 0.001%         | 97.612%      |
| 6169 | HCI GROUP INC COMMON STOCK                      | 0.001%         | 97.613%      |
| 6170 | GLOBE TELECOM I                                 | 0.001%         | 97.614%      |
| 6171 | CLARKSON(HORACE                                 | 0.001%         | 97.616%      |
| 6172 | INTREPID POTASH INC COMMON STOCK USD.001        | 0.001%         | 97.617%      |
| 6173 | TAEYOUNG ENGINE                                 | 0.001%         | 97.618%      |
| 6174 | THAI AIRWAYS IN                                 | 0.001%         | 97.619%      |
| 6175 | CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867 | 0.001%         | 97.620%      |
| 6176 | NITTO BOSEKI CO                                 | 0.001%         | 97.622%      |
| 6177 | CBL & ASSOC PRO                                 | 0.001%         | 97.623%      |
| 6178 | CARBONITE INC COMMON STOCK USD.01               | 0.001%         | 97.624%      |
| 6179 | ASIAN PAINTS LT                                 | 0.001%         | 97.625%      |
| 6180 | AGELLAN COMMERC                                 | 0.001%         | 97.626%      |
| 6181 | TENARIS S.A.                                    | 0.001%         | 97.627%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6182 | EMIRA PROPERTY                                  | 0.001%         | 97.629%      |
| 6183 | GENWORTH MORTGA                                 | 0.001%         | 97.630%      |
| 6184 | SIAMGAS AND PET                                 | 0.001%         | 97.631%      |
| 6185 | INVESTORS REAL ESTATE TRUST REIT                | 0.001%         | 97.632%      |
| 6186 | OBIC  | 0.001%         | 97.633%      |
| 6187 | HANKYU REIT INC                                 | 0.001%         | 97.635%      |
| 6188 | WILSON BAYLY HO                                 | 0.001%         | 97.636%      |
| 6189 | SUPREMEIndustr                                  | 0.001%         | 97.637%      |
| 6190 | NICE-SYSTEMS LT                                 | 0.001%         | 97.638%      |
| 6191 | CEBU AIR INC                                    | 0.001%         | 97.639%      |
| 6192 | IRESS MARKET TE                                 | 0.001%         | 97.641%      |
| 6193 | NISSIN ELECTRIC                                 | 0.001%         | 97.642%      |
| 6194 | MERCURIES LIFE                                  | 0.001%         | 97.643%      |
| 6195 | MYOB GROUP LTD                                  | 0.001%         | 97.644%      |
| 6196 | DAISHIN SECURIT                                 | 0.001%         | 97.645%      |
| 6197 | POLA ORBIS HLDG                                 | 0.001%         | 97.646%      |
| 6198 | CHEIL WORLDWIDE                                 | 0.001%         | 97.648%      |
| 6199 | YANG MING MARIN                                 | 0.001%         | 97.649%      |
| 6200 | PERLIS PLANTATI                                 | 0.001%         | 97.650%      |
| 6201 | EARTH CHEMICAL                                  | 0.001%         | 97.651%      |
| 6202 | PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0     | 0.001%         | 97.652%      |
| 6203 | TAIWAN GLASS                                    | 0.001%         | 97.654%      |
| 6204 | JAMES HARDIE IND PLC SP ADR ADR EUR.59          | 0.001%         | 97.655%      |
| 6205 | CLAIRVEST GROUP INC COMMON STOCK                | 0.001%         | 97.656%      |
| 6206 | MONADELPHOUS GR                                 | 0.001%         | 97.657%      |
| 6207 | RICOH LEASING                                   | 0.001%         | 97.658%      |
| 6208 | GLOBANT SA                                      | 0.001%         | 97.659%      |
| 6209 | NIPPON SIGNAL C                                 | 0.001%         | 97.661%      |
| 6210 | CITIC 1616 HLDG                                 | 0.001%         | 97.662%      |
| 6211 | BANCO SANTANDER                                 | 0.001%         | 97.663%      |
| 6212 | GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01 | 0.001%         | 97.664%      |
| 6213 | URSTADT BIDDLE                                  | 0.001%         | 97.665%      |
| 6214 | KIMBALL ELECTRONICS INC COMMON STOCK            | 0.001%         | 97.666%      |
| 6215 | INDIAN OIL CORP                                 | 0.001%         | 97.668%      |
| 6216 | FRASERS CENTREP                                 | 0.001%         | 97.669%      |
| 6217 | DEVOTEAM SA                                     | 0.001%         | 97.670%      |
| 6218 | HAMAMATSU PHOTO                                 | 0.001%         | 97.671%      |
| 6219 | CLAL INSURANCE                                  | 0.001%         | 97.672%      |
| 6220 | SOHU.COM INC                                    | 0.001%         | 97.673%      |
| 6221 | AMADA HOLDINGS                                  | 0.001%         | 97.675%      |
| 6222 | ADDUS HOMECARE CORP COMMON STOCK USD.001        | 0.001%         | 97.676%      |
| 6223 | STRIDES ARCOLAB                                 | 0.001%         | 97.677%      |
| 6224 | CHUY S HOLDINGS INC COMMON STOCK USD.01         | 0.001%         | 97.678%      |
| 6225 | KLAB INC  | 0.001%         | 97.679%      |
| 6226 | WISTRON NEWEB C                                 | 0.001%         | 97.680%      |
| 6227 | CHINA INTL MARI                                 | 0.001%         | 97.682%      |
| 6228 | PRESS KOGYO CO                                  | 0.001%         | 97.683%      |
| 6229 | ELMOS SEMICONDU                                 | 0.001%         | 97.684%      |
| 6230 | LASSONDE INDS INC CLASS A COMMON STOCK          | 0.001%         | 97.685%      |
| 6231 | MORITA HOLDINGS                                 | 0.001%         | 97.686%      |

|      | SECURITY NAME                                      | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6232 | XL AXIATA TBK P                                    | 0.001%         | 97.687%      |
| 6233 | CLEANAWAY CO LT                                    | 0.001%         | 97.689%      |
| 6234 | MOUNTAIN PROVIN                                    | 0.001%         | 97.690%      |
| 6235 | DALI FOODS GROU                                    | 0.001%         | 97.691%      |
| 6236 | IMPERIAL METALS                                    | 0.001%         | 97.692%      |
| 6237 | CONTAINER CORP                                     | 0.001%         | 97.693%      |
| 6238 | RETAIL ESTATES                                     | 0.001%         | 97.694%      |
| 6239 | COVENANT TRANSP                                    | 0.001%         | 97.695%      |
| 6240 | BRISTOW GROUP INC COMMON STOCK USD.01              | 0.001%         | 97.697%      |
| 6241 | BKW ENERGIE AG                                     | 0.001%         | 97.698%      |
| 6242 | CHROMA ATE INC                                     | 0.001%         | 97.699%      |
| 6243 | ACCELL GROUP                                       | 0.001%         | 97.700%      |
| 6244 | BLACK DIAMOND G                                    | 0.001%         | 97.701%      |
| 6245 | BENETEAU   | 0.001%         | 97.702%      |
| 6246 | ENDURANCE INTERNATIONAL GROU COMMON STOCK USD.0001 | 0.001%         | 97.704%      |
| 6247 | MELCOR DEVS LTD                                    | 0.001%         | 97.705%      |
| 6248 | TELEVISION BROA                                    | 0.001%         | 97.706%      |
| 6249 | HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01     | 0.001%         | 97.707%      |
| 6250 | JOEL-JERUSALEM                                     | 0.001%         | 97.708%      |
| 6251 | NIIT TECHNOLOGI                                    | 0.001%         | 97.709%      |
| 6252 | STELLA INTERNAT                                    | 0.001%         | 97.710%      |
| 6253 | NISSEI BUILD KO                                    | 0.001%         | 97.712%      |
| 6254 | CEVA INC COMMON STOCK USD.001                      | 0.001%         | 97.713%      |
| 6255 | BCO BILBAO VIZC                                    | 0.001%         | 97.714%      |
| 6256 | ASAHI DIAMOND I                                    | 0.001%         | 97.715%      |
| 6257 | COLOWIDE CO LTD                                    | 0.001%         | 97.716%      |
| 6258 | UNIPAR UNIAO DE                                    | 0.001%         | 97.717%      |
| 6259 | CANON INC SPONS ADR ADR                            | 0.001%         | 97.719%      |
| 6260 | HANSSEM CO   | 0.001%         | 97.720%      |
| 6261 | JSR CORPORATION                                    | 0.001%         | 97.721%      |
| 6262 | PRESS METAL ALU                                    | 0.001%         | 97.722%      |
| 6263 | STEADFAST GROUP                                    | 0.001%         | 97.723%      |
| 6264 | TOWA PHARM CO L                                    | 0.001%         | 97.724%      |
| 6265 | SIME DARBY PLAN                                    | 0.001%         | 97.725%      |
| 6266 | DUCOMMUN INC COMMON STOCK USD.01                   | 0.001%         | 97.727%      |
| 6267 | ELDORADO RESORTS INC COMMON STOCK                  | 0.001%         | 97.728%      |
| 6268 | VESTEL ELECTRON                                    | 0.001%         | 97.729%      |
| 6269 | mitsui FUDOSAN                                     | 0.001%         | 97.730%      |
| 6270 | UTD COMMUNITY F                                    | 0.001%         | 97.731%      |
| 6271 | DONGKUK STEEL M                                    | 0.001%         | 97.732%      |
| 6272 | 51JOB INC ADR ADR USD.0001                         | 0.001%         | 97.733%      |
| 6273 | SUNWAY BHD   | 0.001%         | 97.735%      |
| 6274 | ELRINGKLINGER                                      | 0.001%         | 97.736%      |
| 6275 | BEZEQ ISRAEL TE                                    | 0.001%         | 97.737%      |
| 6276 | JVC KENWOOD HLD                                    | 0.001%         | 97.738%      |
| 6277 | DEUTSCHE BETEI                                     | 0.001%         | 97.739%      |
| 6278 | HAMBURGER HAFEN                                    | 0.001%         | 97.740%      |
| 6279 | ALTICE NV CLAS                                     | 0.001%         | 97.741%      |
| 6280 | TAYCA CORP   | 0.001%         | 97.742%      |
| 6281 | KENKO MAYONNAIS                                    | 0.001%         | 97.744%      |

|      | SECURITY NAME                                 | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6282 | AVANZA BANK HOL                               | 0.001%         | 97.745%      |
| 6283 | WOWPRIME CORP                                 | 0.001%         | 97.746%      |
| 6284 | CHOFU SEISAKUSH                               | 0.001%         | 97.747%      |
| 6285 | KOREA ELEC POWER CORP SP ADR ADR              | 0.001%         | 97.748%      |
| 6286 | TED BAKER PLC                                 | 0.001%         | 97.749%      |
| 6287 | DOGAN HOLDINGS                                | 0.001%         | 97.750%      |
| 6288 | ZENRIN CO LTD                                 | 0.001%         | 97.752%      |
| 6289 | SINOTRANS SHIPP                               | 0.001%         | 97.753%      |
| 6290 | TOKYOTOKEIBA CO                               | 0.001%         | 97.754%      |
| 6291 | MEDICAL DATA VI                               | 0.001%         | 97.755%      |
| 6292 | TV ASAHI CORP                                 | 0.001%         | 97.756%      |
| 6293 | HK ELECTRIC INV                               | 0.001%         | 97.757%      |
| 6294 | ICL-ISRAEL CHEM                               | 0.001%         | 97.758%      |
| 6295 | MAYR-MELNHOF KA                               | 0.001%         | 97.760%      |
| 6296 | HESKA CORP                                    | 0.001%         | 97.761%      |
| 6297 | RESTAURANT GROU                               | 0.001%         | 97.762%      |
| 6298 | VINA CONCHA Y T                               | 0.001%         | 97.763%      |
| 6299 | BRIDGE BANCORP INC COMMON STOCK USD.01        | 0.001%         | 97.764%      |
| 6300 | PENN REAL ESTATE INVEST TST REIT USD1.0       | 0.001%         | 97.765%      |
| 6301 | CIA TRANSM ENER                               | 0.001%         | 97.766%      |
| 6302 | FOSTER ELECTRIC                               | 0.001%         | 97.767%      |
| 6303 | KOA CORPORATION                               | 0.001%         | 97.769%      |
| 6304 | FORRESTER RESEARCH INC COMMON STOCK USD.01    | 0.001%         | 97.770%      |
| 6305 | EPS CO LTD                                    | 0.001%         | 97.771%      |
| 6306 | GENOMMA LAB INT                               | 0.001%         | 97.772%      |
| 6307 | LINK ADMINISTRA                               | 0.001%         | 97.773%      |
| 6308 | ARROW GLOBAL GR                               | 0.001%         | 97.774%      |
| 6309 | HOSOKAWA MICRON                               | 0.001%         | 97.775%      |
| 6310 | BOOT BARN HOLDINGS INC COMMON STOCK           | 0.001%         | 97.776%      |
| 6311 | SANOFI INDIA LT                               | 0.001%         | 97.778%      |
| 6312 | NIPPON KOEI CO                                | 0.001%         | 97.779%      |
| 6313 | EPSILON ENERGY                                | 0.001%         | 97.780%      |
| 6314 | INTL CONTAINER                                | 0.001%         | 97.781%      |
| 6315 | TORSTAR CORP CL                               | 0.001%         | 97.782%      |
| 6316 | JUROKU BANK                                   | 0.001%         | 97.783%      |
| 6317 | PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01 | 0.001%         | 97.784%      |
| 6318 | KANTO DENKA KOG                               | 0.001%         | 97.785%      |
| 6319 | AI HOLDINGS COR                               | 0.001%         | 97.787%      |
| 6320 | SAPURAKENCANA P                               | 0.001%         | 97.788%      |
| 6321 | GLOW ENERGY                                   | 0.001%         | 97.789%      |
| 6322 | KT CORPORATION                                | 0.001%         | 97.790%      |
| 6323 | NIPPON CHEMI-CO                               | 0.001%         | 97.791%      |
| 6324 | PAZ CORP SA                                   | 0.001%         | 97.792%      |
| 6325 | DALMIA BHARAT L                               | 0.001%         | 97.793%      |
| 6326 | BANCOLOMBIA SA                                | 0.001%         | 97.794%      |
| 6327 | FIRST RESOURCES                               | 0.001%         | 97.795%      |
| 6328 | IRB INFRASTRUCT                               | 0.001%         | 97.797%      |
| 6329 | SJW GROUP COMMON STOCK USD.001                | 0.001%         | 97.798%      |
| 6330 | O/SEAS UNION EN                               | 0.001%         | 97.799%      |
| 6331 | NISSHIN STEEL H                               | 0.001%         | 97.800%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6332 | JIH SUN FINANCI                                  | 0.001%         | 97.801%      |
| 6333 | CHESNARA PLC                                     | 0.001%         | 97.802%      |
| 6334 | DAISEKI CO LTD                                   | 0.001%         | 97.803%      |
| 6335 | WAN HAI LINES                                    | 0.001%         | 97.804%      |
| 6336 | BANK PEKAO                                       | 0.001%         | 97.806%      |
| 6337 | L'OCCITANE INTE                                  | 0.001%         | 97.807%      |
| 6338 | ANGLO AMERICAN                                   | 0.001%         | 97.808%      |
| 6339 | MITRA ADIPERKAS                                  | 0.001%         | 97.809%      |
| 6340 | WYNN MACAU LTD                                   | 0.001%         | 97.810%      |
| 6341 | SINOPEC KANTONS                                  | 0.001%         | 97.811%      |
| 6342 | HOOSIERS HOLDIN                                  | 0.001%         | 97.812%      |
| 6343 | MENICON CO LTD                                   | 0.001%         | 97.813%      |
| 6344 | HAVERTY FURNITURE COMMON STOCK USD1.0            | 0.001%         | 97.814%      |
| 6345 | STEEL AUTHORITY                                  | 0.001%         | 97.816%      |
| 6346 | SHIKOKU BANK                                     | 0.001%         | 97.817%      |
| 6347 | TIBET WATER RES                                  | 0.001%         | 97.818%      |
| 6348 | COSMOS PHARMACE                                  | 0.001%         | 97.819%      |
| 6349 | REDCO PROPRTIE                                   | 0.001%         | 97.820%      |
| 6350 | LINK AND MOTIVA                                  | 0.001%         | 97.821%      |
| 6351 | PORT OF TAURANG                                  | 0.001%         | 97.822%      |
| 6352 | SUNAC CHINA HLD                                  | 0.001%         | 97.823%      |
| 6353 | LIFESTYLE INTER                                  | 0.001%         | 97.824%      |
| 6354 | CITYCON OYJ                                      | 0.001%         | 97.826%      |
| 6355 | HUBSPOT INC COMMON STOCK USD.001                 | 0.001%         | 97.827%      |
| 6356 | APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001 | 0.001%         | 97.828%      |
| 6357 | PEMBANGUNAN P                                    | 0.001%         | 97.829%      |
| 6358 | DEL TACO RESTAURANTS INC COMMON STOCK            | 0.001%         | 97.830%      |
| 6359 | CASTROL INDIA L                                  | 0.001%         | 97.831%      |
| 6360 | GRANITE OIL COR                                  | 0.001%         | 97.832%      |
| 6361 | TANSEISHA CO                                     | 0.001%         | 97.833%      |
| 6362 | RELIANCE POWER                                   | 0.001%         | 97.834%      |
| 6363 | TAIWAN ACCEPTAN                                  | 0.001%         | 97.835%      |
| 6364 | PAGE INDUSTRIES                                  | 0.001%         | 97.837%      |
| 6365 | TODA CORP  | 0.001%         | 97.838%      |
| 6366 | YOKOGAWA BRIDGE                                  | 0.001%         | 97.839%      |
| 6367 | TREDEGAR CORP COMMON STOCK                       | 0.001%         | 97.840%      |
| 6368 | MUHIBBAH ENGINE                                  | 0.001%         | 97.841%      |
| 6369 | LENNAR CORP B SHS COMMON STOCK USD.1             | 0.001%         | 97.842%      |
| 6370 | BLUE LABEL TELE                                  | 0.001%         | 97.843%      |
| 6371 | CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01  | 0.001%         | 97.844%      |
| 6372 | TATSUTA ELEC WI                                  | 0.001%         | 97.845%      |
| 6373 | NOBINA AB  | 0.001%         | 97.847%      |
| 6374 | TRISURA GROUP L                                  | 0.001%         | 97.848%      |
| 6375 | CONEXIO CORP                                     | 0.001%         | 97.849%      |
| 6376 | REDINGTON INDIA                                  | 0.001%         | 97.850%      |
| 6377 | CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01  | 0.001%         | 97.851%      |
| 6378 | LSC COMMUNICATIONS INC COMMON STOCK USD.01       | 0.001%         | 97.852%      |
| 6379 | TRENCOR  | 0.001%         | 97.853%      |
| 6380 | ARDENTEC CORP                                    | 0.001%         | 97.854%      |
| 6381 | DOMAIN HOLDINGS                                  | 0.001%         | 97.855%      |



|      | SECURITY NAME                                  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6382 | SCHRODERS(NEW)                                 | 0.001%         | 97.856%      |
| 6383 | MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT | 0.001%         | 97.857%      |
| 6384 | QINGDAO PORT IN                                | 0.001%         | 97.859%      |
| 6385 | MATAHARI DEPART                                | 0.001%         | 97.860%      |
| 6386 | PROTECTOR FORSI                                | 0.001%         | 97.861%      |
| 6387 | HAWKINS INC COMMON STOCK USD.05                | 0.001%         | 97.862%      |
| 6388 | IONIS PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.001%         | 97.863%      |
| 6389 | SANSHIN ELECTRO                                | 0.001%         | 97.864%      |
| 6390 | SALA CORPORATIO                                | 0.001%         | 97.865%      |
| 6391 | SMS CO LTD                                     | 0.001%         | 97.866%      |
| 6392 | HONGHUA GROUP L                                | 0.001%         | 97.867%      |
| 6393 | FORTIS HLTH (IN                                | 0.001%         | 97.868%      |
| 6394 | CAPITAL SECURIT                                | 0.001%         | 97.870%      |
| 6395 | INARI AMERTRON                                 | 0.001%         | 97.871%      |
| 6396 | FRASERS COMMERC                                | 0.001%         | 97.872%      |
| 6397 | MAGYAR TELEKOM                                 | 0.001%         | 97.873%      |
| 6398 | VECTRUS INC COMMON STOCK USD.01                | 0.001%         | 97.874%      |
| 6399 | ROCK FIELD CO                                  | 0.001%         | 97.875%      |
| 6400 | YAPI VE KREDI B                                | 0.001%         | 97.876%      |
| 6401 | RING ENERGY INC COMMON STOCK USD.001           | 0.001%         | 97.877%      |
| 6402 | FIRST FOUNDATION INC COMMON STOCK USD.001      | 0.001%         | 97.878%      |
| 6403 | GAMEHOST INC                                   | 0.001%         | 97.879%      |
| 6404 | NIDEC CORPORATI                                | 0.001%         | 97.880%      |
| 6405 | NATIONAL STORAG                                | 0.001%         | 97.881%      |
| 6406 | GALATASARAY SPO                                | 0.001%         | 97.883%      |
| 6407 | ABOITIZ EQUITY                                 | 0.001%         | 97.884%      |
| 6408 | SBS HOLDINGS IN                                | 0.001%         | 97.885%      |
| 6409 | SEATTLE GENETICS INC COMMON STOCK USD.001      | 0.001%         | 97.886%      |
| 6410 | FUKUDA DENSHI C                                | 0.001%         | 97.887%      |
| 6411 | GROWTHPOINT PRO                                | 0.001%         | 97.888%      |
| 6412 | TTY BIPHARM CO                                 | 0.001%         | 97.889%      |
| 6413 | VP BANK AG                                     | 0.001%         | 97.890%      |
| 6414 | INVESTORS CLOUD                                | 0.001%         | 97.891%      |
| 6415 | SHOEI FOODS COR                                | 0.001%         | 97.892%      |
| 6416 | TSUKUI CORP                                    | 0.001%         | 97.893%      |
| 6417 | SAF-HOLLAND SA                                 | 0.001%         | 97.894%      |
| 6418 | C C LAND HOLDIN                                | 0.001%         | 97.896%      |
| 6419 | DEVELOPMENT CRE                                | 0.001%         | 97.897%      |
| 6420 | HIGH ARCTIC ENE                                | 0.001%         | 97.898%      |
| 6421 | ARATA CORP                                     | 0.001%         | 97.899%      |
| 6422 | BURSA MALAYSIA                                 | 0.001%         | 97.900%      |
| 6423 | STAGECOACH GROU                                | 0.001%         | 97.901%      |
| 6424 | USI CORPORATION                                | 0.001%         | 97.902%      |
| 6425 | MITSUBA CORP                                   | 0.001%         | 97.903%      |
| 6426 | KARDEMIR KARABU                                | 0.001%         | 97.904%      |
| 6427 | SANYO CHEMICAL                                 | 0.001%         | 97.905%      |
| 6428 | ZOJIRUSHI CORP                                 | 0.001%         | 97.906%      |
| 6429 | KENDA RUBBER IN                                | 0.001%         | 97.907%      |
| 6430 | ZAKL AZOT W                                    | 0.001%         | 97.909%      |
| 6431 | ENERGIAS DO BRA                                | 0.001%         | 97.910%      |

|      | SECURITY NAME                                      | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6432 | HIGHPOINT RESOURCES CORP COMMON STOCK USD.001      | 0.001%         | 97.911%      |
| 6433 | CUTERA INC COMMON STOCK USD.001                    | 0.001%         | 97.912%      |
| 6434 | BEGA CHEESE LTD                                    | 0.001%         | 97.913%      |
| 6435 | TENARIS S.A.                                       | 0.001%         | 97.914%      |
| 6436 | PERUSAHAAN GAS                                     | 0.001%         | 97.915%      |
| 6437 | ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001 | 0.001%         | 97.916%      |
| 6438 | DAIDO METAL CO                                     | 0.001%         | 97.917%      |
| 6439 | DELTA ELECTRONI                                    | 0.001%         | 97.918%      |
| 6440 | ISHIHARA SANGYO                                    | 0.001%         | 97.919%      |
| 6441 | AMERICA S CAR MART INC COMMON STOCK USD.01         | 0.001%         | 97.920%      |
| 6442 | LG HOME SHOPPIN                                    | 0.001%         | 97.921%      |
| 6443 | HARMONIC DRIVE                                     | 0.001%         | 97.922%      |
| 6444 | TAINAN SPINNING                                    | 0.001%         | 97.924%      |
| 6445 | ARCELIK AS   | 0.001%         | 97.925%      |
| 6446 | 5N PLUS INC.                                       | 0.001%         | 97.926%      |
| 6447 | FANTASIA HOLDIN                                    | 0.001%         | 97.927%      |
| 6448 | TOTETSU KOGYO C                                    | 0.001%         | 97.928%      |
| 6449 | PSG GROUP LTD                                      | 0.001%         | 97.929%      |
| 6450 | MIYAZAKI BANK                                      | 0.001%         | 97.930%      |
| 6451 | MARUDAI FOOD CO                                    | 0.001%         | 97.931%      |
| 6452 | DOUTOR NICHIRE                                     | 0.001%         | 97.932%      |
| 6453 | BLACKMORES LTD                                     | 0.001%         | 97.933%      |
| 6454 | UNITIKA  | 0.001%         | 97.934%      |
| 6455 | GRUPO ARGOS S.A                                    | 0.001%         | 97.935%      |
| 6456 | JINKOSOLAR HOLDING CO ADR ADR USD.00002            | 0.001%         | 97.936%      |
| 6457 | NV5 GLOBAL INC COMMON STOCK USD.01                 | 0.001%         | 97.937%      |
| 6458 | CHEETAH MOBILE INC ADR ADR USD.000025              | 0.001%         | 97.939%      |
| 6459 | BANGKOK AIRWAYS                                    | 0.001%         | 97.940%      |
| 6460 | ARROW FINANCIAL CORP COMMON STOCK USD1.0           | 0.001%         | 97.941%      |
| 6461 | CP POKPHAND CO                                     | 0.001%         | 97.942%      |
| 6462 | BOIRON   | 0.001%         | 97.943%      |
| 6463 | BIOGAIA AB   | 0.001%         | 97.944%      |
| 6464 | BK OF RYUKYUS                                      | 0.001%         | 97.945%      |
| 6465 | VIRBAC   | 0.001%         | 97.946%      |
| 6466 | ALTium LTD   | 0.001%         | 97.947%      |
| 6467 | ELITE ADVANCED                                     | 0.001%         | 97.948%      |
| 6468 | GINKO INTERNATI                                    | 0.001%         | 97.949%      |
| 6469 | BQE NATL BELGIQ                                    | 0.001%         | 97.950%      |
| 6470 | JOHNSON OUTDOORS INC A COMMON STOCK USD.05         | 0.001%         | 97.951%      |
| 6471 | CIR-COMPAGNIE I                                    | 0.001%         | 97.952%      |
| 6472 | KOSSAN RUBBER I                                    | 0.001%         | 97.953%      |
| 6473 | GLOBAL INDEMNIT                                    | 0.001%         | 97.954%      |
| 6474 | SIGMA PHARMACEU                                    | 0.001%         | 97.955%      |
| 6475 | FLEXIGROUP LIMi                                    | 0.001%         | 97.957%      |
| 6476 | CARRIAGE SERVICES INC COMMON STOCK USD.01          | 0.001%         | 97.958%      |
| 6477 | PI INDUSTRIES L                                    | 0.001%         | 97.959%      |
| 6478 | WIZZ AIR HOLDIN                                    | 0.001%         | 97.960%      |
| 6479 | GREENCROSS LTD                                     | 0.001%         | 97.961%      |
| 6480 | DAEWOO ENGINEER                                    | 0.001%         | 97.962%      |
| 6481 | KIKUCHI CO LTD                                     | 0.001%         | 97.963%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6482 | CHINA MACHINERY                                  | 0.001%         | 97.964%      |
| 6483 | UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK        | 0.001%         | 97.965%      |
| 6484 | SOULBRAIN CO LT                                  | 0.001%         | 97.966%      |
| 6485 | SONG WON IND                                     | 0.001%         | 97.967%      |
| 6486 | SYRAH RESOURCES                                  | 0.001%         | 97.968%      |
| 6487 | FORHOUSE CORP                                    | 0.001%         | 97.969%      |
| 6488 | FAMOUS BRANDS L                                  | 0.001%         | 97.970%      |
| 6489 | KISSEI PHARM CO                                  | 0.001%         | 97.971%      |
| 6490 | ANHEUSER BUSCH INBEV SPN ADR ADR                 | 0.001%         | 97.972%      |
| 6491 | CIMC ENRIC HOLD                                  | 0.001%         | 97.973%      |
| 6492 | BANGKOK LAND PC                                  | 0.001%         | 97.974%      |
| 6493 | BTG PLC  | 0.001%         | 97.976%      |
| 6494 | MISTRAS GROUP INC COMMON STOCK USD.01            | 0.001%         | 97.977%      |
| 6495 | PRESTIGE ESTATE                                  | 0.001%         | 97.978%      |
| 6496 | INTL NICKEL IND                                  | 0.001%         | 97.979%      |
| 6497 | SAVARIA CORPORA                                  | 0.001%         | 97.980%      |
| 6498 | MALAYSIAN RES C                                  | 0.001%         | 97.981%      |
| 6499 | CJ CGV   | 0.001%         | 97.982%      |
| 6500 | GREENTOWN SERVI                                  | 0.001%         | 97.983%      |
| 6501 | YOKOHAMA REITO                                   | 0.001%         | 97.984%      |
| 6502 | LUXOFT HOLDING                                   | 0.001%         | 97.985%      |
| 6503 | FUKUSHIMA IND C                                  | 0.001%         | 97.986%      |
| 6504 | DEVRO  | 0.001%         | 97.987%      |
| 6505 | 1ST PHILIPPINE                                   | 0.001%         | 97.988%      |
| 6506 | XEBIO CO   | 0.001%         | 97.989%      |
| 6507 | HALLA HOLDINGS                                   | 0.001%         | 97.990%      |
| 6508 | SEIKAGAKU CORP                                   | 0.001%         | 97.991%      |
| 6509 | AES TIETE ENERG                                  | 0.001%         | 97.992%      |
| 6510 | KPJ HEALTHCARE                                   | 0.001%         | 97.993%      |
| 6511 | LIPPO KARAWACI                                   | 0.001%         | 97.994%      |
| 6512 | RESTAURANT BRAN                                  | 0.001%         | 97.995%      |
| 6513 | RECHI PRECISION                                  | 0.001%         | 97.997%      |
| 6514 | SEVEN WEST MEDI                                  | 0.001%         | 97.998%      |
| 6515 | HIQ INTERNATION                                  | 0.001%         | 97.999%      |
| 6516 | AUST WORLDWIDE                                   | 0.001%         | 98.000%      |
| 6517 | DESCENTE LTD.                                    | 0.001%         | 98.001%      |
| 6518 | COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01 | 0.001%         | 98.002%      |
| 6519 | FBD HLDGS  | 0.001%         | 98.003%      |
| 6520 | BARNES & NOBLE                                   | 0.001%         | 98.004%      |
| 6521 | FACC AG  | 0.001%         | 98.005%      |
| 6522 | SAVENCIA SA                                      | 0.001%         | 98.006%      |
| 6523 | XO GROUP INC COMMON STOCK USD.01                 | 0.001%         | 98.007%      |
| 6524 | CROMPTON GREAVE                                  | 0.001%         | 98.008%      |
| 6525 | J-OIL MILLS INC                                  | 0.001%         | 98.009%      |
| 6526 | DAIKI ALUMINIUM                                  | 0.001%         | 98.010%      |
| 6527 | DABUR INDIA LTD                                  | 0.001%         | 98.011%      |
| 6528 | ILUKA RESOURCES                                  | 0.001%         | 98.012%      |
| 6529 | IDFC BANK LTD                                    | 0.001%         | 98.013%      |
| 6530 | INNERWORKINGS INC COMMON STOCK USD.0001          | 0.001%         | 98.014%      |
| 6531 | BR MALLS PARTIC                                  | 0.001%         | 98.015%      |

|      | SECURITY NAME                               | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6532 | NEWALTA INC                                 | 0.001%         | 98.016%      |
| 6533 | TOPY INDUSTRIES                             | 0.001%         | 98.017%      |
| 6534 | CHINA LILANG LT                             | 0.001%         | 98.018%      |
| 6535 | CENT PATTANA PU                             | 0.001%         | 98.019%      |
| 6536 | DE LA RUE                                   | 0.001%         | 98.021%      |
| 6537 | VEIDEKKE ASA                                | 0.001%         | 98.022%      |
| 6538 | SUNPLUS TECHNOL                             | 0.001%         | 98.023%      |
| 6539 | STRABAG SE                                  | 0.001%         | 98.024%      |
| 6540 | ECLAT TEXTILE C                             | 0.001%         | 98.025%      |
| 6541 | UKC HOLDINGS CO                             | 0.001%         | 98.026%      |
| 6542 | CHAROEN POKPHAN                             | 0.001%         | 98.027%      |
| 6543 | UNISEM (M) BHD                              | 0.001%         | 98.028%      |
| 6544 | DAIKYONISHIKAWA                             | 0.001%         | 98.029%      |
| 6545 | TAKUMA CO                                   | 0.001%         | 98.030%      |
| 6546 | MULTIPLAN EMPRE                             | 0.001%         | 98.031%      |
| 6547 | TAIWAN TEA CORP                             | 0.001%         | 98.032%      |
| 6548 | UTD O/S LAND                                | 0.001%         | 98.033%      |
| 6549 | HU LANE ASSOCIA                             | 0.001%         | 98.034%      |
| 6550 | LONZA GROUP AG                              | 0.001%         | 98.035%      |
| 6551 | QOL CO LTD                                  | 0.001%         | 98.036%      |
| 6552 | ALPEK SAB                                   | 0.001%         | 98.037%      |
| 6553 | RAISIO YHTYMA O                             | 0.001%         | 98.038%      |
| 6554 | SAETA YIELD SA                              | 0.001%         | 98.039%      |
| 6555 | PT TIMAH TBK                                | 0.001%         | 98.040%      |
| 6556 | CONSUN PHARMACE                             | 0.001%         | 98.041%      |
| 6557 | VILLEROY & BOCH                             | 0.001%         | 98.042%      |
| 6558 | FOCALTECH SYSTE                             | 0.001%         | 98.043%      |
| 6559 | MATSUI SECURITI                             | 0.001%         | 98.044%      |
| 6560 | GOLDEN EAGLE RE                             | 0.001%         | 98.045%      |
| 6561 | BANGKOK DUSIT M                             | 0.001%         | 98.046%      |
| 6562 | LIPPO MALLS IN                              | 0.001%         | 98.047%      |
| 6563 | INFRATIL LTD                                | 0.001%         | 98.048%      |
| 6564 | LANDING INTL DE                             | 0.001%         | 98.049%      |
| 6565 | CHUDENKO CORP                               | 0.001%         | 98.050%      |
| 6566 | TOX FREE SOLUTI                             | 0.001%         | 98.051%      |
| 6567 | TOSEI CORP                                  | 0.001%         | 98.052%      |
| 6568 | CARD FACTORY PL                             | 0.001%         | 98.053%      |
| 6569 | CIMIC GROUP LTD                             | 0.001%         | 98.054%      |
| 6570 | YELLOW HAT LTD.                             | 0.001%         | 98.055%      |
| 6571 | SOUTHERN CROSS                              | 0.001%         | 98.056%      |
| 6572 | GREEN CROSS HLD                             | 0.001%         | 98.057%      |
| 6573 | RENT A CENTER INC COMMON STOCK USD.01       | 0.001%         | 98.059%      |
| 6574 | KOREA LINE CORP                             | 0.001%         | 98.060%      |
| 6575 | RAMAYANA LESTAR                             | 0.001%         | 98.061%      |
| 6576 | ACUSHNET HOLDINGS CORP COMMON STOCK USD.001 | 0.001%         | 98.062%      |
| 6577 | LIVZON PHARMACE                             | 0.001%         | 98.063%      |
| 6578 | CALLIDUS CAPITA                             | 0.001%         | 98.064%      |
| 6579 | AMOTECH CO LTD                              | 0.001%         | 98.065%      |
| 6580 | HAVELLS INDIA L                             | 0.001%         | 98.066%      |
| 6581 | DAESANG CORP                                | 0.001%         | 98.067%      |

|      | SECURITY NAME                                  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6582 | PETRA DIAMONDS                                 | 0.001%         | 98.068%      |
| 6583 | ITALMOBILIARE S                                | 0.001%         | 98.069%      |
| 6584 | ARAKAWA CHEMICA                                | 0.001%         | 98.070%      |
| 6585 | GRAPE KING INC                                 | 0.001%         | 98.071%      |
| 6586 | ACANDO AB                                      | 0.001%         | 98.072%      |
| 6587 | HC INTERNATIONA                                | 0.001%         | 98.073%      |
| 6588 | VITAL HEALTHCAR                                | 0.001%         | 98.074%      |
| 6589 | ENERGISA SA                                    | 0.001%         | 98.075%      |
| 6590 | NONG SHIM CO                                   | 0.001%         | 98.076%      |
| 6591 | CHINA MOLYBDENU                                | 0.001%         | 98.077%      |
| 6592 | ARROWHEAD PROR                                 | 0.001%         | 98.078%      |
| 6593 | FUKUI BANK                                     | 0.001%         | 98.079%      |
| 6594 | GDI PROPERTY GR                                | 0.001%         | 98.080%      |
| 6595 | KINEPOLIS GROUP                                | 0.001%         | 98.081%      |
| 6596 | PTT PUBLIC COMP                                | 0.001%         | 98.082%      |
| 6597 | SHIN ZU SHING C                                | 0.001%         | 98.083%      |
| 6598 | NITTO ELECTRIC                                 | 0.001%         | 98.084%      |
| 6599 | HOTEL SHILLA                                   | 0.001%         | 98.085%      |
| 6600 | NOAH HOLDINGS LTD SPON ADS ADR USD.0005        | 0.001%         | 98.086%      |
| 6601 | VILMORIN CLAUSE                                | 0.001%         | 98.087%      |
| 6602 | HUONS CO LTD                                   | 0.001%         | 98.088%      |
| 6603 | ZEHNDER GROUP A                                | 0.001%         | 98.089%      |
| 6604 | BIOTEST AG                                     | 0.001%         | 98.090%      |
| 6605 | OMNOVA SOLUTIONS INC COMMON STOCK USD.1        | 0.001%         | 98.091%      |
| 6606 | WASHTEC AG                                     | 0.001%         | 98.092%      |
| 6607 | ACHILLION PHARMACEUTICALS COMMON STOCK USD.001 | 0.001%         | 98.093%      |
| 6608 | AICHI STEEL WOR                                | 0.001%         | 98.094%      |
| 6609 | RYOSAN CO                                      | 0.001%         | 98.095%      |
| 6610 | HI-LEX CORP                                    | 0.001%         | 98.096%      |
| 6611 | GUERBET  | 0.001%         | 98.097%      |
| 6612 | PROPERTY FOR IN                                | 0.001%         | 98.098%      |
| 6613 | CHAROEN POK PHA                                | 0.001%         | 98.099%      |
| 6614 | JOYFUL HONDA CO                                | 0.001%         | 98.100%      |
| 6615 | NTT URBAN DEVEL                                | 0.001%         | 98.101%      |
| 6616 | CHANGYOU.COM LTD ADR ADR                       | 0.001%         | 98.102%      |
| 6617 | WASKITA KARYA T                                | 0.001%         | 98.103%      |
| 6618 | CHINA MAPLE LEA                                | 0.001%         | 98.104%      |
| 6619 | ONE HOSPITALITY                                | 0.001%         | 98.105%      |
| 6620 | AVEX GROUP HOLD                                | 0.001%         | 98.106%      |
| 6621 | CANARA BANK                                    | 0.001%         | 98.107%      |
| 6622 | NICHICON CORP                                  | 0.001%         | 98.108%      |
| 6623 | DAH CHONG HONG                                 | 0.001%         | 98.109%      |
| 6624 | AICHI BANK                                     | 0.001%         | 98.110%      |
| 6625 | SOUTH INDIA BAN                                | 0.001%         | 98.111%      |
| 6626 | NORITAKE CO                                    | 0.001%         | 98.112%      |
| 6627 | SCHRODER REAL E                                | 0.001%         | 98.113%      |
| 6628 | PAX GLOBAL TECH                                | 0.001%         | 98.114%      |
| 6629 | BANGKOK EXPRESS                                | 0.001%         | 98.115%      |
| 6630 | STEF-TFE NEW                                   | 0.001%         | 98.116%      |
| 6631 | ACE HARDWARE IN                                | 0.001%         | 98.117%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6632 | INFRASTRUCTURA                                   | 0.001%         | 98.118%      |
| 6633 | QGEP PARTICIPAC                                  | 0.001%         | 98.119%      |
| 6634 | COAL INDIA LTD                                   | 0.001%         | 98.120%      |
| 6635 | NESTLE INDIA                                     | 0.001%         | 98.121%      |
| 6636 | ARMSTRONG FLOORING INC COMMON STOCK USD.0001     | 0.001%         | 98.122%      |
| 6637 | CVC BRASIL OP A                                  | 0.001%         | 98.123%      |
| 6638 | CHINA ZHEGTONG                                   | 0.001%         | 98.124%      |
| 6639 | FUJI KYUKO CO L                                  | 0.001%         | 98.125%      |
| 6640 | OCI MATERIALS C                                  | 0.001%         | 98.126%      |
| 6641 | MGM CHINA HLDGS                                  | 0.001%         | 98.127%      |
| 6642 | BREVILLE GROUP                                   | 0.001%         | 98.128%      |
| 6643 | RALLYE   | 0.001%         | 98.129%      |
| 6644 | MASTERLINK SECS                                  | 0.001%         | 98.130%      |
| 6645 | TV TOKYO HLDG C                                  | 0.001%         | 98.131%      |
| 6646 | 1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01   | 0.001%         | 98.132%      |
| 6647 | PIAGGIO  | 0.001%         | 98.133%      |
| 6648 | ARN MONDADORI E                                  | 0.001%         | 98.134%      |
| 6649 | NEW CHINA LIFE                                   | 0.001%         | 98.135%      |
| 6650 | CELLDEX THERAPEUTICS INC COMMON STOCK USD.001    | 0.001%         | 98.136%      |
| 6651 | TALGO SA   | 0.001%         | 98.137%      |
| 6652 | BK OF NAGOYA                                     | 0.001%         | 98.138%      |
| 6653 | HAMAKYOREX CO L                                  | 0.001%         | 98.139%      |
| 6654 | KB FINANCIAL GROUP INC ADR ADR                   | 0.001%         | 98.140%      |
| 6655 | MOELIS + CO CLASS A COMMON STOCK USD.01          | 0.001%         | 98.141%      |
| 6656 | J TRUST CO. LTD                                  | 0.001%         | 98.142%      |
| 6657 | FIRST REIT                                       | 0.001%         | 98.143%      |
| 6658 | CHUBU SHIRYO CO                                  | 0.001%         | 98.144%      |
| 6659 | ARJO AB  | 0.001%         | 98.145%      |
| 6660 | SOILBUILD BUSIN                                  | 0.001%         | 98.146%      |
| 6661 | SODA SANAYII                                     | 0.001%         | 98.147%      |
| 6662 | NATIONAL THERMA                                  | 0.001%         | 98.148%      |
| 6663 | SHIZUOKAGAS CO                                   | 0.001%         | 98.149%      |
| 6664 | MATAS AS   | 0.001%         | 98.150%      |
| 6665 | SK GAS   | 0.001%         | 98.151%      |
| 6666 | DONG-A ST CO LT                                  | 0.001%         | 98.152%      |
| 6667 | Y G-1  | 0.001%         | 98.153%      |
| 6668 | DATA COMMUNICAT                                  | 0.001%         | 98.154%      |
| 6669 | MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01 | 0.001%         | 98.155%      |
| 6670 | TURKCELL ILETIS                                  | 0.001%         | 98.156%      |
| 6671 | GROUPE CRIT                                      | 0.001%         | 98.157%      |
| 6672 | ESPRIT HOLDINGS                                  | 0.001%         | 98.158%      |
| 6673 | ASANUMA CORP                                     | 0.001%         | 98.159%      |
| 6674 | PRESSANCE CORPO                                  | 0.001%         | 98.160%      |
| 6675 | BANK OF PHILIPP                                  | 0.001%         | 98.161%      |
| 6676 | TOCALO CO LTD                                    | 0.001%         | 98.162%      |
| 6677 | PETRONAS DAGANG                                  | 0.001%         | 98.163%      |
| 6678 | ALLIED MOTION TECHNOLOGIES COMMON STOCK          | 0.001%         | 98.164%      |
| 6679 | TA CHEN STAINLE                                  | 0.001%         | 98.165%      |
| 6680 | VITTORIA ASSICU                                  | 0.001%         | 98.166%      |
| 6681 | MARFRIG GLOBAL                                   | 0.001%         | 98.167%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6682 | FULLTECH FIBER                                    | 0.001%         | 98.168%      |
| 6683 | DR.CI:LABO CO L                                   | 0.001%         | 98.169%      |
| 6684 | DEL FRISCOS RES                                   | 0.001%         | 98.170%      |
| 6685 | FAR EAST DEPT                                     | 0.001%         | 98.170%      |
| 6686 | SUPER-SOL   | 0.001%         | 98.171%      |
| 6687 | COLOPL INC  | 0.001%         | 98.172%      |
| 6688 | OIL & NATURAL G                                   | 0.001%         | 98.173%      |
| 6689 | KONOIKE TRANSP                                    | 0.001%         | 98.174%      |
| 6690 | KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001 | 0.001%         | 98.175%      |
| 6691 | CHINA SHINEWAY                                    | 0.001%         | 98.176%      |
| 6692 | RANDON SA IMPL                                    | 0.001%         | 98.177%      |
| 6693 | PAO DE ACUCAR C                                   | 0.001%         | 98.178%      |
| 6694 | IRISH CONTINENT                                   | 0.001%         | 98.179%      |
| 6695 | METRO AG  | 0.001%         | 98.180%      |
| 6696 | SKISTAR AB  | 0.001%         | 98.181%      |
| 6697 | VS INDUSTRY BHD                                   | 0.001%         | 98.182%      |
| 6698 | HOIST FINANCE A                                   | 0.001%         | 98.183%      |
| 6699 | PHISON ELECTRON                                   | 0.001%         | 98.184%      |
| 6700 | TAIHEI DENGYO                                     | 0.001%         | 98.185%      |
| 6701 | NAVITAS LTD                                       | 0.001%         | 98.186%      |
| 6702 | BUNKA SHUTTER C                                   | 0.001%         | 98.187%      |
| 6703 | SHIBUYA KOGYO C                                   | 0.001%         | 98.188%      |
| 6704 | TORII PHARM CO                                    | 0.001%         | 98.189%      |
| 6705 | GRUPO NUTRESA S                                   | 0.001%         | 98.190%      |
| 6706 | ARGOSY PROPERTY                                   | 0.001%         | 98.191%      |
| 6707 | AKTIA BANK OYJ                                    | 0.001%         | 98.192%      |
| 6708 | CULP INC COMMON STOCK USD.05                      | 0.001%         | 98.193%      |
| 6709 | E CL SA   | 0.001%         | 98.194%      |
| 6710 | AUSTRALIAN PHAR                                   | 0.001%         | 98.195%      |
| 6711 | MARCO POLO DEV                                    | 0.001%         | 98.196%      |
| 6712 | LT GROUP INC                                      | 0.001%         | 98.197%      |
| 6713 | PASONA GROUP IN                                   | 0.001%         | 98.198%      |
| 6714 | EASY BIO INC                                      | 0.001%         | 98.199%      |
| 6715 | SCHOELLER BLECK                                   | 0.001%         | 98.200%      |
| 6716 | STELLA CHEMIFA                                    | 0.001%         | 98.201%      |
| 6717 | ASCENTIAL PLC                                     | 0.001%         | 98.202%      |
| 6718 | GODREJ CONSUMER                                   | 0.001%         | 98.203%      |
| 6719 | GEMTEK TECHNOLO                                   | 0.001%         | 98.204%      |
| 6720 | SHOE CARNIVAL INC COMMON STOCK USD.01             | 0.001%         | 98.205%      |
| 6721 | INDIA CEMENTS                                     | 0.001%         | 98.205%      |
| 6722 | CIA SANEAMENTO                                    | 0.001%         | 98.206%      |
| 6723 | MIQUEL Y COSTAS                                   | 0.001%         | 98.207%      |
| 6724 | NINTENDO CO                                       | 0.001%         | 98.208%      |
| 6725 | COMMUNITY HEALT                                   | 0.001%         | 98.209%      |
| 6726 | SUMITOMO TITANI                                   | 0.001%         | 98.210%      |
| 6727 | KUMIAI CHEM IND                                   | 0.001%         | 98.211%      |
| 6728 | QUALITAS CONTOL                                   | 0.001%         | 98.212%      |
| 6729 | WARABEYA NICHYI                                   | 0.001%         | 98.213%      |
| 6730 | ARB CORP LTD                                      | 0.001%         | 98.214%      |
| 6731 | VT HOLDINGS CO                                    | 0.001%         | 98.215%      |

|      | SECURITY NAME                                      | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6732 | OFG BANCORP COMMON STOCK USD1.0                    | 0.001%         | 98.216%      |
| 6733 | PRESTIGE INTERN                                    | 0.001%         | 98.217%      |
| 6734 | WISDOM MARINE L                                    | 0.001%         | 98.218%      |
| 6735 | SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001 | 0.001%         | 98.219%      |
| 6736 | METROPOLITAN BA                                    | 0.001%         | 98.220%      |
| 6737 | AMERICAS SILVER                                    | 0.001%         | 98.221%      |
| 6738 | SURUGA CO LTD                                      | 0.001%         | 98.222%      |
| 6739 | OSAKI ELECTRIC                                     | 0.001%         | 98.223%      |
| 6740 | BRIGHTOIL PETRO                                    | 0.001%         | 98.224%      |
| 6741 | VETROPACK HOLDI                                    | 0.001%         | 98.225%      |
| 6742 | MESA LABORATORIES INC COMMON STOCK                 | 0.001%         | 98.226%      |
| 6743 | MCJ CO LTD   | 0.001%         | 98.227%      |
| 6744 | HARASHIN CO LTD                                    | 0.001%         | 98.228%      |
| 6745 | INVOCARE LTD                                       | 0.001%         | 98.229%      |
| 6746 | NOVA MEASURING                                     | 0.001%         | 98.230%      |
| 6747 | MEDIA NUSANTARA                                    | 0.001%         | 98.230%      |
| 6748 | NIPPON PILLAR P                                    | 0.001%         | 98.231%      |
| 6749 | SHIBAURA ELECTR                                    | 0.001%         | 98.232%      |
| 6750 | SECURITY BANK C                                    | 0.001%         | 98.233%      |
| 6751 | ASAHI CO LTD                                       | 0.001%         | 98.234%      |
| 6752 | SIGURD MICROELE                                    | 0.001%         | 98.235%      |
| 6753 | PRUKSA HOLDING                                     | 0.001%         | 98.236%      |
| 6754 | RADNET INC COMMON STOCK USD.0001                   | 0.001%         | 98.237%      |
| 6755 | FRASERS HOSPITA                                    | 0.001%         | 98.238%      |
| 6756 | SEWON CELLONTEC                                    | 0.001%         | 98.239%      |
| 6757 | WEIBO CORP SPON ADR ADR USD.00025                  | 0.001%         | 98.240%      |
| 6758 | MAINSTREET EQUI                                    | 0.001%         | 98.241%      |
| 6759 | PEPTIDREAM INC                                     | 0.001%         | 98.242%      |
| 6760 | HONGKONG&SHANG                                     | 0.001%         | 98.243%      |
| 6761 | TITAN CEMENT CO                                    | 0.001%         | 98.244%      |
| 6762 | LEYOU TECHNOLOG                                    | 0.001%         | 98.245%      |
| 6763 | AVEO GROUP   | 0.001%         | 98.246%      |
| 6764 | TAIWAN COGENERA                                    | 0.001%         | 98.247%      |
| 6765 | BELC CO LTD  | 0.001%         | 98.248%      |
| 6766 | TAKASAGO THML E                                    | 0.001%         | 98.249%      |
| 6767 | SP SETIA   | 0.001%         | 98.250%      |
| 6768 | PLATINUM ASSET                                     | 0.001%         | 98.250%      |
| 6769 | NEXEN TIRE CORP                                    | 0.001%         | 98.251%      |
| 6770 | 500.COM LTD CLASS A ADR ADR USD.00005              | 0.001%         | 98.252%      |
| 6771 | THULE GROUP AB/                                    | 0.001%         | 98.253%      |
| 6772 | ROBERT WALTERS                                     | 0.001%         | 98.254%      |
| 6773 | LEMAITRE VASCULAR INC COMMON STOCK USD.01          | 0.001%         | 98.255%      |
| 6774 | AIMS AMP CAPITA                                    | 0.001%         | 98.256%      |
| 6775 | KYOKUYO CO LTD                                     | 0.001%         | 98.257%      |
| 6776 | EUROPCAR GROUPE                                    | 0.001%         | 98.258%      |
| 6777 | GLENMARK PHARM                                     | 0.001%         | 98.259%      |
| 6778 | AEON FANTASY CO                                    | 0.001%         | 98.260%      |
| 6779 | PUMA AG  | 0.001%         | 98.261%      |
| 6780 | BASIC ENERGY SERVICES INC COMMON STOCK USD.01      | 0.001%         | 98.262%      |
| 6781 | INPHI CORP COMMON STOCK                            | 0.001%         | 98.263%      |



|      | SECURITY NAME                               | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6782 | SCSK CORPORATIO                             | 0.001%         | 98.264%      |
| 6783 | SA SA INTL HLDG                             | 0.001%         | 98.265%      |
| 6784 | REGIONAL MANAGEMENT CORP COMMON STOCK USD.1 | 0.001%         | 98.266%      |
| 6785 | HOKKAIDO ELEC P                             | 0.001%         | 98.267%      |
| 6786 | IBASE TECHNOLOG                             | 0.001%         | 98.267%      |
| 6787 | YOROZU CORP                                 | 0.001%         | 98.268%      |
| 6788 | STANDARD LIFE I                             | 0.001%         | 98.269%      |
| 6789 | NRG YIELD INC CLASS C COMMON STOCK          | 0.001%         | 98.270%      |
| 6790 | TOWA BANK                                   | 0.001%         | 98.271%      |
| 6791 | WHARF(HLDGS)                                | 0.001%         | 98.272%      |
| 6792 | HANON SYSTEMS                               | 0.001%         | 98.273%      |
| 6793 | SYSTEX CORPORAT                             | 0.001%         | 98.274%      |
| 6794 | DANIELI & CO CO                             | 0.001%         | 98.275%      |
| 6795 | CSW INDUSTRIALS INC COMMON STOCK USD.01     | 0.001%         | 98.276%      |
| 6796 | KONGSBERG AUTOM                             | 0.001%         | 98.277%      |
| 6797 | TELEFONICA BRASIL ADR ADR                   | 0.001%         | 98.278%      |
| 6798 | CMK CORP                                    | 0.001%         | 98.279%      |
| 6799 | OBEROI REALTY L                             | 0.001%         | 98.280%      |
| 6800 | SK SECURITIES C                             | 0.001%         | 98.281%      |
| 6801 | GREATVIEW ASEPT                             | 0.001%         | 98.282%      |
| 6802 | ADCOCK INGRAM H                             | 0.001%         | 98.282%      |
| 6803 | ARITZIA INC                                 | 0.001%         | 98.283%      |
| 6804 | HIBBETT SPORTS INC COMMON STOCK USD.01      | 0.001%         | 98.284%      |
| 6805 | HOKUETSU BANK                               | 0.001%         | 98.285%      |
| 6806 | AGRANA BETEILIG                             | 0.001%         | 98.286%      |
| 6807 | NOEVIR HOLDINGS                             | 0.001%         | 98.287%      |
| 6808 | RAITO KOGYO CO                              | 0.001%         | 98.288%      |
| 6809 | KRESNA                                      | 0.001%         | 98.289%      |
| 6810 | T-GAIA CORP                                 | 0.001%         | 98.290%      |
| 6811 | EL PUERTO DE LI                             | 0.001%         | 98.291%      |
| 6812 | ADANI POWER LTD                             | 0.001%         | 98.292%      |
| 6813 | SKY NETWORK TEL                             | 0.001%         | 98.293%      |
| 6814 | TON YI CORP                                 | 0.001%         | 98.294%      |
| 6815 | TIKKURILA OY                                | 0.001%         | 98.295%      |
| 6816 | DAKTRONICS INC COMMON STOCK                 | 0.001%         | 98.295%      |
| 6817 | CARL ZEISS MEDI                             | 0.001%         | 98.296%      |
| 6818 | DISCO CORPORATI                             | 0.001%         | 98.297%      |
| 6819 | AUSNUTRIA DAIRY                             | 0.001%         | 98.298%      |
| 6820 | SANKI ENGINEERI                             | 0.001%         | 98.299%      |
| 6821 | JAIPRAKASH ASSO                             | 0.001%         | 98.300%      |
| 6822 | ASTRA AGRO LEST                             | 0.001%         | 98.301%      |
| 6823 | ACCORDIA GOLF T                             | 0.001%         | 98.302%      |
| 6824 | INWIDO AB                                   | 0.001%         | 98.303%      |
| 6825 | PAB K TJIWI KIM                             | 0.001%         | 98.304%      |
| 6826 | NORDIC SEMICOND                             | 0.001%         | 98.305%      |
| 6827 | LONKING HOLDING                             | 0.001%         | 98.306%      |
| 6828 | CLEVO                                       | 0.001%         | 98.307%      |
| 6829 | TI FINANCIAL HO                             | 0.001%         | 98.308%      |
| 6830 | UNID CO LTD                                 | 0.001%         | 98.308%      |
| 6831 | RIKEN CORP                                  | 0.001%         | 98.309%      |

|      | SECURITY NAME                                  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6832 | KOREA GAS CORP                                 | 0.001%         | 98.310%      |
| 6833 | BIESSE   | 0.001%         | 98.311%      |
| 6834 | CLIFTON BANCORP INC COMMON STOCK USD.01        | 0.001%         | 98.312%      |
| 6835 | ELBIT SYSTEMS L                                | 0.001%         | 98.313%      |
| 6836 | LANDEC CORP                                    | 0.001%         | 98.314%      |
| 6837 | MICHINOKU BANK                                 | 0.001%         | 98.315%      |
| 6838 | TRUE NORTH COMM                                | 0.001%         | 98.316%      |
| 6839 | EOH HOLDINGS LT                                | 0.001%         | 98.317%      |
| 6840 | ORIENT CORP                                    | 0.001%         | 98.318%      |
| 6841 | TEKFEN HOLDING                                 | 0.001%         | 98.319%      |
| 6842 | MCMILLAN SHAKES                                | 0.001%         | 98.319%      |
| 6843 | EUGENE CORP                                    | 0.001%         | 98.320%      |
| 6844 | BENEFIT ONE INC                                | 0.001%         | 98.321%      |
| 6845 | HANWHA SECS                                    | 0.001%         | 98.322%      |
| 6846 | TAIYO INK MFG C                                | 0.001%         | 98.323%      |
| 6847 | BANDO CHEMICAL                                 | 0.001%         | 98.324%      |
| 6848 | UPONOR OYJ                                     | 0.001%         | 98.325%      |
| 6849 | VIACOM INC CLASS A COMMON STOCK USD.001        | 0.001%         | 98.326%      |
| 6850 | STABILUS SA                                    | 0.001%         | 98.327%      |
| 6851 | GLOBAL POWER SY                                | 0.001%         | 98.328%      |
| 6852 | PHOENIX MECANO                                 | 0.001%         | 98.329%      |
| 6853 | YUMESHIN HOLDIN                                | 0.001%         | 98.329%      |
| 6854 | CORP MOCTEZUMA                                 | 0.001%         | 98.330%      |
| 6855 | SINOFERT HOLDIN                                | 0.001%         | 98.331%      |
| 6856 | SAKAI MOVING SE                                | 0.001%         | 98.332%      |
| 6857 | NEO-CHINA GROUP                                | 0.001%         | 98.333%      |
| 6858 | CHENIERE ENERGY PART LP HOLD COMMON STOCK      | 0.001%         | 98.334%      |
| 6859 | KESKO OYJ                                      | 0.001%         | 98.335%      |
| 6860 | CESC   | 0.001%         | 98.336%      |
| 6861 | WELCIA HOLDINGS                                | 0.001%         | 98.337%      |
| 6862 | SINFONIA TECHNO                                | 0.001%         | 98.338%      |
| 6863 | NAUTILUS GROUP                                 | 0.001%         | 98.338%      |
| 6864 | PHOTO-ME INTERN                                | 0.001%         | 98.339%      |
| 6865 | CORP INMOBILIAR                                | 0.001%         | 98.340%      |
| 6866 | SURTECO SE                                     | 0.001%         | 98.341%      |
| 6867 | COROMANDEL INTL                                | 0.001%         | 98.342%      |
| 6868 | BRODRENE HARTMA                                | 0.001%         | 98.343%      |
| 6869 | HURCO COMPANIES INC COMMON STOCK               | 0.001%         | 98.344%      |
| 6870 | TORRENT PHARM                                  | 0.001%         | 98.345%      |
| 6871 | COGOBUY GROUP                                  | 0.001%         | 98.346%      |
| 6872 | NATURAL GAS SERVICES GROUP COMMON STOCK USD.01 | 0.001%         | 98.347%      |
| 6873 | FUJICCO CO                                     | 0.001%         | 98.348%      |
| 6874 | CT ENVIRONMENTA                                | 0.001%         | 98.348%      |
| 6875 | TAIWAN LAND DEV                                | 0.001%         | 98.349%      |
| 6876 | QL RESOURCES BH                                | 0.001%         | 98.350%      |
| 6877 | METALLURGICAL C                                | 0.001%         | 98.351%      |
| 6878 | SADBHAV ENGINEE                                | 0.001%         | 98.352%      |
| 6879 | INFRASTRUCTURE                                 | 0.001%         | 98.353%      |
| 6880 | TALK TALK TELEC                                | 0.001%         | 98.354%      |
| 6881 | CADILA HEALTHCA                                | 0.001%         | 98.355%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6882 | OPTO TECH CORPN                                 | 0.001%         | 98.356%      |
| 6883 | COLBUN S.A.                                     | 0.001%         | 98.356%      |
| 6884 | EMPEROR INTL HL                                 | 0.001%         | 98.357%      |
| 6885 | SIA REIT INC                                    | 0.001%         | 98.358%      |
| 6886 | HEADLAM GROUP                                   | 0.001%         | 98.359%      |
| 6887 | SMARTONE TELECO                                 | 0.001%         | 98.360%      |
| 6888 | CEMENTIR S.p.A.                                 | 0.001%         | 98.361%      |
| 6889 | SOL SPA   | 0.001%         | 98.362%      |
| 6890 | CREDIT CORP GRO                                 | 0.001%         | 98.363%      |
| 6891 | REPLY SPA                                       | 0.001%         | 98.364%      |
| 6892 | SHIKOKU CHEMICA                                 | 0.001%         | 98.365%      |
| 6893 | NISSIN CORP                                     | 0.001%         | 98.365%      |
| 6894 | ADITYA BIRLA FA                                 | 0.001%         | 98.366%      |
| 6895 | GLOBERIDE INC                                   | 0.001%         | 98.367%      |
| 6896 | FIAT CHRYSLER A                                 | 0.001%         | 98.368%      |
| 6897 | WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01  | 0.001%         | 98.369%      |
| 6898 | STS SEMICONDUCT                                 | 0.001%         | 98.370%      |
| 6899 | DEPOMED INC COMMON STOCK                        | 0.001%         | 98.371%      |
| 6900 | DASSAULT SYSTEM                                 | 0.001%         | 98.372%      |
| 6901 | MONARCH CASINO + RESORT INC COMMON STOCK USD.01 | 0.001%         | 98.373%      |
| 6902 | SAS AB  | 0.001%         | 98.373%      |
| 6903 | PETRON CORP                                     | 0.001%         | 98.374%      |
| 6904 | QAD INC A COMMON STOCK                          | 0.001%         | 98.375%      |
| 6905 | GLADSTONE COMME                                 | 0.001%         | 98.376%      |
| 6906 | MCCARTHY & STON                                 | 0.001%         | 98.377%      |
| 6907 | JAHWA ELECTRONI                                 | 0.001%         | 98.378%      |
| 6908 | TONG YANG INV B                                 | 0.001%         | 98.379%      |
| 6909 | TRINITY MIRROR                                  | 0.001%         | 98.380%      |
| 6910 | MATRIX SERVICE CO COMMON STOCK USD.01           | 0.001%         | 98.380%      |
| 6911 | TITAN MACHINERY INC COMMON STOCK USD.00001      | 0.001%         | 98.381%      |
| 6912 | VOSSLOH AG                                      | 0.001%         | 98.382%      |
| 6913 | MOTA ENGLI SGPS                                 | 0.001%         | 98.383%      |
| 6914 | ASSOCD INTL HOT                                 | 0.001%         | 98.384%      |
| 6915 | TEXHONG TEXTILE                                 | 0.001%         | 98.385%      |
| 6916 | CHINA METAL PRO                                 | 0.001%         | 98.386%      |
| 6917 | OSSTEM IMPLANT                                  | 0.001%         | 98.387%      |
| 6918 | OKAMOTO INDUSTR                                 | 0.001%         | 98.388%      |
| 6919 | FIDEA HOLDINGS                                  | 0.001%         | 98.388%      |
| 6920 | FUKUDA CORP                                     | 0.001%         | 98.389%      |
| 6921 | ANGLO PACIFIC G                                 | 0.001%         | 98.390%      |
| 6922 | ACOM CO   | 0.001%         | 98.391%      |
| 6923 | GP STRATEGIES C                                 | 0.001%         | 98.392%      |
| 6924 | VIRTUS HEALTH L                                 | 0.001%         | 98.393%      |
| 6925 | GLORIA MATERIAL                                 | 0.001%         | 98.394%      |
| 6926 | MATSUYA FOODS C                                 | 0.001%         | 98.395%      |
| 6927 | BANKFINANCIAL CORP COMMON STOCK USD.01          | 0.001%         | 98.396%      |
| 6928 | DALRADIAN RESOU                                 | 0.001%         | 98.396%      |
| 6929 | HIBISCUS PETROL                                 | 0.001%         | 98.397%      |
| 6930 | KIKKOMAN CORP                                   | 0.001%         | 98.398%      |
| 6931 | HKR INTL LTD                                    | 0.001%         | 98.399%      |

|      | SECURITY NAME                             | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6932 | SURMODICS INC COMMON STOCK USD.05         | 0.001%         | 98.400%      |
| 6933 | CELLNEX TELECOM                           | 0.001%         | 98.401%      |
| 6934 | CERVECERIAS UNI                           | 0.001%         | 98.402%      |
| 6935 | YOSHINOYA D&C C                           | 0.001%         | 98.403%      |
| 6936 | BROOKFIELD REAL                           | 0.001%         | 98.403%      |
| 6937 | HANIL CEMENT MF                           | 0.001%         | 98.404%      |
| 6938 | SENEX ENERGY LT                           | 0.001%         | 98.405%      |
| 6939 | YUASA TRADING C                           | 0.001%         | 98.406%      |
| 6940 | ALUMINUM CORP OF CHINA ADR ADR            | 0.001%         | 98.407%      |
| 6941 | BEIJER ALMA AB                            | 0.001%         | 98.408%      |
| 6942 | POLYTEC HOLDING                           | 0.001%         | 98.409%      |
| 6943 | ASKUL                                     | 0.001%         | 98.410%      |
| 6944 | CREDITO REAL SA                           | 0.001%         | 98.410%      |
| 6945 | YIEH PHUI ENTS                            | 0.001%         | 98.411%      |
| 6946 | PROOFPOINT INC COMMON STOCK USD.0001      | 0.001%         | 98.412%      |
| 6947 | HYUNDAI MERCH M                           | 0.001%         | 98.413%      |
| 6948 | CLOUD PEAK ENERGY INC COMMON STOCK USD.01 | 0.001%         | 98.414%      |
| 6949 | OCEAN YIELD ASA                           | 0.001%         | 98.415%      |
| 6950 | IRON BRIDGE RES                           | 0.001%         | 98.416%      |
| 6951 | HOOKER FURNITURE CORP COMMON STOCK        | 0.001%         | 98.417%      |
| 6952 | MEARS GROUP PLC                           | 0.001%         | 98.417%      |
| 6953 | LG FASHION CORP                           | 0.001%         | 98.418%      |
| 6954 | JAPARA HEALTHCA                           | 0.001%         | 98.419%      |
| 6955 | COLOUR LIFE SER                           | 0.001%         | 98.420%      |
| 6956 | AKASTOR ASA                               | 0.001%         | 98.421%      |
| 6957 | YAMAICHI ELECTR                           | 0.001%         | 98.422%      |
| 6958 | INDIAN BANK                               | 0.001%         | 98.423%      |
| 6959 | SHANDONG CHENMI                           | 0.001%         | 98.424%      |
| 6960 | SUN FRONTIER FU                           | 0.001%         | 98.424%      |
| 6961 | AUTOBACS SEVEN                            | 0.001%         | 98.425%      |
| 6962 | ESPEC CORP                                | 0.001%         | 98.426%      |
| 6963 | GRUPO SIMEC S.A                           | 0.001%         | 98.427%      |
| 6964 | SUMMARECON AGUN                           | 0.001%         | 98.428%      |
| 6965 | NUTRISYSTEM INC COMMON STOCK USD.001      | 0.001%         | 98.429%      |
| 6966 | KVAERNER ASA                              | 0.001%         | 98.430%      |
| 6967 | BELL AG - REG                             | 0.001%         | 98.430%      |
| 6968 | UNILEVER INDONE                           | 0.001%         | 98.431%      |
| 6969 | GMO PAYMENT GAT                           | 0.001%         | 98.432%      |
| 6970 | FILINVEST LAND                            | 0.001%         | 98.433%      |
| 6971 | SHINKONG SYNTHE                           | 0.001%         | 98.434%      |
| 6972 | GURIT HOLDING A                           | 0.001%         | 98.435%      |
| 6973 | STOCK SPIRITS G                           | 0.001%         | 98.436%      |
| 6974 | VERITEX HOLDINGS INC COMMON STOCK USD.01  | 0.001%         | 98.436%      |
| 6975 | TRONC INC COMMON STOCK USD.01             | 0.001%         | 98.437%      |
| 6976 | CENTURIA INDUST                           | 0.001%         | 98.438%      |
| 6977 | IOI PROPERTIES                            | 0.001%         | 98.439%      |
| 6978 | EHIME BANK                                | 0.001%         | 98.440%      |
| 6979 | IPCA LABORATORI                           | 0.001%         | 98.441%      |
| 6980 | ISEKI & CO                                | 0.001%         | 98.442%      |
| 6981 | LEES PHARMACEUT                           | 0.001%         | 98.443%      |

|      | SECURITY NAME                                      | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6982 | HO BEE INVESTME                                    | 0.001%         | 98.443%      |
| 6983 | PREMIER FOODS                                      | 0.001%         | 98.444%      |
| 6984 | SKANSKA AB   | 0.001%         | 98.445%      |
| 6985 | HIMART CO LTD                                      | 0.001%         | 98.446%      |
| 6986 | MARUWA CO LTD                                      | 0.001%         | 98.447%      |
| 6987 | MAJOR CINEPLEX                                     | 0.001%         | 98.448%      |
| 6988 | EAGLE INDUSTRY                                     | 0.001%         | 98.449%      |
| 6989 | ICHIYOSHI SECS                                     | 0.001%         | 98.449%      |
| 6990 | RADICO KHAITAN                                     | 0.001%         | 98.450%      |
| 6991 | JAPAN PULP & PA                                    | 0.001%         | 98.451%      |
| 6992 | CONCORD NEW ENE                                    | 0.001%         | 98.452%      |
| 6993 | CONTINENTAL HLD                                    | 0.001%         | 98.453%      |
| 6994 | AKKA TECHNOLOGI                                    | 0.001%         | 98.454%      |
| 6995 | AEROSPACE INDUS                                    | 0.001%         | 98.455%      |
| 6996 | TRULY INTL HLDG                                    | 0.001%         | 98.455%      |
| 6997 | GREENHILL + CO INC COMMON STOCK USD.01             | 0.001%         | 98.456%      |
| 6998 | LAI SUN DEVELOP                                    | 0.001%         | 98.457%      |
| 6999 | O-NET COMMUNICA                                    | 0.001%         | 98.458%      |
| 7000 | LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001 | 0.001%         | 98.459%      |
| 7001 | SAMYANG HOLDING                                    | 0.001%         | 98.460%      |
| 7002 | DATANG INTL POW                                    | 0.001%         | 98.460%      |
| 7003 | SANOMA OYJ   | 0.001%         | 98.461%      |
| 7004 | HYUNDAI DS,OLD                                     | 0.001%         | 98.462%      |
| 7005 | BEST WORLD   | 0.001%         | 98.463%      |
| 7006 | CIVITAS SOLUTIONS INC COMMON STOCK USD.01          | 0.001%         | 98.464%      |
| 7007 | HEINEKEN MALAYS                                    | 0.001%         | 98.465%      |
| 7008 | CIA SANEAMENTO                                     | 0.001%         | 98.466%      |
| 7009 | SIIC ENVIRONMEN                                    | 0.001%         | 98.466%      |
| 7010 | EUROMONEY INST                                     | 0.001%         | 98.467%      |
| 7011 | NESTLE MALAY BH                                    | 0.001%         | 98.468%      |
| 7012 | TSUKISHIMA KIKA                                    | 0.001%         | 98.469%      |
| 7013 | DEXCOM INC COMMON STOCK USD.001                    | 0.001%         | 98.470%      |
| 7014 | ROAD KING INFRA                                    | 0.001%         | 98.471%      |
| 7015 | KOREA KOLMAR CO                                    | 0.001%         | 98.472%      |
| 7016 | Q TECHNOLOGY GR                                    | 0.001%         | 98.472%      |
| 7017 | CORP COMERCI SA                                    | 0.001%         | 98.473%      |
| 7018 | CTI ENGINEERING                                    | 0.001%         | 98.474%      |
| 7019 | IMMOBILIARE GRA                                    | 0.001%         | 98.475%      |
| 7020 | MEDCO ENERGI IN                                    | 0.001%         | 98.476%      |
| 7021 | CAWACHI LTD  | 0.001%         | 98.477%      |
| 7022 | WEYCO GROUP INC                                    | 0.001%         | 98.477%      |
| 7023 | VASCO DATA SECURITY INTL COMMON STOCK USD.001      | 0.001%         | 98.478%      |
| 7024 | AMTRAN TECHNOLO                                    | 0.001%         | 98.479%      |
| 7025 | PROSPERITY REIT                                    | 0.001%         | 98.480%      |
| 7026 | TOM TAILOR HOLD                                    | 0.001%         | 98.481%      |
| 7027 | CHOLAMANDALAM I                                    | 0.001%         | 98.482%      |
| 7028 | SINGAPORE FINAN                                    | 0.001%         | 98.482%      |
| 7029 | WAYFAIR INC CLASS A COMMON STOCK USD.001           | 0.001%         | 98.483%      |
| 7030 | HARMONIC INC                                       | 0.001%         | 98.484%      |
| 7031 | AJANTA PHARMA                                      | 0.001%         | 98.485%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7032 | DAITO PHARM                                     | 0.001%         | 98.486%      |
| 7033 | ASSET MANAGERS                                  | 0.001%         | 98.487%      |
| 7034 | NEPI ROCKCASTLE                                 | 0.001%         | 98.488%      |
| 7035 | FRP HOLDINGS INC COMMON STOCK USD.1             | 0.001%         | 98.488%      |
| 7036 | TPI POLENE PCL                                  | 0.001%         | 98.489%      |
| 7037 | SAIBU GAS CO                                    | 0.001%         | 98.490%      |
| 7038 | TSUGAMI CORP                                    | 0.001%         | 98.491%      |
| 7039 | BES ENGINEERING                                 | 0.001%         | 98.492%      |
| 7040 | GUANGSHEN RAILW                                 | 0.001%         | 98.493%      |
| 7041 | ALTRI SGPS S.A.                                 | 0.001%         | 98.493%      |
| 7042 | YOUNGWON CORP                                   | 0.001%         | 98.494%      |
| 7043 | ZUG ESTATES HLD                                 | 0.001%         | 98.495%      |
| 7044 | FINANCIAL PRODU                                 | 0.001%         | 98.496%      |
| 7045 | BTB REAL ESTATE                                 | 0.001%         | 98.497%      |
| 7046 | LOOKERS PLC                                     | 0.001%         | 98.498%      |
| 7047 | JAPAN WOOL TEXT                                 | 0.001%         | 98.498%      |
| 7048 | AMSTERDAM COMMO                                 | 0.001%         | 98.499%      |
| 7049 | ACCESS CO LTD                                   | 0.001%         | 98.500%      |
| 7050 | SAGA PLC  | 0.001%         | 98.501%      |
| 7051 | SUMIDA ELECTRIC                                 | 0.001%         | 98.502%      |
| 7052 | SPH REIT  | 0.001%         | 98.503%      |
| 7053 | FORD OTOSAN                                     | 0.001%         | 98.503%      |
| 7054 | NATIONAL GRID P                                 | 0.001%         | 98.504%      |
| 7055 | EIS ECZACIBASI                                  | 0.001%         | 98.505%      |
| 7056 | DIP CORPORATION                                 | 0.001%         | 98.506%      |
| 7057 | TOSHIBA MACHINE                                 | 0.001%         | 98.507%      |
| 7058 | TURKIYE SINAI K                                 | 0.001%         | 98.508%      |
| 7059 | SMI HOLDINGS GR                                 | 0.001%         | 98.508%      |
| 7060 | HAP SENG CONSOL                                 | 0.001%         | 98.509%      |
| 7061 | SCANDINAVIAN TO                                 | 0.001%         | 98.510%      |
| 7062 | KURA CORPORATIO                                 | 0.001%         | 98.511%      |
| 7063 | FRANK'S INTERNA                                 | 0.001%         | 98.512%      |
| 7064 | CORPORATE TRAVE                                 | 0.001%         | 98.513%      |
| 7065 | SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01 | 0.001%         | 98.513%      |
| 7066 | M&A CAPITAL PAR                                 | 0.001%         | 98.514%      |
| 7067 | SURGERY PARTNERS INC COMMON STOCK USD.01        | 0.001%         | 98.515%      |
| 7068 | ELITE SEMICONDU                                 | 0.001%         | 98.516%      |
| 7069 | BERJAYA CORPORA                                 | 0.001%         | 98.517%      |
| 7070 | GREATEK ELECTRO                                 | 0.001%         | 98.517%      |
| 7071 | KYOKUTO BOEKI K                                 | 0.001%         | 98.518%      |
| 7072 | FUJIBO HOLDINGS                                 | 0.001%         | 98.519%      |
| 7073 | LING SEN PRECIS                                 | 0.001%         | 98.520%      |
| 7074 | CARMILA SA                                      | 0.001%         | 98.521%      |
| 7075 | MIZUHO FINL GP                                  | 0.001%         | 98.522%      |
| 7076 | SOLOR A/S                                       | 0.001%         | 98.522%      |
| 7077 | YASUNAGA CORP                                   | 0.001%         | 98.523%      |
| 7078 | BW LPG LTD                                      | 0.001%         | 98.524%      |
| 7079 | TOYO ENG CORP                                   | 0.001%         | 98.525%      |
| 7080 | SEAH STEEL                                      | 0.001%         | 98.526%      |
| 7081 | SINTOKOGIO                                      | 0.001%         | 98.527%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7082 | TMAC RESOURCES                                   | 0.001%         | 98.527%      |
| 7083 | THAI VEGETABLE                                   | 0.001%         | 98.528%      |
| 7084 | KT SKYLIFE CO L                                  | 0.001%         | 98.529%      |
| 7085 | CHINA SUNTIEN G                                  | 0.001%         | 98.530%      |
| 7086 | COLTENE HOLDI                                    | 0.001%         | 98.531%      |
| 7087 | MERMAID MARINE                                   | 0.001%         | 98.532%      |
| 7088 | ASAHI HOLDINGS                                   | 0.001%         | 98.532%      |
| 7089 | DAIICHI KIGENSO                                  | 0.001%         | 98.533%      |
| 7090 | KUMHO TIRE CO                                    | 0.001%         | 98.534%      |
| 7091 | ENAV SPA   | 0.001%         | 98.535%      |
| 7092 | MINOR INTERNATI                                  | 0.001%         | 98.536%      |
| 7093 | HEARTLAND NEW Z                                  | 0.001%         | 98.536%      |
| 7094 | ZAGG INC COMMON STOCK USD.001                    | 0.001%         | 98.537%      |
| 7095 | PARIS ORLEANS S                                  | 0.001%         | 98.538%      |
| 7096 | MEKONOMEN AB                                     | 0.001%         | 98.539%      |
| 7097 | CATO CORP CLASS A COMMON STOCK USD.033           | 0.001%         | 98.540%      |
| 7098 | MONTEA SCA                                       | 0.001%         | 98.541%      |
| 7099 | MIRAMAR HTEL &                                   | 0.001%         | 98.541%      |
| 7100 | EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01   | 0.001%         | 98.542%      |
| 7101 | CAPITAL&REG PRO                                  | 0.001%         | 98.543%      |
| 7102 | CHINA SHENGMU O                                  | 0.001%         | 98.544%      |
| 7103 | Goldcrest Co.,                                   | 0.001%         | 98.545%      |
| 7104 | MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01 | 0.001%         | 98.545%      |
| 7105 | DIGI INTL INC                                    | 0.001%         | 98.546%      |
| 7106 | UNITED STATES LIME + MINERAL COMMON STOCK USD.1  | 0.001%         | 98.547%      |
| 7107 | GL EVENTS  | 0.001%         | 98.548%      |
| 7108 | CHINA PETROLEUM                                  | 0.001%         | 98.549%      |
| 7109 | SCHMOLZ+BICKENB                                  | 0.001%         | 98.550%      |
| 7110 | SUPERIOR UNIFORM GROUP INC COMMON STOCK          | 0.001%         | 98.550%      |
| 7111 | CEMEX LATAM HLD                                  | 0.001%         | 98.551%      |
| 7112 | MPACT LIMITED                                    | 0.001%         | 98.552%      |
| 7113 | PHOENIX HLDGS L                                  | 0.001%         | 98.553%      |
| 7114 | WCT HOLDINGS BH                                  | 0.001%         | 98.554%      |
| 7115 | CALIX INC COMMON STOCK                           | 0.001%         | 98.554%      |
| 7116 | TAEKWANG IND CO                                  | 0.001%         | 98.555%      |
| 7117 | ADVANCED WIRELE                                  | 0.001%         | 98.556%      |
| 7118 | BANK OF CHONGQI                                  | 0.001%         | 98.557%      |
| 7119 | BRUNEL INTL                                      | 0.001%         | 98.558%      |
| 7120 | YAKULT HONSHA C                                  | 0.001%         | 98.559%      |
| 7121 | SRA HOLDINGS IN                                  | 0.001%         | 98.559%      |
| 7122 | UMW OIL & GAS C                                  | 0.001%         | 98.560%      |
| 7123 | LEWIS GROUP LTD                                  | 0.001%         | 98.561%      |
| 7124 | TSUBAKI NAKASHI                                  | 0.001%         | 98.562%      |
| 7125 | SAKATA INX CORP                                  | 0.001%         | 98.563%      |
| 7126 | GOLDSUN DEV/CON                                  | 0.001%         | 98.563%      |
| 7127 | ICHOR HOLDINGS                                   | 0.001%         | 98.564%      |
| 7128 | CALBEE INC                                       | 0.001%         | 98.565%      |
| 7129 | LOTES CO LTD                                     | 0.001%         | 98.566%      |
| 7130 | AGUAS ANDINAS S                                  | 0.001%         | 98.567%      |
| 7131 | YAMABIKO CORP                                    | 0.001%         | 98.567%      |

|      | SECURITY NAME                                  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7132 | NISHIMATSUYA CH                                | 0.001%         | 98.568%      |
| 7133 | ORACLE CORP JAP                                | 0.001%         | 98.569%      |
| 7134 | SYNERGIE                                       | 0.001%         | 98.570%      |
| 7135 | AUSTRALIAN AGRI                                | 0.001%         | 98.571%      |
| 7136 | KINIK CO                                       | 0.001%         | 98.572%      |
| 7137 | WESTERN ENERGY                                 | 0.001%         | 98.572%      |
| 7138 | POLYPLEX THAILA                                | 0.001%         | 98.573%      |
| 7139 | MODEC INC                                      | 0.001%         | 98.574%      |
| 7140 | ALIANSCOE SHOPPI                               | 0.001%         | 98.575%      |
| 7141 | TOKYO BROADCAST                                | 0.001%         | 98.576%      |
| 7142 | BK OF SAGA                                     | 0.001%         | 98.576%      |
| 7143 | MITSUBISHI STEE                                | 0.001%         | 98.577%      |
| 7144 | BACHEM HLD AG-B                                | 0.001%         | 98.578%      |
| 7145 | AEKYUNG PETROCH                                | 0.001%         | 98.579%      |
| 7146 | POWELL INDUSTRIES INC COMMON STOCK USD.01      | 0.001%         | 98.580%      |
| 7147 | DMC GLOBAL INC COMMON STOCK USD.05             | 0.001%         | 98.580%      |
| 7148 | MITANI CORP                                    | 0.001%         | 98.581%      |
| 7149 | TKC CORPORATION                                | 0.001%         | 98.582%      |
| 7150 | CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01 | 0.001%         | 98.583%      |
| 7151 | SOITEC   | 0.001%         | 98.584%      |
| 7152 | ESSENTIAL ENER                                 | 0.001%         | 98.584%      |
| 7153 | SCATEC SOLAR AS                                | 0.001%         | 98.585%      |
| 7154 | TOWNGAS CHINA C                                | 0.001%         | 98.586%      |
| 7155 | FUSO CHEMICAL C                                | 0.001%         | 98.587%      |
| 7156 | ORDINA NV                                      | 0.001%         | 98.588%      |
| 7157 | CAMBIAN GROUP P                                | 0.001%         | 98.588%      |
| 7158 | VALID SOLUCOES                                 | 0.001%         | 98.589%      |
| 7159 | PRECIOUS SHIPPI                                | 0.001%         | 98.590%      |
| 7160 | RETELIT SPA                                    | 0.001%         | 98.591%      |
| 7161 | MEGACHIPS CORP                                 | 0.001%         | 98.592%      |
| 7162 | METRO PACIFIC I                                | 0.001%         | 98.592%      |
| 7163 | NIPPON YUSOKI C                                | 0.001%         | 98.593%      |
| 7164 | MGI COUTIER                                    | 0.001%         | 98.594%      |
| 7165 | HUNTER DOUGLAS                                 | 0.001%         | 98.595%      |
| 7166 | TIAN GE INTERAC                                | 0.001%         | 98.596%      |
| 7167 | CHINA OVERSEAS                                 | 0.001%         | 98.596%      |
| 7168 | NICE INFORMATIO                                | 0.001%         | 98.597%      |
| 7169 | SANY HEAVY EQUI                                | 0.001%         | 98.598%      |
| 7170 | S&T MOTIV CO LT                                | 0.001%         | 98.599%      |
| 7171 | CAMBRIDGE INDUS                                | 0.001%         | 98.600%      |
| 7172 | VZ HOLDING AG                                  | 0.001%         | 98.600%      |
| 7173 | CONNECTICUT WATER SVC INC COMMON STOCK         | 0.001%         | 98.601%      |
| 7174 | SIGDO KOPPERS S                                | 0.001%         | 98.602%      |
| 7175 | COSTAMARE INC                                  | 0.001%         | 98.603%      |
| 7176 | SK-ELECTRONICS                                 | 0.001%         | 98.604%      |
| 7177 | KPIT TECHNOLOGI                                | 0.001%         | 98.604%      |
| 7178 | DEBENHAMS                                      | 0.001%         | 98.605%      |
| 7179 | HANSOL PAPER CO                                | 0.001%         | 98.606%      |
| 7180 | MITSUBOSHI BELT                                | 0.001%         | 98.607%      |
| 7181 | DELEK GROUP                                    | 0.001%         | 98.607%      |



|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7182 | LIFE CORPORATIO                                 | 0.001%         | 98.608%      |
| 7183 | HUNG POO CONSTR                                 | 0.001%         | 98.609%      |
| 7184 | SPEEDCAST INTL                                  | 0.001%         | 98.610%      |
| 7185 | SHIKUN & BINUI                                  | 0.001%         | 98.611%      |
| 7186 | CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001 | 0.001%         | 98.611%      |
| 7187 | CONA RESOURCES                                  | 0.001%         | 98.612%      |
| 7188 | TA YA ELEC WIR&                                 | 0.001%         | 98.613%      |
| 7189 | KALBE FARMA                                     | 0.001%         | 98.614%      |
| 7190 | TT ELECTRONICS                                  | 0.001%         | 98.615%      |
| 7191 | ALONY HETZ                                      | 0.001%         | 98.615%      |
| 7192 | DAEWOONG CO LTD                                 | 0.001%         | 98.616%      |
| 7193 | CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0 | 0.001%         | 98.617%      |
| 7194 | SDI CORP  | 0.001%         | 98.618%      |
| 7195 | NIPPON THOMPSON                                 | 0.001%         | 98.619%      |
| 7196 | DORIAN LPG LTD                                  | 0.001%         | 98.619%      |
| 7197 | VECTURA GROUP                                   | 0.001%         | 98.620%      |
| 7198 | BK MANDIRI                                      | 0.001%         | 98.621%      |
| 7199 | DONGFANG ELECT                                  | 0.001%         | 98.622%      |
| 7200 | G.U.D. HOLDINGS                                 | 0.001%         | 98.622%      |
| 7201 | AGL ENERGY LTD                                  | 0.001%         | 98.623%      |
| 7202 | GREEN BRICK PARTNERS INC COMMON STOCK USD.01    | 0.001%         | 98.624%      |
| 7203 | DOOSAN ENGINE C                                 | 0.001%         | 98.625%      |
| 7204 | TOKAI RUBBER IN                                 | 0.001%         | 98.626%      |
| 7205 | CNB FINANCIAL CORP/PA COMMON STOCK              | 0.001%         | 98.626%      |
| 7206 | FUJI CO(TOKYO)                                  | 0.001%         | 98.627%      |
| 7207 | DIC ASSET AG                                    | 0.001%         | 98.628%      |
| 7208 | TIME DOTCOM BHD                                 | 0.001%         | 98.629%      |
| 7209 | TECHNOPRO HLDGS                                 | 0.001%         | 98.630%      |
| 7210 | WEBJET LTD                                      | 0.001%         | 98.630%      |
| 7211 | MOTHERSON SUMI                                  | 0.001%         | 98.631%      |
| 7212 | XING AG   | 0.001%         | 98.632%      |
| 7213 | PP LONDON SUMAT                                 | 0.001%         | 98.633%      |
| 7214 | RORZE CORP                                      | 0.001%         | 98.634%      |
| 7215 | JIN CO.LTD                                      | 0.001%         | 98.634%      |
| 7216 | SUMITOMO SEIKA                                  | 0.001%         | 98.635%      |
| 7217 | SUN HUNG KAI CO                                 | 0.001%         | 98.636%      |
| 7218 | VITAL KSK HOLDI                                 | 0.001%         | 98.637%      |
| 7219 | MOUNT GIBSON IR                                 | 0.001%         | 98.637%      |
| 7220 | CHAOWEI POWER H                                 | 0.001%         | 98.638%      |
| 7221 | ECOBALT Solutio                                 | 0.001%         | 98.639%      |
| 7222 | FIRST MINING GO                                 | 0.001%         | 98.640%      |
| 7223 | SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01  | 0.001%         | 98.641%      |
| 7224 | PHIBRO ANIMAL H                                 | 0.001%         | 98.641%      |
| 7225 | HI-P INTERNATIO                                 | 0.001%         | 98.642%      |
| 7226 | MONETA MONEY BA                                 | 0.001%         | 98.643%      |
| 7227 | CLARION CO                                      | 0.001%         | 98.644%      |
| 7228 | GUOCOLAND LTD                                   | 0.001%         | 98.644%      |
| 7229 | DIXONS CARPHONE                                 | 0.001%         | 98.645%      |
| 7230 | FRANKLIN COVEY CO COMMON STOCK USD.05           | 0.001%         | 98.646%      |
| 7231 | MEDIDATA SOLUTIONS INC COMMON STOCK USD.01      | 0.001%         | 98.647%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7232 | TIANJIN PORT DE                                  | 0.001%         | 98.648%      |
| 7233 | MOTECH INDUSTRI                                  | 0.001%         | 98.648%      |
| 7234 | GERDAU SA  | 0.001%         | 98.649%      |
| 7235 | GUANGZHOU PHARM                                  | 0.001%         | 98.650%      |
| 7236 | PDL BIOPHARMA INC COMMON STOCK USD.01            | 0.001%         | 98.651%      |
| 7237 | STOBART GROUP L                                  | 0.001%         | 98.651%      |
| 7238 | GOODBABY INTERN                                  | 0.001%         | 98.652%      |
| 7239 | HOKUTO CORP                                      | 0.001%         | 98.653%      |
| 7240 | SUNSHINE 10                                      | 0.001%         | 98.654%      |
| 7241 | DIGNITY PLC                                      | 0.001%         | 98.655%      |
| 7242 | UEM SUNRISE BHD                                  | 0.001%         | 98.655%      |
| 7243 | AISAN INDUSTRY                                   | 0.001%         | 98.656%      |
| 7244 | NVE CORP   | 0.001%         | 98.657%      |
| 7245 | KOWLOON DEVMT                                    | 0.001%         | 98.658%      |
| 7246 | INFRASTRUTTURE                                   | 0.001%         | 98.658%      |
| 7247 | KOBAYASHI PHARM                                  | 0.001%         | 98.659%      |
| 7248 | SWECO AB   | 0.001%         | 98.660%      |
| 7249 | LPP SA   | 0.001%         | 98.661%      |
| 7250 | SEMIRARA MINING                                  | 0.001%         | 98.662%      |
| 7251 | BRUNELLO CUCINE                                  | 0.001%         | 98.662%      |
| 7252 | I.T LIMITED                                      | 0.001%         | 98.663%      |
| 7253 | ENZO BIOCHEM INC COMMON STOCK USD.01             | 0.001%         | 98.664%      |
| 7254 | INDEPENDENCE HOLDING CO COMMON STOCK USD1.0      | 0.001%         | 98.665%      |
| 7255 | CHUGAI PHARM CO                                  | 0.001%         | 98.665%      |
| 7256 | CHINA SOUTHERN AIR SPONS ADR ADR                 | 0.001%         | 98.666%      |
| 7257 | PCHOME ONLINE I                                  | 0.001%         | 98.667%      |
| 7258 | HAKDEX AB  | 0.001%         | 98.668%      |
| 7259 | BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01 | 0.001%         | 98.668%      |
| 7260 | CHONG HONG CONS                                  | 0.001%         | 98.669%      |
| 7261 | TAKASAGO INTL C                                  | 0.001%         | 98.670%      |
| 7262 | MITSUMI SOKO CO                                  | 0.001%         | 98.671%      |
| 7263 | TOYO CONSTRUCTI                                  | 0.001%         | 98.672%      |
| 7264 | GRUPO CEMENTOS                                   | 0.001%         | 98.672%      |
| 7265 | AUSTAL LTD                                       | 0.001%         | 98.673%      |
| 7266 | COMPAGNIE DES A                                  | 0.001%         | 98.674%      |
| 7267 | UNITECH PRINTED                                  | 0.001%         | 98.675%      |
| 7268 | ATUL LTD   | 0.001%         | 98.675%      |
| 7269 | RYOSHOKU LTD                                     | 0.001%         | 98.676%      |
| 7270 | BANK OF MARIN BANCORP/CA COMMON STOCK            | 0.001%         | 98.677%      |
| 7271 | BURSON GROUP LT                                  | 0.001%         | 98.678%      |
| 7272 | DAIRY FARM INTL                                  | 0.001%         | 98.678%      |
| 7273 | HOCHDORF HOLDIN                                  | 0.001%         | 98.679%      |
| 7274 | CMIC HOLDINGS C                                  | 0.001%         | 98.680%      |
| 7275 | MANILA ELECTRIC                                  | 0.001%         | 98.681%      |
| 7276 | GPO AEROPORTUAR                                  | 0.001%         | 98.682%      |
| 7277 | ROBINSONS RETAI                                  | 0.001%         | 98.682%      |
| 7278 | CTCI CORP  | 0.001%         | 98.683%      |
| 7279 | GCL NEW ENERGY                                   | 0.001%         | 98.684%      |
| 7280 | GREAT EASTERN H                                  | 0.001%         | 98.685%      |
| 7281 | TORIDOLL CORPOR                                  | 0.001%         | 98.685%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7282 | CEDAR REALTY TRUST INC REIT USD.06               | 0.001%         | 98.686%      |
| 7283 | IMAGICA ROBOT H                                  | 0.001%         | 98.687%      |
| 7284 | POLLARD BANKNOT                                  | 0.001%         | 98.688%      |
| 7285 | MAX CO   | 0.001%         | 98.688%      |
| 7286 | AXT INC COMMON STOCK USD.001                     | 0.001%         | 98.689%      |
| 7287 | VAISALA  | 0.001%         | 98.690%      |
| 7288 | SAKAI CHEMICAL                                   | 0.001%         | 98.691%      |
| 7289 | LIEN HWA INDL                                    | 0.001%         | 98.691%      |
| 7290 | YAKUODO CO LTD                                   | 0.001%         | 98.692%      |
| 7291 | NICHII GAKKAN C                                  | 0.001%         | 98.693%      |
| 7292 | GEOX S.P.A.                                      | 0.001%         | 98.694%      |
| 7293 | COSTA GROUP HOL                                  | 0.001%         | 98.695%      |
| 7294 | KH NEOCHEM CO L                                  | 0.001%         | 98.695%      |
| 7295 | AP THAILAND PCL                                  | 0.001%         | 98.696%      |
| 7296 | QUINSTREET INC COMMON STOCK USD.001              | 0.001%         | 98.697%      |
| 7297 | SHUTTLE INC                                      | 0.001%         | 98.698%      |
| 7298 | CSI PROPERTIES                                   | 0.001%         | 98.698%      |
| 7299 | MURRAY & ROBERT                                  | 0.001%         | 98.699%      |
| 7300 | MALAYSIA BUILD                                   | 0.001%         | 98.700%      |
| 7301 | SANTOS BRASIL P                                  | 0.001%         | 98.701%      |
| 7302 | SANSIRI PUBLIC                                   | 0.001%         | 98.701%      |
| 7303 | SAMTY CO.LTD.                                    | 0.001%         | 98.702%      |
| 7304 | TECNICAS REUNID                                  | 0.001%         | 98.703%      |
| 7305 | SRI TRANG AGRO                                   | 0.001%         | 98.704%      |
| 7306 | UNITED SPIRITS                                   | 0.001%         | 98.704%      |
| 7307 | CNA GR PHAR                                      | 0.001%         | 98.705%      |
| 7308 | STARHUB LIMITED                                  | 0.001%         | 98.706%      |
| 7309 | FOSSIL GROUP INC COMMON STOCK USD.01             | 0.001%         | 98.707%      |
| 7310 | NETUREN CO                                       | 0.001%         | 98.707%      |
| 7311 | KUSURI NO AOKI                                   | 0.001%         | 98.708%      |
| 7312 | PRESIDENT SECS                                   | 0.001%         | 98.709%      |
| 7313 | MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01   | 0.001%         | 98.710%      |
| 7314 | STAR ASIAN INVE                                  | 0.001%         | 98.710%      |
| 7315 | ERICSSON (LM) TEL SP ADR ADR                     | 0.001%         | 98.711%      |
| 7316 | BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01    | 0.001%         | 98.712%      |
| 7317 | SHOEI CO LTD                                     | 0.001%         | 98.713%      |
| 7318 | XIABUXIABU CATE                                  | 0.001%         | 98.713%      |
| 7319 | PULSE SEISMIC                                    | 0.001%         | 98.714%      |
| 7320 | SHINDENGEN ELEC                                  | 0.001%         | 98.715%      |
| 7321 | TIM PARTICIPACOES SA ADR ADR                     | 0.001%         | 98.716%      |
| 7322 | HANDSOME CORP                                    | 0.001%         | 98.716%      |
| 7323 | UNITED INTL ENT                                  | 0.001%         | 98.717%      |
| 7324 | ELECTRA  | 0.001%         | 98.718%      |
| 7325 | INGENIA COMMUNI                                  | 0.001%         | 98.719%      |
| 7326 | TRANS COSMOS                                     | 0.001%         | 98.719%      |
| 7327 | PUNJAB NATIONAL                                  | 0.001%         | 98.720%      |
| 7328 | AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0 | 0.001%         | 98.721%      |
| 7329 | CANON ELECTRONI                                  | 0.001%         | 98.722%      |
| 7330 | PETROPAVLOVSK                                    | 0.001%         | 98.722%      |
| 7331 | PETRONAS GAS                                     | 0.001%         | 98.723%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7332 | H&R GMBH & CO K                                   | 0.001%         | 98.724%      |
| 7333 | PROCTOR&GAMBLE                                    | 0.001%         | 98.725%      |
| 7334 | KATAKURA INDS                                     | 0.001%         | 98.725%      |
| 7335 | MAGNITOGORS SPON GDR REGS DEPOSITORY RECEIPT      | 0.001%         | 98.726%      |
| 7336 | TECHNOLOGY ONE                                    | 0.001%         | 98.727%      |
| 7337 | HARTALEGA HOLDI                                   | 0.001%         | 98.728%      |
| 7338 | KUDELSKI S.A.                                     | 0.001%         | 98.728%      |
| 7339 | COSAN LOGISTICA                                   | 0.001%         | 98.729%      |
| 7340 | KYOEI STEEL LTD                                   | 0.001%         | 98.730%      |
| 7341 | TOMSON GROUP                                      | 0.001%         | 98.731%      |
| 7342 | SUNDARAM FINANC                                   | 0.001%         | 98.731%      |
| 7343 | OPAP SA   | 0.001%         | 98.732%      |
| 7344 | SEASpan CORP                                      | 0.001%         | 98.733%      |
| 7345 | VALUETRONICS HL                                   | 0.001%         | 98.734%      |
| 7346 | KARUR VYSYA BAN                                   | 0.001%         | 98.734%      |
| 7347 | STERLING CONSTRUCTION CO COMMON STOCK USD.01      | 0.001%         | 98.735%      |
| 7348 | DAIWA INDUSTRIE                                   | 0.001%         | 98.736%      |
| 7349 | HOMETRUST BANCSHARES INC COMMON STOCK             | 0.001%         | 98.736%      |
| 7350 | ADLER REAL ESTA                                   | 0.001%         | 98.737%      |
| 7351 | INDOCEMENT TUNG                                   | 0.001%         | 98.738%      |
| 7352 | YURTEC CORPORAT                                   | 0.001%         | 98.739%      |
| 7353 | RHEON AUTO MACH                                   | 0.001%         | 98.739%      |
| 7354 | COCA-COLA FEMSA                                   | 0.001%         | 98.740%      |
| 7355 | CMC MAGNETICS C                                   | 0.001%         | 98.741%      |
| 7356 | SMART + FINAL STORES INC COMMON STOCK USD.001     | 0.001%         | 98.742%      |
| 7357 | RAFFLES MEDICAL                                   | 0.001%         | 98.742%      |
| 7358 | TOLI CORP   | 0.001%         | 98.743%      |
| 7359 | NETIA SA  | 0.001%         | 98.744%      |
| 7360 | JASA MARGA  | 0.001%         | 98.745%      |
| 7361 | VERA BRADLEY INC COMMON STOCK                     | 0.001%         | 98.745%      |
| 7362 | TOURISM HOLDING                                   | 0.001%         | 98.746%      |
| 7363 | ADVAN CO LTD                                      | 0.001%         | 98.747%      |
| 7364 | MAYNE PHARMA GR                                   | 0.001%         | 98.748%      |
| 7365 | EIGHTEENTH BANK                                   | 0.001%         | 98.748%      |
| 7366 | CHINA AIRCRAFT                                    | 0.001%         | 98.749%      |
| 7367 | SUESS MICRO TEC                                   | 0.001%         | 98.750%      |
| 7368 | MORGAN SINDALL                                    | 0.001%         | 98.751%      |
| 7369 | DYNAPACK INTL T                                   | 0.001%         | 98.751%      |
| 7370 | ATEAM INC   | 0.001%         | 98.752%      |
| 7371 | NIHON NOHYAKU                                     | 0.001%         | 98.753%      |
| 7372 | OITA BANK   | 0.001%         | 98.753%      |
| 7373 | INOVALON HOLDINGS INC A COMMON STOCK USD.000005   | 0.001%         | 98.754%      |
| 7374 | SEA HOLDINGS LT                                   | 0.001%         | 98.755%      |
| 7375 | GINTECH ENERGY                                    | 0.001%         | 98.756%      |
| 7376 | NEOWIZ GAMES CO                                   | 0.001%         | 98.756%      |
| 7377 | FAR EAST HOSPIT                                   | 0.001%         | 98.757%      |
| 7378 | JUSTSYSTEM  | 0.001%         | 98.758%      |
| 7379 | MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001 | 0.001%         | 98.759%      |
| 7380 | DEA CAPITAL SPA                                   | 0.001%         | 98.759%      |
| 7381 | JAPAN MEDICAL D                                   | 0.001%         | 98.760%      |

|      | SECURITY NAME                             | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7382 | HYUNDAI HOME SH                           | 0.001%         | 98.761%      |
| 7383 | DAE DUCK ELECTR                           | 0.001%         | 98.762%      |
| 7384 | ADANI TRANSMISS                           | 0.001%         | 98.762%      |
| 7385 | MAIRE TECNIMONT                           | 0.001%         | 98.763%      |
| 7386 | GLOBAL BRANDS G                           | 0.001%         | 98.764%      |
| 7387 | ANICOM HOLDINGS                           | 0.001%         | 98.764%      |
| 7388 | UOA DEVELOPMENT                           | 0.001%         | 98.765%      |
| 7389 | YOMIURI LAND CO                           | 0.001%         | 98.766%      |
| 7390 | SENTUL CITY TBK                           | 0.001%         | 98.767%      |
| 7391 | LOTTE CONFECT                             | 0.001%         | 98.767%      |
| 7392 | BAR HARBOR BANKSHARES COMMON STOCK USD2.0 | 0.001%         | 98.768%      |
| 7393 | CARNIVAL GROUP                            | 0.001%         | 98.769%      |
| 7394 | PANDA GREEN ENE                           | 0.001%         | 98.769%      |
| 7395 | LINX SA                                   | 0.001%         | 98.770%      |
| 7396 | CONCENTRADORA                             | 0.001%         | 98.771%      |
| 7397 | DEUTSCHE BANK M                           | 0.001%         | 98.772%      |
| 7398 | ORANGE POLSKA                             | 0.001%         | 98.772%      |
| 7399 | SOLIUM CAPITAL                            | 0.001%         | 98.773%      |
| 7400 | FRONTLINE LTD/B                           | 0.001%         | 98.774%      |
| 7401 | BANK JABAR BANT                           | 0.001%         | 98.775%      |
| 7402 | WINMARK CORP COMMON STOCK                 | 0.001%         | 98.775%      |
| 7403 | HIBIYA ENGINEER                           | 0.001%         | 98.776%      |
| 7404 | YAMAZEN CORPORA                           | 0.001%         | 98.777%      |
| 7405 | CRAFT BREWERS A                           | 0.001%         | 98.777%      |
| 7406 | CEDAR WOODS PRO                           | 0.001%         | 98.778%      |
| 7407 | GENESIS ENERGY                            | 0.001%         | 98.779%      |
| 7408 | ENVESTNET INC COMMON STOCK                | 0.001%         | 98.780%      |
| 7409 | GREAT LAKES DRE                           | 0.001%         | 98.780%      |
| 7410 | CARLSBERG BREWE                           | 0.001%         | 98.781%      |
| 7411 | HUADIAN POWER I                           | 0.001%         | 98.782%      |
| 7412 | NAMYANG DAIRY P                           | 0.001%         | 98.783%      |
| 7413 | SANDEN CORP                               | 0.001%         | 98.783%      |
| 7414 | FUJI CORP LTD/O                           | 0.001%         | 98.784%      |
| 7415 | BATA INDIA LTD                            | 0.001%         | 98.785%      |
| 7416 | BRITISH AMERICA                           | 0.001%         | 98.785%      |
| 7417 | JAC RECRUITMENT                           | 0.001%         | 98.786%      |
| 7418 | KAGA ELECTRONIC                           | 0.001%         | 98.787%      |
| 7419 | NAMCHOW CHEMICA                           | 0.001%         | 98.788%      |
| 7420 | SUPERIOR INDUSTRIES INTL COMMON STOCK     | 0.001%         | 98.788%      |
| 7421 | AXACTOR AB                                | 0.001%         | 98.789%      |
| 7422 | U-MING MARINE                             | 0.001%         | 98.790%      |
| 7423 | PARCO CO                                  | 0.001%         | 98.790%      |
| 7424 | LEXTAR ELECTRON                           | 0.001%         | 98.791%      |
| 7425 | TOHO TITANIUM C                           | 0.001%         | 98.792%      |
| 7426 | SYMPHONY HLDGS                            | 0.001%         | 98.793%      |
| 7427 | LAND MARK OPTOE                           | 0.001%         | 98.793%      |
| 7428 | MARUWA UNYU                               | 0.001%         | 98.794%      |
| 7429 | NEOGENOMICS INC COMMON STOCK USD.001      | 0.001%         | 98.795%      |
| 7430 | ROKKO BUTTER CO                           | 0.001%         | 98.795%      |
| 7431 | BANCO DAVIVIEND                           | 0.001%         | 98.796%      |

|      | SECURITY NAME                                 | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7432 | JINDAL SAW LTD                                | 0.001%         | 98.797%      |
| 7433 | FIRST CONNECTICUT BANCORP COMMON STOCK USD.01 | 0.001%         | 98.798%      |
| 7434 | SPOK HOLDINGS INC COMMON STOCK USD.0001       | 0.001%         | 98.798%      |
| 7435 | TECHNOGYM SPA                                 | 0.001%         | 98.799%      |
| 7436 | GULLIVER INTERN                               | 0.001%         | 98.800%      |
| 7437 | AKSA AKRILIK KI                               | 0.001%         | 98.800%      |
| 7438 | INSULET CORP                                  | 0.001%         | 98.801%      |
| 7439 | ASCENDAS HOSPIT                               | 0.001%         | 98.802%      |
| 7440 | CIA DE DIST INT                               | 0.001%         | 98.803%      |
| 7441 | BROWN (N) GROUP                               | 0.001%         | 98.803%      |
| 7442 | OOHIMEDIA LTD                                 | 0.001%         | 98.804%      |
| 7443 | YOUNG POONG COR                               | 0.001%         | 98.805%      |
| 7444 | TELESITES SAB D                               | 0.001%         | 98.805%      |
| 7445 | ALUPAR INVEST S                               | 0.001%         | 98.806%      |
| 7446 | SHINNIHON CORP                                | 0.001%         | 98.807%      |
| 7447 | TICON INDUSTRIA                               | 0.001%         | 98.807%      |
| 7448 | HORNBACK BAUMAR                               | 0.001%         | 98.808%      |
| 7449 | LAYNE CHRISTENS                               | 0.001%         | 98.809%      |
| 7450 | MAN SE  | 0.001%         | 98.810%      |
| 7451 | ALPHA & OMEGA S                               | 0.001%         | 98.810%      |
| 7452 | NEXPOINT RESIDENTIAL REIT USD.01              | 0.001%         | 98.811%      |
| 7453 | REGAL HOTELS IN                               | 0.001%         | 98.812%      |
| 7454 | GPO DE INVERSIO                               | 0.001%         | 98.812%      |
| 7455 | ELITEGROUP COMP                               | 0.001%         | 98.813%      |
| 7456 | HILL INTERNATIONAL INC COMMON STOCK USD.0001  | 0.001%         | 98.814%      |
| 7457 | SILICONWARE PRE                               | 0.001%         | 98.815%      |
| 7458 | KURABO INDUSTRI                               | 0.001%         | 98.815%      |
| 7459 | ELECOM CO LTD                                 | 0.001%         | 98.816%      |
| 7460 | KASAI KOGYO CO                                | 0.001%         | 98.817%      |
| 7461 | SINARMAS LAND                                 | 0.001%         | 98.817%      |
| 7462 | mitsui home co                                | 0.001%         | 98.818%      |
| 7463 | FORMULA SYST(19                               | 0.001%         | 98.819%      |
| 7464 | XXL ASA                                       | 0.001%         | 98.819%      |
| 7465 | CHLITINA HOLDIN                               | 0.001%         | 98.820%      |
| 7466 | PROGRESS ENERGY INC SR UNSECURED 12/19 4.875  | 0.001%         | 98.821%      |
| 7467 | ODFJELL DRILLIN                               | 0.001%         | 98.822%      |
| 7468 | WINCANTON                                     | 0.001%         | 98.822%      |
| 7469 | HI SUN TECH CHI                               | 0.001%         | 98.823%      |
| 7470 | AJ RENT CAR                                   | 0.001%         | 98.824%      |
| 7471 | SIPEF(PLANT FIN                               | 0.001%         | 98.824%      |
| 7472 | EVEN CONSTRUCTO                               | 0.001%         | 98.825%      |
| 7473 | KYUNG DONG                                    | 0.001%         | 98.826%      |
| 7474 | BORUSSIA DORTMU                               | 0.001%         | 98.826%      |
| 7475 | NIPPON KINZOKU                                | 0.001%         | 98.827%      |
| 7476 | LC CORP S.A.                                  | 0.001%         | 98.828%      |
| 7477 | ALPIQ HOLDING A                               | 0.001%         | 98.829%      |
| 7478 | IGB REAL ESTATE                               | 0.001%         | 98.829%      |
| 7479 | FURUKAWA BATTER                               | 0.001%         | 98.830%      |
| 7480 | FOLKESTONE EDU                                | 0.001%         | 98.831%      |
| 7481 | DUNI AB                                       | 0.001%         | 98.831%      |

|      | SECURITY NAME                              | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7482 | TYC BROTHER IND                            | 0.001%         | 98.832%      |
| 7483 | TOKAI CORP/GIFU                            | 0.001%         | 98.833%      |
| 7484 | NOVATEK OAO                                | 0.001%         | 98.833%      |
| 7485 | ACTRON TECHNOLO                            | 0.001%         | 98.834%      |
| 7486 | ABLYNX NV                                  | 0.001%         | 98.835%      |
| 7487 | COMMUNISIS PLC                             | 0.001%         | 98.836%      |
| 7488 | COMPANHIA DE GA                            | 0.001%         | 98.836%      |
| 7489 | MCBRIDE PLC                                | 0.001%         | 98.837%      |
| 7490 | UNIVERSAL CEMEN                            | 0.001%         | 98.838%      |
| 7491 | MUNKSJO OYJ                                | 0.001%         | 98.838%      |
| 7492 | DHT HOLDINGS IN                            | 0.001%         | 98.839%      |
| 7493 | KOMERCNI BANKA                             | 0.001%         | 98.840%      |
| 7494 | FREIGHTWAYS LTD                            | 0.001%         | 98.840%      |
| 7495 | METRO HOLDINGS                             | 0.001%         | 98.841%      |
| 7496 | CGN MEIYA POWER                            | 0.001%         | 98.842%      |
| 7497 | HIRATA CORP                                | 0.001%         | 98.843%      |
| 7498 | MELISRON LTD                               | 0.001%         | 98.843%      |
| 7499 | OKAMURA CORP                               | 0.001%         | 98.844%      |
| 7500 | REVLON INC CLASS A COMMON STOCK USD.01     | 0.001%         | 98.845%      |
| 7501 | YOUNGTEK ELECTR                            | 0.001%         | 98.845%      |
| 7502 | SPCG                                       | 0.001%         | 98.846%      |
| 7503 | TEAM INC                                   | 0.001%         | 98.847%      |
| 7504 | SMA SOLAR TECHN                            | 0.001%         | 98.847%      |
| 7505 | CHAUN-CHOUNG TE                            | 0.001%         | 98.848%      |
| 7506 | BBX CAPITAL CORP COMMON STOCK USD.01       | 0.001%         | 98.849%      |
| 7507 | COLONY NORTHSTAR INC CLASS A REIT USD.01   | 0.001%         | 98.849%      |
| 7508 | STAR MICRONICS                             | 0.001%         | 98.850%      |
| 7509 | DILIP BUILD                                | 0.001%         | 98.851%      |
| 7510 | HOTELES CITY EX                            | 0.001%         | 98.851%      |
| 7511 | INTOPS CO                                  | 0.001%         | 98.852%      |
| 7512 | BHARTI INFRATEL                            | 0.001%         | 98.853%      |
| 7513 | SANYANGIndustr                             | 0.001%         | 98.854%      |
| 7514 | ORION CORP                                 | 0.001%         | 98.854%      |
| 7515 | WING ON CO INT                             | 0.001%         | 98.855%      |
| 7516 | SEKISUI JUSHI C                            | 0.001%         | 98.856%      |
| 7517 | GOLD CIRCUIT EL                            | 0.001%         | 98.856%      |
| 7518 | MARATHON GOLD C                            | 0.001%         | 98.857%      |
| 7519 | DENYO CO                                   | 0.001%         | 98.858%      |
| 7520 | B&B TOOLS AB                               | 0.001%         | 98.858%      |
| 7521 | ENEL AMERICAS S                            | 0.001%         | 98.859%      |
| 7522 | METAIR INVESTME                            | 0.001%         | 98.860%      |
| 7523 | CHIYODA INTEGRE                            | 0.001%         | 98.860%      |
| 7524 | DAEWON PHARMACE                            | 0.001%         | 98.861%      |
| 7525 | ABRAXAS PETROLEUM CORP COMMON STOCK USD.01 | 0.001%         | 98.862%      |
| 7526 | XINGDA INTERNAT                            | 0.001%         | 98.862%      |
| 7527 | RAYMOND LTD                                | 0.001%         | 98.863%      |
| 7528 | CENTRAL CHINA R                            | 0.001%         | 98.864%      |
| 7529 | ZALANDO SE                                 | 0.001%         | 98.865%      |
| 7530 | CARE PROPERTY I                            | 0.001%         | 98.865%      |
| 7531 | PERSEUS MINING                             | 0.001%         | 98.866%      |

|      | SECURITY NAME                              | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7532 | PICO HOLDINGS INC COMMON STOCK USD.001     | 0.001%         | 98.867%      |
| 7533 | PEGASUS SEWING                             | 0.001%         | 98.867%      |
| 7534 | TETRA TECHNOLOGIES INC COMMON STOCK USD.01 | 0.001%         | 98.868%      |
| 7535 | INTERVEST OFFIC                            | 0.001%         | 98.869%      |
| 7536 | ASPEED TECHNOLO                            | 0.001%         | 98.869%      |
| 7537 | SK TELECOM ADR                             | 0.001%         | 98.870%      |
| 7538 | O-BANK CO LTD                              | 0.001%         | 98.871%      |
| 7539 | NITTA CORP                                 | 0.001%         | 98.871%      |
| 7540 | MILBON CO                                  | 0.001%         | 98.872%      |
| 7541 | EIZO NANA O CORP                           | 0.001%         | 98.873%      |
| 7542 | MAH SING GROUP                             | 0.001%         | 98.873%      |
| 7543 | STHREE                                     | 0.001%         | 98.874%      |
| 7544 | TRANCOM CO, LTD                            | 0.001%         | 98.875%      |
| 7545 | JSP CORP                                   | 0.001%         | 98.875%      |
| 7546 | DEVELOPMENT SEC                            | 0.001%         | 98.876%      |
| 7547 | F&A AQUA HOLDIN                            | 0.001%         | 98.877%      |
| 7548 | FLEXSTEEL INDS COMMON STOCK USD1.0         | 0.001%         | 98.877%      |
| 7549 | BASSETT FURNITURE INDS COMMON STOCK USD5.0 | 0.001%         | 98.878%      |
| 7550 | DOOSAN BOBCAT I                            | 0.001%         | 98.879%      |
| 7551 | CARLIT HOLDINGS                            | 0.001%         | 98.879%      |
| 7552 | MICO LTD                                   | 0.001%         | 98.880%      |
| 7553 | CHINA OIL & GAS                            | 0.001%         | 98.881%      |
| 7554 | NIPPON DENKO CO                            | 0.001%         | 98.882%      |
| 7555 | POSCO CHEMTECH                             | 0.001%         | 98.882%      |
| 7556 | AMER SOFTWARE I                            | 0.001%         | 98.883%      |
| 7557 | ICOM INCORPORAT                            | 0.001%         | 98.884%      |
| 7558 | DARFON ELECTRON                            | 0.001%         | 98.884%      |
| 7559 | YG ENTERTAINMEN                            | 0.001%         | 98.885%      |
| 7560 | D-LINK                                     | 0.001%         | 98.886%      |
| 7561 | E-COMMODITIES H                            | 0.001%         | 98.886%      |
| 7562 | NAMHAE CHEMICAL                            | 0.001%         | 98.887%      |
| 7563 | PAN INTL INDL                              | 0.001%         | 98.888%      |
| 7564 | OSJB HOLDINGS C                            | 0.001%         | 98.888%      |
| 7565 | DAEHAN FLOUR MI                            | 0.001%         | 98.889%      |
| 7566 | SAWIT SUMBERMAS                            | 0.001%         | 98.890%      |
| 7567 | KP TISSUE INC                              | 0.001%         | 98.890%      |
| 7568 | HANWHA NON-LIFE                            | 0.001%         | 98.891%      |
| 7569 | CHINA SINGYES S                            | 0.001%         | 98.892%      |
| 7570 | SUPERBLOCK PCL                             | 0.001%         | 98.892%      |
| 7571 | BRF SA                                     | 0.001%         | 98.893%      |
| 7572 | MIKUNI CORP                                | 0.001%         | 98.894%      |
| 7573 | MK ELECTRON                                | 0.001%         | 98.894%      |
| 7574 | SAMYANG CORP                               | 0.001%         | 98.895%      |
| 7575 | CATHEDRAL ENERG                            | 0.001%         | 98.896%      |
| 7576 | TENMA CORPORATI                            | 0.001%         | 98.896%      |
| 7577 | MERITZ FINANCIA                            | 0.001%         | 98.897%      |
| 7578 | HARIM CO LTD                               | 0.001%         | 98.898%      |
| 7579 | NITTETSU MINING                            | 0.001%         | 98.898%      |
| 7580 | CROSS-HARBOUR H                            | 0.001%         | 98.899%      |
| 7581 | KARNATAKA BANK                             | 0.001%         | 98.900%      |



|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7582 | RYOYO ELECTRO C                                  | 0.001%         | 98.900%      |
| 7583 | SOLAR APPLIED M                                  | 0.001%         | 98.901%      |
| 7584 | MIDDLESEX WATER CO COMMON STOCK                  | 0.001%         | 98.902%      |
| 7585 | HIRATA TECHNICA                                  | 0.001%         | 98.902%      |
| 7586 | GATEWAY LIFESTY                                  | 0.001%         | 98.903%      |
| 7587 | HYUNDAI ROTEM C                                  | 0.001%         | 98.904%      |
| 7588 | ADHI KARYA PERS                                  | 0.001%         | 98.904%      |
| 7589 | RIDLEY CORP LTD                                  | 0.001%         | 98.905%      |
| 7590 | CHINA STEEL CHE                                  | 0.001%         | 98.906%      |
| 7591 | GEORGE KENT MAL                                  | 0.001%         | 98.906%      |
| 7592 | EMERALD EXPOSIT                                  | 0.001%         | 98.907%      |
| 7593 | QUALITY HOUSES                                   | 0.001%         | 98.908%      |
| 7594 | KATHMANDU HOLDI                                  | 0.001%         | 98.908%      |
| 7595 | MITO SECURITIES                                  | 0.001%         | 98.909%      |
| 7596 | TAI CHEUNG HLDG                                  | 0.001%         | 98.910%      |
| 7597 | ALTEK CORP                                       | 0.001%         | 98.910%      |
| 7598 | TOKYO ENERGY&SY                                  | 0.001%         | 98.911%      |
| 7599 | JOUNCE THERAPEUTICS INC COMMON STOCK USD.001     | 0.001%         | 98.912%      |
| 7600 | HOWA MACHINERY                                   | 0.001%         | 98.912%      |
| 7601 | ENERCHINA HOLDI                                  | 0.001%         | 98.913%      |
| 7602 | CLAS OHLSON AB                                   | 0.001%         | 98.914%      |
| 7603 | MASISA SA  | 0.001%         | 98.914%      |
| 7604 | ORIOLA-KD CORP                                   | 0.001%         | 98.915%      |
| 7605 | SILICON INTEG S                                  | 0.001%         | 98.916%      |
| 7606 | TONGYANG LIFE I                                  | 0.001%         | 98.916%      |
| 7607 | KONGSBERG GRUPP                                  | 0.001%         | 98.917%      |
| 7608 | NORDEX AG  | 0.001%         | 98.918%      |
| 7609 | SUNDRAM FASTNER                                  | 0.001%         | 98.918%      |
| 7610 | KOH YOUNG TECHN                                  | 0.001%         | 98.919%      |
| 7611 | VITROLIFE AB                                     | 0.001%         | 98.920%      |
| 7612 | PROMOTORA DE IN                                  | 0.001%         | 98.920%      |
| 7613 | SINON CORP                                       | 0.001%         | 98.921%      |
| 7614 | MONOGATARI CORP                                  | 0.001%         | 98.922%      |
| 7615 | RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01 | 0.001%         | 98.922%      |
| 7616 | ELECNOR SA                                       | 0.001%         | 98.923%      |
| 7617 | SESA SPA   | 0.001%         | 98.923%      |
| 7618 | EIKEN CHEMICAL                                   | 0.001%         | 98.924%      |
| 7619 | MENORA MIVTACHI                                  | 0.001%         | 98.925%      |
| 7620 | DAI-DAN CO                                       | 0.001%         | 98.925%      |
| 7621 | BELLATRIX EXPLORATION LTD COMMON STOCK           | 0.001%         | 98.926%      |
| 7622 | KEPPEL INFRASTR                                  | 0.001%         | 98.927%      |
| 7623 | BORYSZEW SA                                      | 0.001%         | 98.927%      |
| 7624 | FRENCKEN GROUP                                   | 0.001%         | 98.928%      |
| 7625 | JAPAN MATERIAL                                   | 0.001%         | 98.929%      |
| 7626 | FINOLEX CABLES                                   | 0.001%         | 98.929%      |
| 7627 | DIVI'S LABORATO                                  | 0.001%         | 98.930%      |
| 7628 | BEIJING GAS BLU                                  | 0.001%         | 98.931%      |
| 7629 | STEINHOFF INTER                                  | 0.001%         | 98.931%      |
| 7630 | HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0 | 0.001%         | 98.932%      |
| 7631 | CHINESE ESTATES                                  | 0.001%         | 98.933%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7632 | COLLINS FOOD LT                                 | 0.001%         | 98.933%      |
| 7633 | HOTAI MOTOR CO                                  | 0.001%         | 98.934%      |
| 7634 | ONE LIBERTY PRO                                 | 0.001%         | 98.935%      |
| 7635 | SEIKITOKYU KOGY                                 | 0.001%         | 98.935%      |
| 7636 | SCANDI STANDARD                                 | 0.001%         | 98.936%      |
| 7637 | CORFICOLMBIANA                                  | 0.001%         | 98.937%      |
| 7638 | ALLIED PROPERTI                                 | 0.001%         | 98.937%      |
| 7639 | TEIKOKU SEN-I C                                 | 0.001%         | 98.938%      |
| 7640 | BROADLEAF CO LT                                 | 0.001%         | 98.939%      |
| 7641 | DONGWONIndustr                                  | 0.001%         | 98.939%      |
| 7642 | SBW   | 0.001%         | 98.940%      |
| 7643 | STARZEN CO LTD                                  | 0.001%         | 98.940%      |
| 7644 | FUJI SOFT ABC                                   | 0.001%         | 98.941%      |
| 7645 | XXENTRIA TECHNO                                 | 0.001%         | 98.942%      |
| 7646 | MITAC HOLDINGS                                  | 0.001%         | 98.942%      |
| 7647 | DAI NIPPON TORY                                 | 0.001%         | 98.943%      |
| 7648 | COSMO LADY CHIN                                 | 0.001%         | 98.944%      |
| 7649 | BELLEVUE GROUP                                  | 0.001%         | 98.944%      |
| 7650 | BESALCO SA                                      | 0.001%         | 98.945%      |
| 7651 | UNITIL CORP COMMON STOCK                        | 0.001%         | 98.946%      |
| 7652 | GLOBAL MEDIACOM                                 | 0.001%         | 98.946%      |
| 7653 | INTERNATIONAL M                                 | 0.001%         | 98.947%      |
| 7654 | SANKYO TATEYAMA                                 | 0.001%         | 98.948%      |
| 7655 | DELTA DUNIA PET                                 | 0.001%         | 98.948%      |
| 7656 | MULTIPLUS SA                                    | 0.001%         | 98.949%      |
| 7657 | RANK GROUP PLC                                  | 0.001%         | 98.950%      |
| 7658 | KONISHI CO LTD                                  | 0.001%         | 98.950%      |
| 7659 | OVERSTOCK.COM INC COMMON STOCK USD.0001         | 0.001%         | 98.951%      |
| 7660 | CENTURY TEXT &                                  | 0.001%         | 98.952%      |
| 7661 | KRBL LTD  | 0.001%         | 98.952%      |
| 7662 | HINOKIYA  | 0.001%         | 98.953%      |
| 7663 | ORASCOM DEVELOP                                 | 0.001%         | 98.953%      |
| 7664 | NICHIREKI CO LT                                 | 0.001%         | 98.954%      |
| 7665 | NIPPON ROAD CO                                  | 0.001%         | 98.955%      |
| 7666 | SKANDIABANKEN A                                 | 0.001%         | 98.955%      |
| 7667 | ADVA AG   | 0.001%         | 98.956%      |
| 7668 | SHOUGANG CNCRD                                  | 0.001%         | 98.957%      |
| 7669 | PENDRAGON PLC                                   | 0.001%         | 98.957%      |
| 7670 | HISAKA WORKS LT                                 | 0.001%         | 98.958%      |
| 7671 | SUNGWOO HITECH                                  | 0.001%         | 98.959%      |
| 7672 | UMH PROP INC                                    | 0.001%         | 98.959%      |
| 7673 | WIJAYA KARYA                                    | 0.001%         | 98.960%      |
| 7674 | WELSPUN INDIA L                                 | 0.001%         | 98.961%      |
| 7675 | KYUNG DONG NAVI                                 | 0.001%         | 98.961%      |
| 7676 | SWANCOR   | 0.001%         | 98.962%      |
| 7677 | ORACLE FIN SERV                                 | 0.001%         | 98.962%      |
| 7678 | READING INTERNATIONAL INC A COMMON STOCK USD.01 | 0.001%         | 98.963%      |
| 7679 | SILVER GRANT IN                                 | 0.001%         | 98.964%      |
| 7680 | CCC SA  | 0.001%         | 98.964%      |
| 7681 | BANGKOK CHAIN H                                 | 0.001%         | 98.965%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7682 | HUDACO INDUSTRI                                 | 0.001%         | 98.966%      |
| 7683 | KAMEI CORP                                      | 0.001%         | 98.966%      |
| 7684 | FIRST FINANCIAL CORP/INDIANA COMMON STOCK       | 0.001%         | 98.967%      |
| 7685 | SHINKO SHOJI CO                                 | 0.001%         | 98.968%      |
| 7686 | RIKEN VITAMIN C                                 | 0.001%         | 98.968%      |
| 7687 | SHINKO PLANTECH                                 | 0.001%         | 98.969%      |
| 7688 | SEAH BESTEEL CO                                 | 0.001%         | 98.970%      |
| 7689 | TRANSACTION CAP                                 | 0.001%         | 98.970%      |
| 7690 | ULTRA TECH CEMC                                 | 0.001%         | 98.971%      |
| 7691 | EREX CO LTD                                     | 0.001%         | 98.971%      |
| 7692 | STRIDE STAPLED                                  | 0.001%         | 98.972%      |
| 7693 | GREE INC  | 0.001%         | 98.973%      |
| 7694 | AOI ELECTRONICS                                 | 0.001%         | 98.973%      |
| 7695 | ACTER CO LTD                                    | 0.001%         | 98.974%      |
| 7696 | PIERRE & VACANC                                 | 0.001%         | 98.975%      |
| 7697 | CITY UNION BANK                                 | 0.001%         | 98.975%      |
| 7698 | TRUST TECH INC                                  | 0.001%         | 98.976%      |
| 7699 | THINKWARE SYSTE                                 | 0.001%         | 98.977%      |
| 7700 | CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6 | 0.001%         | 98.977%      |
| 7701 | LANNETT CO INC COMMON STOCK USD.001             | 0.001%         | 98.978%      |
| 7702 | NIPPON CHEM IND                                 | 0.001%         | 98.978%      |
| 7703 | RH COMMON STOCK USD.0001                        | 0.001%         | 98.979%      |
| 7704 | NISSHA PRINTING                                 | 0.001%         | 98.980%      |
| 7705 | FLYTECH TECHNOL                                 | 0.001%         | 98.980%      |
| 7706 | FUNAI ELECTRIC                                  | 0.001%         | 98.981%      |
| 7707 | INOVALIS REAL E                                 | 0.001%         | 98.982%      |
| 7708 | TONG HSING ELEC                                 | 0.001%         | 98.982%      |
| 7709 | WILH. WILHELMSE                                 | 0.001%         | 98.983%      |
| 7710 | SIMMTECH CO LTD                                 | 0.001%         | 98.983%      |
| 7711 | RHI MAGNESITA N                                 | 0.001%         | 98.984%      |
| 7712 | KUO TOONG INTER                                 | 0.001%         | 98.985%      |
| 7713 | BULTEN AB                                       | 0.001%         | 98.985%      |
| 7714 | KNOW IT AB                                      | 0.001%         | 98.986%      |
| 7715 | SHIBAURA MECHAT                                 | 0.001%         | 98.987%      |
| 7716 | TAIWAN SECOM                                    | 0.001%         | 98.987%      |
| 7717 | DAISO CO  | 0.001%         | 98.988%      |
| 7718 | ALAM SUTERA REA                                 | 0.001%         | 98.989%      |
| 7719 | KAMEDA SEIKA CO                                 | 0.001%         | 98.989%      |
| 7720 | POTBELLY CORP COMMON STOCK USD.01               | 0.001%         | 98.990%      |
| 7721 | BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001  | 0.001%         | 98.990%      |
| 7722 | WHAN IN PHARMAC                                 | 0.001%         | 98.991%      |
| 7723 | CONTROL4 CORP COMMON STOCK USD.0001             | 0.001%         | 98.992%      |
| 7724 | METALS X LTD                                    | 0.001%         | 98.992%      |
| 7725 | DOF ASA   | 0.001%         | 98.993%      |
| 7726 | TAIFLEX SCIENTI                                 | 0.001%         | 98.994%      |
| 7727 | WOCKHARDT LIMIT                                 | 0.001%         | 98.994%      |
| 7728 | GS GLOBAL CORP                                  | 0.001%         | 98.995%      |
| 7729 | TCL MULTIMEDIA                                  | 0.001%         | 98.996%      |
| 7730 | UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01   | 0.001%         | 98.996%      |
| 7731 | NAMURA SHIPBUIL                                 | 0.001%         | 98.997%      |

|      | SECURITY NAME                                      | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7732 | ENPLAS CORP  | 0.001%         | 98.997%      |
| 7733 | TOBISHIMA CORP                                     | 0.001%         | 98.998%      |
| 7734 | GURUNAVI INC                                       | 0.001%         | 98.999%      |
| 7735 | ALE PROPERTY TR                                    | 0.001%         | 98.999%      |
| 7736 | CENTURIA METROP                                    | 0.001%         | 99.000%      |
| 7737 | Technopolis Oyj                                    | 0.001%         | 99.001%      |
| 7738 | PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666 | 0.001%         | 99.001%      |
| 7739 | CITY OFFICE REI                                    | 0.001%         | 99.002%      |
| 7740 | GLU MOBILE INC COMMON STOCK USD.0001               | 0.001%         | 99.002%      |
| 7741 | GMR INFRASTRUCT                                    | 0.001%         | 99.003%      |
| 7742 | OXFORD INSTRUME                                    | 0.001%         | 99.004%      |
| 7743 | CONSORCIO ARA S                                    | 0.001%         | 99.004%      |
| 7744 | XIAMEN INTL POR                                    | 0.001%         | 99.005%      |
| 7745 | FARGLORY LAND D                                    | 0.001%         | 99.006%      |
| 7746 | WISOL CO LTD                                       | 0.001%         | 99.006%      |
| 7747 | MERCURIES & ASS                                    | 0.001%         | 99.007%      |
| 7748 | STRAUSS GROUP L                                    | 0.001%         | 99.007%      |
| 7749 | MIMASU SEMICOND                                    | 0.001%         | 99.008%      |
| 7750 | KAS BANK   | 0.001%         | 99.009%      |
| 7751 | JUNGFRAUBAHN HL                                    | 0.001%         | 99.009%      |
| 7752 | FALCK RENEWABLE                                    | 0.001%         | 99.010%      |
| 7753 | NIPPON BEET SUG                                    | 0.001%         | 99.011%      |
| 7754 | IES HOLDINGS INC COMMON STOCK USD.01               | 0.001%         | 99.011%      |
| 7755 | BANKINTER SA                                       | 0.001%         | 99.012%      |
| 7756 | DONG-A SOCIO                                       | 0.001%         | 99.012%      |
| 7757 | PARK ELECTROCHE                                    | 0.001%         | 99.013%      |
| 7758 | ECO WORLD DEVL                                     | 0.001%         | 99.014%      |
| 7759 | RELIANCE ENERGY                                    | 0.001%         | 99.014%      |
| 7760 | AFFICHAGE HOLDI                                    | 0.001%         | 99.015%      |
| 7761 | PACT GROUP HOLD                                    | 0.001%         | 99.015%      |
| 7762 | LOTTE NON-LIFE                                     | 0.001%         | 99.016%      |
| 7763 | VAN LANSCHOT NV                                    | 0.001%         | 99.017%      |
| 7764 | MIDAS HLDGS  | 0.001%         | 99.017%      |
| 7765 | JK TYRE & INDUS                                    | 0.001%         | 99.018%      |
| 7766 | ADVANCED DISPOSAL SERVICES I COMMON STOCK USD.01   | 0.001%         | 99.019%      |
| 7767 | SHW AG   | 0.001%         | 99.019%      |
| 7768 | ESTIA HELATH LT                                    | 0.001%         | 99.020%      |
| 7769 | HANMI PHARM CO                                     | 0.001%         | 99.020%      |
| 7770 | GRUPO INDUSTRIA                                    | 0.001%         | 99.021%      |
| 7771 | REGAL REIT   | 0.001%         | 99.022%      |
| 7772 | GRUPO SECURITY                                     | 0.001%         | 99.022%      |
| 7773 | BEC WORLD PUBLI                                    | 0.001%         | 99.023%      |
| 7774 | CHUNG HUNG STEE                                    | 0.001%         | 99.023%      |
| 7775 | PLENUS CO  | 0.001%         | 99.024%      |
| 7776 | SIAM CITY CEMEN                                    | 0.001%         | 99.025%      |
| 7777 | TIPP24 SE  | 0.001%         | 99.025%      |
| 7778 | STARTS PROCEED                                     | 0.001%         | 99.026%      |
| 7779 | TCI CO LTD   | 0.001%         | 99.027%      |
| 7780 | SL CORP  | 0.001%         | 99.027%      |
| 7781 | AMBARELLA INC                                      | 0.001%         | 99.028%      |

|      | SECURITY NAME                             | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7782 | ETALON GROUP-GD                           | 0.001%         | 99.028%      |
| 7783 | AICHI CORPORATI                           | 0.001%         | 99.029%      |
| 7784 | ANANDA DEVELOPM                           | 0.001%         | 99.030%      |
| 7785 | TELENAV INC COMMON STOCK USD.001          | 0.001%         | 99.030%      |
| 7786 | SOGO MEDICAL CO                           | 0.001%         | 99.031%      |
| 7787 | PARTNER COMMUNI                           | 0.001%         | 99.031%      |
| 7788 | ASIA VITAL COMP                           | 0.001%         | 99.032%      |
| 7789 | SIOEN INDUSTRIE                           | 0.001%         | 99.033%      |
| 7790 | NIPPON PISTON R                           | 0.001%         | 99.033%      |
| 7791 | KAJARIA CERAMIC                           | 0.001%         | 99.034%      |
| 7792 | SFA ENGINEERING                           | 0.001%         | 99.035%      |
| 7793 | PANIN FINANCIAL                           | 0.001%         | 99.035%      |
| 7794 | BANK COOP AG                              | 0.001%         | 99.036%      |
| 7795 | TAKE AND GIVE                             | 0.001%         | 99.036%      |
| 7796 | PC JEWELLER LIM                           | 0.001%         | 99.037%      |
| 7797 | SIERRA BANCORP COMMON STOCK               | 0.001%         | 99.038%      |
| 7798 | SOCIEDAD MATRIZ                           | 0.001%         | 99.038%      |
| 7799 | UNIDEN CORP                               | 0.001%         | 99.039%      |
| 7800 | ELETROPAULO MET                           | 0.001%         | 99.039%      |
| 7801 | FEDERAL CORP                              | 0.001%         | 99.040%      |
| 7802 | HB TECHNOLOGY C                           | 0.001%         | 99.041%      |
| 7803 | GALAXY RESOURCE                           | 0.001%         | 99.041%      |
| 7804 | COOPER ENERGY L                           | 0.001%         | 99.042%      |
| 7805 | HOCHIKI CORPORA                           | 0.001%         | 99.042%      |
| 7806 | ICHINEN CO LTD                            | 0.001%         | 99.043%      |
| 7807 | CHARTER HALL LO                           | 0.001%         | 99.044%      |
| 7808 | AUBAY                                     | 0.001%         | 99.044%      |
| 7809 | YOTAI REF                                 | 0.001%         | 99.045%      |
| 7810 | CHIMERIX INC COMMON STOCK USD.001         | 0.001%         | 99.046%      |
| 7811 | ELETROBRAS COMM                           | 0.001%         | 99.046%      |
| 7812 | PARTRON CO LTD                            | 0.001%         | 99.047%      |
| 7813 | ROO HSING                                 | 0.001%         | 99.047%      |
| 7814 | GUJARAT GAS LTD                           | 0.001%         | 99.048%      |
| 7815 | LIVART CO LTD                             | 0.001%         | 99.049%      |
| 7816 | CELLCOM ISRAEL                            | 0.001%         | 99.049%      |
| 7817 | SHINSHO CORP                              | 0.001%         | 99.050%      |
| 7818 | MASON FINANCIAL                           | 0.001%         | 99.050%      |
| 7819 | MOMENTUM GROUP                            | 0.001%         | 99.051%      |
| 7820 | CITY LODGE HOTE                           | 0.001%         | 99.052%      |
| 7821 | STERLITE TECHNO                           | 0.001%         | 99.052%      |
| 7822 | CELSIA SA ESP                             | 0.001%         | 99.053%      |
| 7823 | CHINA AEROSPACE                           | 0.001%         | 99.053%      |
| 7824 | EVERLIGHT CHEMI                           | 0.001%         | 99.054%      |
| 7825 | XERO LIMITED                              | 0.001%         | 99.055%      |
| 7826 | MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK | 0.001%         | 99.055%      |
| 7827 | IDI INSURANCE C                           | 0.001%         | 99.056%      |
| 7828 | DSP GROUP INC                             | 0.001%         | 99.056%      |
| 7829 | VOYAGE GROUP IN                           | 0.001%         | 99.057%      |
| 7830 | FUDO CONSTRUCTI                           | 0.001%         | 99.058%      |
| 7831 | ATRIUM LJUNGBER                           | 0.001%         | 99.058%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7832 | VERSABANK   | 0.001%         | 99.059%      |
| 7833 | JEOL  | 0.001%         | 99.059%      |
| 7834 | FORUS S.A.  | 0.001%         | 99.060%      |
| 7835 | GENTING PLANTA                                    | 0.001%         | 99.061%      |
| 7836 | ORIENTAL WATCH                                    | 0.001%         | 99.061%      |
| 7837 | KOZA ANADOLU ME                                   | 0.001%         | 99.062%      |
| 7838 | PHILIPPINE NATL                                   | 0.001%         | 99.062%      |
| 7839 | CO-TECH   | 0.001%         | 99.063%      |
| 7840 | BASTIDE LE CONF                                   | 0.001%         | 99.064%      |
| 7841 | COMMERCEHUB INC SERIES C COMMON STOCK USD.01      | 0.001%         | 99.064%      |
| 7842 | TONAMI HOLDINGS                                   | 0.001%         | 99.065%      |
| 7843 | GET NICE HOLDIN                                   | 0.001%         | 99.065%      |
| 7844 | TATA COMMUNICAT                                   | 0.001%         | 99.066%      |
| 7845 | AARTI INDS  | 0.001%         | 99.067%      |
| 7846 | HIOKI EE CORP                                     | 0.001%         | 99.067%      |
| 7847 | CHN INTL CAP (H                                   | 0.001%         | 99.068%      |
| 7848 | SIAM GLOBAL HOU                                   | 0.001%         | 99.068%      |
| 7849 | PT PAKUWON JATI                                   | 0.001%         | 99.069%      |
| 7850 | APN OUTDOOR GRO                                   | 0.001%         | 99.070%      |
| 7851 | DOSHISHA CO                                       | 0.001%         | 99.070%      |
| 7852 | AKEBONO BRAKE I                                   | 0.001%         | 99.071%      |
| 7853 | MOSHIMOSHI HOTL                                   | 0.001%         | 99.071%      |
| 7854 | GRENKELEASING A                                   | 0.001%         | 99.072%      |
| 7855 | NICE HOLDINGS C                                   | 0.001%         | 99.073%      |
| 7856 | CHUNGHWA PRECIS                                   | 0.001%         | 99.073%      |
| 7857 | TELEFONICA BRAS                                   | 0.001%         | 99.074%      |
| 7858 | FUJI PHARM CO L                                   | 0.001%         | 99.074%      |
| 7859 | EVERTEC INC COMMON STOCK USD.01                   | 0.001%         | 99.075%      |
| 7860 | MBK PCL   | 0.001%         | 99.076%      |
| 7861 | SPRINGLAND INTE                                   | 0.001%         | 99.076%      |
| 7862 | WILH WILHELMOSEN                                  | 0.001%         | 99.077%      |
| 7863 | FERROLIGAS FERB                                   | 0.001%         | 99.077%      |
| 7864 | ON THE BEACH GR                                   | 0.001%         | 99.078%      |
| 7865 | MOBILEONE LTD.                                    | 0.001%         | 99.079%      |
| 7866 | NICOLET BANKSHARES INC COMMON STOCK               | 0.001%         | 99.079%      |
| 7867 | CHINA BANKING C                                   | 0.001%         | 99.080%      |
| 7868 | S1 CORP   | 0.001%         | 99.080%      |
| 7869 | BOUSTEAD HLDGS                                    | 0.001%         | 99.081%      |
| 7870 | TPI COMPOSITES INC COMMON STOCK USD.01            | 0.001%         | 99.082%      |
| 7871 | DAIKOKUTENBUSSA                                   | 0.001%         | 99.082%      |
| 7872 | PACK CORP   | 0.001%         | 99.083%      |
| 7873 | LECTRA SYSTEMES                                   | 0.001%         | 99.083%      |
| 7874 | HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001 | 0.001%         | 99.084%      |
| 7875 | EMPRESA NACIONA                                   | 0.001%         | 99.084%      |
| 7876 | 361 DEGREES INT                                   | 0.001%         | 99.085%      |
| 7877 | KOMATSU SEIREN                                    | 0.001%         | 99.086%      |
| 7878 | HKBN LTD  | 0.001%         | 99.086%      |
| 7879 | TOPBI INTERNATI                                   | 0.001%         | 99.087%      |
| 7880 | HAMILTON BEACH BRAND A COMMON STOCK               | 0.001%         | 99.087%      |
| 7881 | ZOOPLA PROPERTY                                   | 0.001%         | 99.088%      |

|      | SECURITY NAME                                      | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7882 | DENKI KOGYO CO                                     | 0.001%         | 99.089%      |
| 7883 | ECOPRO CO LTD                                      | 0.001%         | 99.089%      |
| 7884 | PALFINGER AG                                       | 0.001%         | 99.090%      |
| 7885 | ARENA REIT   | 0.001%         | 99.090%      |
| 7886 | EQUITY BANCSHARES INC CL A COMMON STOCK USD.01     | 0.001%         | 99.091%      |
| 7887 | QSC AG   | 0.001%         | 99.092%      |
| 7888 | ESSENDANT INC COMMON STOCK USD.1                   | 0.001%         | 99.092%      |
| 7889 | PIER 1 IMPORTS INC COMMON STOCK USD.001            | 0.001%         | 99.093%      |
| 7890 | BANK HANDLOWY W                                    | 0.001%         | 99.093%      |
| 7891 | SOLOCAL GROUP                                      | 0.001%         | 99.094%      |
| 7892 | INTAGE INC   | 0.001%         | 99.094%      |
| 7893 | HODOGAYA CHEMIC                                    | 0.001%         | 99.095%      |
| 7894 | MEGA LIFESCIENC                                    | 0.001%         | 99.096%      |
| 7895 | YINSON HOLDINGS                                    | 0.001%         | 99.096%      |
| 7896 | CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001 | 0.001%         | 99.097%      |
| 7897 | NCC GROUP LTD.                                     | 0.001%         | 99.097%      |
| 7898 | PAL CO LTD   | 0.001%         | 99.098%      |
| 7899 | SUNG KWANG BEND                                    | 0.001%         | 99.099%      |
| 7900 | GIKEN LTD  | 0.001%         | 99.099%      |
| 7901 | STOLT-NIELSEN L                                    | 0.001%         | 99.100%      |
| 7902 | F-TECH INC   | 0.001%         | 99.100%      |
| 7903 | TOENEC CORP  | 0.001%         | 99.101%      |
| 7904 | LIMELIGHT NETW                                     | 0.001%         | 99.101%      |
| 7905 | PIDILITE INDUST                                    | 0.001%         | 99.102%      |
| 7906 | NAVIGATOR GLOBA                                    | 0.001%         | 99.103%      |
| 7907 | UNIVERSAL ROBIN                                    | 0.001%         | 99.103%      |
| 7908 | HT&E LTD   | 0.001%         | 99.104%      |
| 7909 | KISCO CORP   | 0.001%         | 99.104%      |
| 7910 | WHITESTONE REIT REIT USD.001                       | 0.001%         | 99.105%      |
| 7911 | EMPEROR CAPITAL                                    | 0.001%         | 99.106%      |
| 7912 | KJB FINANCIAL G                                    | 0.001%         | 99.106%      |
| 7913 | MELCO RESORTS &                                    | 0.001%         | 99.107%      |
| 7914 | HIDAY HIDAKA CO                                    | 0.001%         | 99.107%      |
| 7915 | SAKAI HEAVY IND                                    | 0.001%         | 99.108%      |
| 7916 | BANGKOK LIFE AS                                    | 0.001%         | 99.108%      |
| 7917 | FIRST GEN CORPO                                    | 0.001%         | 99.109%      |
| 7918 | HAKUTO CO  | 0.001%         | 99.110%      |
| 7919 | BDO UNIBANK INC                                    | 0.001%         | 99.110%      |
| 7920 | EHY CAR SERVICES SPON ADR ADR USD.001              | 0.001%         | 99.111%      |
| 7921 | PADINI HLDGS BH                                    | 0.001%         | 99.111%      |
| 7922 | NOHMI BOSAI  | 0.001%         | 99.112%      |
| 7923 | SCIENTEX BERHAD                                    | 0.001%         | 99.112%      |
| 7924 | GENIUS ELECTRON                                    | 0.001%         | 99.113%      |
| 7925 | HOLTEK SEMICOND                                    | 0.001%         | 99.114%      |
| 7926 | TOKUSHU TOKAI H                                    | 0.001%         | 99.114%      |
| 7927 | CHANNEL WELL TE                                    | 0.001%         | 99.115%      |
| 7928 | RATCHTHANI   | 0.001%         | 99.115%      |
| 7929 | OPPENHEIMER HLD                                    | 0.001%         | 99.116%      |
| 7930 | QUESTERRE ENERG                                    | 0.001%         | 99.116%      |
| 7931 | KINDOM CONSTRUC                                    | 0.001%         | 99.117%      |

|      | SECURITY NAME                                      | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7932 | KWS SAAT AG  | 0.001%         | 99.118%      |
| 7933 | HAGIHARA INDUST                                    | 0.001%         | 99.118%      |
| 7934 | MARINE PRODUCTS CORP COMMON STOCK USD.1            | 0.001%         | 99.119%      |
| 7935 | INNOTECH CORP                                      | 0.001%         | 99.119%      |
| 7936 | DEPO AUTO PARTS                                    | 0.001%         | 99.120%      |
| 7937 | MATRIX   | 0.001%         | 99.120%      |
| 7938 | TOWA CORP  | 0.001%         | 99.121%      |
| 7939 | NAN HAI CORPORA                                    | 0.001%         | 99.122%      |
| 7940 | LITE-ON SEMICON                                    | 0.001%         | 99.122%      |
| 7941 | NRW HOLDINGS LT                                    | 0.001%         | 99.123%      |
| 7942 | USA TRUCK INC COMMON STOCK USD.01                  | 0.001%         | 99.123%      |
| 7943 | DAIICHI JITSUGY                                    | 0.001%         | 99.124%      |
| 7944 | SHENGJING BANK                                     | 0.001%         | 99.124%      |
| 7945 | SUNWAY REAL EST                                    | 0.001%         | 99.125%      |
| 7946 | CHINA WATER IND                                    | 0.001%         | 99.126%      |
| 7947 | YASHILI INTL HL                                    | 0.001%         | 99.126%      |
| 7948 | ORION CORP/REPU                                    | 0.001%         | 99.127%      |
| 7949 | IWAICOSMO HLDGS                                    | 0.001%         | 99.127%      |
| 7950 | ANEST IWATA COR                                    | 0.001%         | 99.128%      |
| 7951 | ADITYA BIRLA CA                                    | 0.001%         | 99.128%      |
| 7952 | TEKKEN CORP  | 0.001%         | 99.129%      |
| 7953 | METAWATER CO LT                                    | 0.001%         | 99.130%      |
| 7954 | TYMAN PLC  | 0.001%         | 99.130%      |
| 7955 | YEUN CHYANG IND                                    | 0.001%         | 99.131%      |
| 7956 | JAPAN PETROLEUM                                    | 0.001%         | 99.131%      |
| 7957 | TUNG THIH ELECT                                    | 0.001%         | 99.132%      |
| 7958 | DONEGAL GROUP INC CL A COMMON STOCK USD.01         | 0.001%         | 99.132%      |
| 7959 | KEC INTERNATION                                    | 0.001%         | 99.133%      |
| 7960 | SHIMIZU BANK                                       | 0.001%         | 99.134%      |
| 7961 | CHINA RESOURCES                                    | 0.001%         | 99.134%      |
| 7962 | ITOCHU SHOKUHIN                                    | 0.001%         | 99.135%      |
| 7963 | RCF  | 0.001%         | 99.135%      |
| 7964 | OKURA INDUSTRIA                                    | 0.001%         | 99.136%      |
| 7965 | JU TENG INTERNA                                    | 0.001%         | 99.136%      |
| 7966 | GRAHAM CORP COMMON STOCK USD.1                     | 0.001%         | 99.137%      |
| 7967 | EASTERN POLYMER                                    | 0.001%         | 99.138%      |
| 7968 | BIOTEQUE CORP                                      | 0.001%         | 99.138%      |
| 7969 | ATRIUM EUROPEAN                                    | 0.001%         | 99.139%      |
| 7970 | TOYO TANSO CO L                                    | 0.001%         | 99.139%      |
| 7971 | GIGASTORAGE COR                                    | 0.001%         | 99.140%      |
| 7972 | SMK CORP   | 0.001%         | 99.140%      |
| 7973 | TOYO KANETSU KK                                    | 0.001%         | 99.141%      |
| 7974 | OPT HOLDING INC                                    | 0.001%         | 99.141%      |
| 7975 | LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001 | 0.001%         | 99.142%      |
| 7976 | GLAXOSMITHKLINE                                    | 0.001%         | 99.143%      |
| 7977 | FENIX OUTDOOR I                                    | 0.001%         | 99.143%      |
| 7978 | PETRON MALAYSIA                                    | 0.001%         | 99.144%      |
| 7979 | CHIBA KOGYO BAN                                    | 0.001%         | 99.144%      |
| 7980 | JIMOTO HLDGS IN                                    | 0.001%         | 99.145%      |
| 7981 | RENAISSANCE INC                                    | 0.001%         | 99.145%      |



|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7982 | VILLAGE SUPERMA                                  | 0.001%         | 99.146%      |
| 7983 | FINOLEXIndustr                                   | 0.001%         | 99.147%      |
| 7984 | ALPHA CORP                                       | 0.001%         | 99.147%      |
| 7985 | INAGEYA CO LTD                                   | 0.001%         | 99.148%      |
| 7986 | INFOCOM CORP                                     | 0.001%         | 99.148%      |
| 7987 | ROLAND DG CORP                                   | 0.001%         | 99.149%      |
| 7988 | MINISTOP CO                                      | 0.001%         | 99.149%      |
| 7989 | CHIMEI MATERIAL                                  | 0.001%         | 99.150%      |
| 7990 | CALIDA HLDG                                      | 0.001%         | 99.150%      |
| 7991 | CYBERDYNE INC                                    | 0.001%         | 99.151%      |
| 7992 | GAMEVIL INC                                      | 0.001%         | 99.152%      |
| 7993 | INBODY CO LTD                                    | 0.001%         | 99.152%      |
| 7994 | HUADIAN FUXIN E                                  | 0.001%         | 99.153%      |
| 7995 | EM-TECH CO LTD                                   | 0.001%         | 99.153%      |
| 7996 | DIRECIONAL ENGE                                  | 0.001%         | 99.154%      |
| 7997 | CHICONY POWER T                                  | 0.001%         | 99.154%      |
| 7998 | NAN KANG RUBB T                                  | 0.001%         | 99.155%      |
| 7999 | UNILEVER PLC                                     | 0.001%         | 99.156%      |
| 8000 | RICH DEVELOPMEN                                  | 0.001%         | 99.156%      |
| 8001 | SENECA FOODS CORP CL A COMMON STOCK USD.25       | 0.001%         | 99.157%      |
| 8002 | AJISEN CHINA HO                                  | 0.001%         | 99.157%      |
| 8003 | LENZING AG                                       | 0.001%         | 99.158%      |
| 8004 | CENTRAL CHINA S                                  | 0.001%         | 99.158%      |
| 8005 | UMW HLDGS BERHA                                  | 0.001%         | 99.159%      |
| 8006 | PACC OFFSHORE S                                  | 0.001%         | 99.159%      |
| 8007 | HOSA INTERNATIO                                  | 0.001%         | 99.160%      |
| 8008 | NICHIDENBO                                       | 0.001%         | 99.161%      |
| 8009 | TAIWAN SURFACE                                   | 0.001%         | 99.161%      |
| 8010 | BOSCH LTD  | 0.001%         | 99.162%      |
| 8011 | FAIRWOOD HOLDIN                                  | 0.001%         | 99.162%      |
| 8012 | ELETRORBRAS PREF                                 | 0.001%         | 99.163%      |
| 8013 | NUFLARE TECHNOL                                  | 0.001%         | 99.163%      |
| 8014 | CLEARWATER SEAF                                  | 0.001%         | 99.164%      |
| 8015 | CHINA HUIYUAN J                                  | 0.001%         | 99.164%      |
| 8016 | FOSTER (LB) CO A COMMON STOCK USD.01             | 0.001%         | 99.165%      |
| 8017 | UNION BNK OF IN                                  | 0.001%         | 99.166%      |
| 8018 | AMERESCO INC CL A COMMON STOCK USD.0001          | 0.001%         | 99.166%      |
| 8019 | SOGEFI   | 0.001%         | 99.167%      |
| 8020 | GLOBE TRADE CEN                                  | 0.001%         | 99.167%      |
| 8021 | SPRING REAL EST                                  | 0.001%         | 99.168%      |
| 8022 | PNE WIND AG                                      | 0.001%         | 99.168%      |
| 8023 | KCTECH   | 0.001%         | 99.169%      |
| 8024 | HANSEN TECHNOLO                                  | 0.001%         | 99.169%      |
| 8025 | WIJAYA KARYA BE                                  | 0.001%         | 99.170%      |
| 8026 | LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01 | 0.001%         | 99.170%      |
| 8027 | APPLIED DEVELOP                                  | 0.001%         | 99.171%      |
| 8028 | HAPPINET CORP                                    | 0.001%         | 99.172%      |
| 8029 | AIZAWA SECURITI                                  | 0.001%         | 99.172%      |
| 8030 | HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01   | 0.001%         | 99.173%      |
| 8031 | AMBUJA CEMENTS                                   | 0.001%         | 99.173%      |

|      | SECURITY NAME                             | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8032 | ECORODOVIAS INF                           | 0.001%         | 99.174%      |
| 8033 | HMC INVESTMENT                            | 0.001%         | 99.174%      |
| 8034 | L&F CO LTD                                | 0.001%         | 99.175%      |
| 8035 | AVIANCA HOLDING                           | 0.001%         | 99.175%      |
| 8036 | YOUNGONE CORP                             | 0.001%         | 99.176%      |
| 8037 | CHIP ENG SENG C                           | 0.001%         | 99.177%      |
| 8038 | ESSEX BIO-TECHN                           | 0.001%         | 99.177%      |
| 8039 | SPEEDY HIRE PLC                           | 0.001%         | 99.178%      |
| 8040 | SHANDONG XINHUA                           | 0.001%         | 99.178%      |
| 8041 | AURAS TECHNOLOG                           | 0.001%         | 99.179%      |
| 8042 | INDUSTR L FIN(IF                          | 0.001%         | 99.179%      |
| 8043 | BELLE CORPORATI                           | 0.001%         | 99.180%      |
| 8044 | CHILISIN ELECTR                           | 0.001%         | 99.180%      |
| 8045 | COWELL E HOLDIN                           | 0.001%         | 99.181%      |
| 8046 | NISSIN SUGAR HO                           | 0.001%         | 99.181%      |
| 8047 | NATCO PHARM                               | 0.001%         | 99.182%      |
| 8048 | ALBIS CO LTD                              | 0.001%         | 99.183%      |
| 8049 | TSUDAKOMA CORP                            | 0.001%         | 99.183%      |
| 8050 | LANTHEUS HOLDINGS INC COMMON STOCK USD.01 | 0.001%         | 99.184%      |
| 8051 | BERJAYA SPORTS                            | 0.001%         | 99.184%      |
| 8052 | VILLA WORLD LTD                           | 0.001%         | 99.185%      |
| 8053 | KENTUCKY FRIED                            | 0.001%         | 99.185%      |
| 8054 | BRITANNIA INDUS                           | 0.001%         | 99.186%      |
| 8055 | RUSHYDRO PJSC ADR ADR                     | 0.001%         | 99.186%      |
| 8056 | BOYAA INTERACTI                           | 0.001%         | 99.187%      |
| 8057 | JAMMU & KASHMIR                           | 0.001%         | 99.187%      |
| 8058 | HANJIN HEAVY IN                           | 0.001%         | 99.188%      |
| 8059 | ZHONG AN REAL E                           | 0.001%         | 99.189%      |
| 8060 | NORWEGIAN FINAN                           | 0.001%         | 99.189%      |
| 8061 | NEOPHOTONICS CORP COMMON STOCK USD.0025   | 0.001%         | 99.190%      |
| 8062 | GUARARAPES CONF                           | 0.001%         | 99.190%      |
| 8063 | HEY SONG                                  | 0.001%         | 99.191%      |
| 8064 | MIRLE AUTOMATIO                           | 0.001%         | 99.191%      |
| 8065 | LAOX CO                                   | 0.001%         | 99.192%      |
| 8066 | MEGHMANI ORGANI                           | 0.001%         | 99.192%      |
| 8067 | BAUER AG                                  | 0.001%         | 99.193%      |
| 8068 | EVERBRIGHT SECU                           | 0.001%         | 99.193%      |
| 8069 | FARMERS NATL BANC CORP COMMON STOCK       | 0.001%         | 99.194%      |
| 8070 | SCALES CORP LTD                           | 0.001%         | 99.195%      |
| 8071 | ORIENTAL HLDGS                            | 0.001%         | 99.195%      |
| 8072 | ZTE CORP                                  | 0.001%         | 99.196%      |
| 8073 | FUJITSU KIDEN                             | 0.001%         | 99.196%      |
| 8074 | AFFIN HLDGS BHD                           | 0.001%         | 99.197%      |
| 8075 | RED LION HOTELS CORP COMMON STOCK USD.01  | 0.001%         | 99.197%      |
| 8076 | LIFETIME BRANDS INC COMMON STOCK USD.01   | 0.001%         | 99.198%      |
| 8077 | SIME DARBY BHD                            | 0.001%         | 99.198%      |
| 8078 | K&O ENERGY GROU                           | 0.001%         | 99.199%      |
| 8079 | BYGGMAX GROUP A                           | 0.001%         | 99.199%      |
| 8080 | CINCINNATI BELL INC COMMON STOCK USD.01   | 0.001%         | 99.200%      |
| 8081 | TOKYO ROPE MFG                            | 0.001%         | 99.201%      |

|      | SECURITY NAME                                  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8082 | DAI-CHI SEIKO                                  | 0.001%         | 99.201%      |
| 8083 | CIA DE SANEAMEN                                | 0.001%         | 99.202%      |
| 8084 | VIEWWORKS CO LTD                               | 0.001%         | 99.202%      |
| 8085 | ENNOCONN CORP                                  | 0.001%         | 99.203%      |
| 8086 | ASCENA RETAIL GROUP INC COMMON STOCK USD.01    | 0.001%         | 99.203%      |
| 8087 | KORTEK CORPN                                   | 0.001%         | 99.204%      |
| 8088 | HELLENIC EXCH H                                | 0.001%         | 99.204%      |
| 8089 | IMASEN ELEC IND                                | 0.001%         | 99.205%      |
| 8090 | ISRA VISION AG                                 | 0.001%         | 99.205%      |
| 8091 | HILTON FOOD GRO                                | 0.001%         | 99.206%      |
| 8092 | BRIGHT SMART SE                                | 0.001%         | 99.206%      |
| 8093 | HANSAE   | 0.001%         | 99.207%      |
| 8094 | ITALTILE                                       | 0.001%         | 99.208%      |
| 8095 | DIGITAL ARTS IN                                | 0.001%         | 99.208%      |
| 8096 | GREAT EASTERN S                                | 0.001%         | 99.209%      |
| 8097 | AD WORKS CO LTD                                | 0.001%         | 99.209%      |
| 8098 | IHH HEALTHCARE                                 | 0.001%         | 99.210%      |
| 8099 | GUANGDONG NAN Y                                | 0.001%         | 99.210%      |
| 8100 | BURKHALTER HOLD                                | 0.001%         | 99.211%      |
| 8101 | GRUPO ROTOPLAS                                 | 0.001%         | 99.211%      |
| 8102 | NATIONAL ALUMIN                                | 0.001%         | 99.212%      |
| 8103 | SAMSUNG ENGINEE                                | 0.001%         | 99.212%      |
| 8104 | CORONA CORP                                    | 0.001%         | 99.213%      |
| 8105 | CHUNG HSIN ELEC                                | 0.001%         | 99.213%      |
| 8106 | TIAN AN CHINA I                                | 0.001%         | 99.214%      |
| 8107 | PHOSAGRO OJSC                                  | 0.001%         | 99.215%      |
| 8108 | LAWSON PRODUCTS INC COMMON STOCK USD1.0        | 0.001%         | 99.215%      |
| 8109 | MEGAWIDE CONS C                                | 0.001%         | 99.216%      |
| 8110 | DONGKUK STRUCTU                                | 0.001%         | 99.216%      |
| 8111 | SRE GROUP LTD                                  | 0.001%         | 99.217%      |
| 8112 | HUCHEMS FINE CH                                | 0.001%         | 99.217%      |
| 8113 | SCANDIC HOTELS                                 | 0.001%         | 99.218%      |
| 8114 | CSE GLOBAL LIMI                                | 0.001%         | 99.218%      |
| 8115 | OHSO FOOD SERV                                 | 0.001%         | 99.219%      |
| 8116 | CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001  | 0.001%         | 99.219%      |
| 8117 | MIE KOTSU GP HL                                | 0.001%         | 99.220%      |
| 8118 | KAGOME CO, LTD                                 | 0.001%         | 99.220%      |
| 8119 | BETER BED HOLD                                 | 0.001%         | 99.221%      |
| 8120 | RIBBON COMMUNICATIONS INC COMMON STOCK USD.001 | 0.001%         | 99.221%      |
| 8121 | OLYMPIC STEEL I                                | 0.001%         | 99.222%      |
| 8122 | SHOWBOX CORP                                   | 0.001%         | 99.223%      |
| 8123 | DR REDDYS LABS                                 | 0.001%         | 99.223%      |
| 8124 | RTI SURGICAL INC COMMON STOCK USD.001          | 0.001%         | 99.224%      |
| 8125 | PUNCH INDUSTRY                                 | 0.001%         | 99.224%      |
| 8126 | OENON HOLDINGS                                 | 0.001%         | 99.225%      |
| 8127 | TERRITORIAL BANCORP INC COMMON STOCK USD.01    | 0.001%         | 99.225%      |
| 8128 | HEIJMANS                                       | 0.001%         | 99.226%      |
| 8129 | SRI REJEKI ISMA                                | 0.001%         | 99.226%      |
| 8130 | LIG NEX1 CO LTD                                | 0.001%         | 99.227%      |
| 8131 | VISHAY PRECISION GROUP COMMON STOCK            | 0.001%         | 99.227%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8132 | THERMADOR GROUP                                  | 0.001%         | 99.228%      |
| 8133 | HANNSTOUCH SOLU                                  | 0.001%         | 99.228%      |
| 8134 | SANEI ARCHITECT                                  | 0.001%         | 99.229%      |
| 8135 | NEXT CO LTD                                      | 0.001%         | 99.229%      |
| 8136 | TAMEDIA AG                                       | 0.001%         | 99.230%      |
| 8137 | GOLD ROAD RESOU                                  | 0.001%         | 99.230%      |
| 8138 | AMARA RAJA BATT                                  | 0.001%         | 99.231%      |
| 8139 | TOP SPRING INTL                                  | 0.001%         | 99.232%      |
| 8140 | HELLENIC PETROL                                  | 0.001%         | 99.232%      |
| 8141 | ONOKEN CO LTD                                    | 0.001%         | 99.233%      |
| 8142 | NICHIBAN CO                                      | 0.001%         | 99.233%      |
| 8143 | HELIOS TECHNO H                                  | 0.001%         | 99.234%      |
| 8144 | AREALINK CO LTD                                  | 0.001%         | 99.234%      |
| 8145 | BYUCKSAN CORP                                    | 0.001%         | 99.235%      |
| 8146 | YPSOMED HOLDING                                  | 0.001%         | 99.235%      |
| 8147 | GLOBE UNION IND                                  | 0.001%         | 99.236%      |
| 8148 | CURRO HOLDINGS                                   | 0.001%         | 99.236%      |
| 8149 | TUPY SA  | 0.001%         | 99.237%      |
| 8150 | NEO SOLAR POWER                                  | 0.001%         | 99.237%      |
| 8151 | WILLDAN GROUP I                                  | 0.001%         | 99.238%      |
| 8152 | ASHFORD HOSPITALITY PRIME IN REIT USD.01         | 0.001%         | 99.238%      |
| 8153 | FORMOSA LABORAT                                  | 0.001%         | 99.239%      |
| 8154 | MLP AG   | 0.001%         | 99.239%      |
| 8155 | FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25 | 0.001%         | 99.240%      |
| 8156 | FERRARI NV                                       | 0.001%         | 99.240%      |
| 8157 | CHONG KUN DANG                                   | 0.001%         | 99.241%      |
| 8158 | MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01 | 0.001%         | 99.242%      |
| 8159 | FLOTEK INDUSTRIES INC COMMON STOCK USD.0001      | 0.001%         | 99.242%      |
| 8160 | KOREA REAL ESTA                                  | 0.001%         | 99.243%      |
| 8161 | EKOVEST BHD                                      | 0.001%         | 99.243%      |
| 8162 | VIRGIN AUSTRALI                                  | 0.001%         | 99.244%      |
| 8163 | SHN EXPRESSWAY                                   | 0.001%         | 99.244%      |
| 8164 | MODERN LAND CHI                                  | 0.001%         | 99.245%      |
| 8165 | DRAEGERWERK KGA                                  | 0.001%         | 99.245%      |
| 8166 | ISTYLE INC                                       | 0.001%         | 99.246%      |
| 8167 | KAIT   | 0.001%         | 99.246%      |
| 8168 | DAEDUCK GDS                                      | 0.001%         | 99.247%      |
| 8169 | NEW PROVENANCE                                   | 0.001%         | 99.247%      |
| 8170 | WONIK IPS CO LT                                  | 0.001%         | 99.248%      |
| 8171 | ADDTECH AB B SH                                  | 0.001%         | 99.248%      |
| 8172 | KAWAI MUSICAL I                                  | 0.001%         | 99.249%      |
| 8173 | PKP CARGO SA                                     | 0.001%         | 99.249%      |
| 8174 | LAND & HOUSE PU                                  | 0.001%         | 99.250%      |
| 8175 | SKF AB   | 0.001%         | 99.250%      |
| 8176 | CHINA SANJIANG                                   | 0.001%         | 99.251%      |
| 8177 | SOFTBANK TECHNO                                  | 0.001%         | 99.251%      |
| 8178 | IDEC CORPORATIO                                  | 0.001%         | 99.252%      |
| 8179 | CHEVALIER INTL                                   | 0.001%         | 99.252%      |
| 8180 | AIRPORT CITY LT                                  | 0.001%         | 99.253%      |
| 8181 | TEXCELL  | 0.001%         | 99.253%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8182 | ASTI   | 0.001%         | 99.254%      |
| 8183 | SDL PLC  | 0.001%         | 99.255%      |
| 8184 | SHRIRAM CITY UN                                  | 0.001%         | 99.255%      |
| 8185 | RELIANCE CAPITA                                  | 0.001%         | 99.256%      |
| 8186 | CHINA AVIATION                                   | 0.001%         | 99.256%      |
| 8187 | NOMURA CO LTD                                    | 0.001%         | 99.257%      |
| 8188 | UNIVENTURES                                      | 0.001%         | 99.257%      |
| 8189 | V-GUARD IND                                      | 0.001%         | 99.258%      |
| 8190 | BUFAB AB   | 0.001%         | 99.258%      |
| 8191 | WAH LEE INDUSTR                                  | 0.001%         | 99.259%      |
| 8192 | KLOVERN AB B SH                                  | 0.001%         | 99.259%      |
| 8193 | SUN INTL LTD                                     | 0.001%         | 99.260%      |
| 8194 | EBARA JITSUGYO                                   | 0.001%         | 99.260%      |
| 8195 | PTC INDIA LTD                                    | 0.001%         | 99.261%      |
| 8196 | WISETECH GLOBAL                                  | 0.001%         | 99.261%      |
| 8197 | OILES CORPORATI                                  | 0.001%         | 99.262%      |
| 8198 | NIPPON SHINYAKU                                  | 0.001%         | 99.262%      |
| 8199 | YATAK VE YO                                      | 0.001%         | 99.263%      |
| 8200 | PERSISTENT SYST                                  | 0.001%         | 99.263%      |
| 8201 | ATTENDO AB                                       | 0.001%         | 99.264%      |
| 8202 | ANGI HOMESERVICES INC A COMMON STOCK             | 0.001%         | 99.264%      |
| 8203 | MCDONALDS CO(JA                                  | 0.001%         | 99.265%      |
| 8204 | G-RESOURCES GP                                   | 0.001%         | 99.265%      |
| 8205 | COMBA TELECOM S                                  | 0.001%         | 99.266%      |
| 8206 | CENTRAL SPORTS                                   | 0.001%         | 99.266%      |
| 8207 | TOYO WHARF & W                                   | 0.001%         | 99.267%      |
| 8208 | GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001 | 0.001%         | 99.267%      |
| 8209 | AMUSE INC  | 0.001%         | 99.268%      |
| 8210 | RECIPHARM AB                                     | 0.001%         | 99.268%      |
| 8211 | INDOFOOD CBP SU                                  | 0.001%         | 99.269%      |
| 8212 | QST INT  | 0.001%         | 99.269%      |
| 8213 | MEDICLINIC INTE                                  | 0.001%         | 99.270%      |
| 8214 | T.HASEGAWA CO                                    | 0.001%         | 99.270%      |
| 8215 | EMLAK KONUT GYO                                  | 0.001%         | 99.271%      |
| 8216 | UTD INDUSTRIAL                                   | 0.001%         | 99.271%      |
| 8217 | SUNONWEALTH ELE                                  | 0.001%         | 99.272%      |
| 8218 | BEIJING NORTH S                                  | 0.001%         | 99.272%      |
| 8219 | JUST DIAL LTD                                    | 0.001%         | 99.273%      |
| 8220 | YADEA GROUP HOL                                  | 0.001%         | 99.274%      |
| 8221 | LONMIN PLC                                       | 0.001%         | 99.274%      |
| 8222 | HIROCA HOLDINGS                                  | 0.001%         | 99.275%      |
| 8223 | KEY COFFEE INC                                   | 0.001%         | 99.275%      |
| 8224 | ENTRA ASA  | 0.001%         | 99.276%      |
| 8225 | GLOBAL YATIRIM                                   | 0.001%         | 99.276%      |
| 8226 | ARGO GRAPHICS I                                  | 0.001%         | 99.277%      |
| 8227 | PFIZER LTD                                       | 0.001%         | 99.277%      |
| 8228 | KEC CORP   | 0.001%         | 99.278%      |
| 8229 | SHINY CHEMICAL                                   | 0.001%         | 99.278%      |
| 8230 | AVIC INTERNATIO                                  | 0.001%         | 99.279%      |
| 8231 | AGILYSYS INC COMMON STOCK USD.3                  | 0.001%         | 99.279%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8232 | PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1  | 0.001%         | 99.280%      |
| 8233 | KOREA CIRCUIT C                                  | 0.001%         | 99.280%      |
| 8234 | SAJO INDUSTRIES                                  | 0.001%         | 99.281%      |
| 8235 | YOKOWO CO LTD                                    | 0.001%         | 99.281%      |
| 8236 | KITA-NIPPON BAN                                  | 0.001%         | 99.282%      |
| 8237 | LEASINVEST REAL                                  | 0.001%         | 99.282%      |
| 8238 | ASIA AVIATION P                                  | 0.001%         | 99.283%      |
| 8239 | BELL SYSTEM24 H                                  | 0.001%         | 99.283%      |
| 8240 | ZERIA PHARMACEU                                  | 0.001%         | 99.284%      |
| 8241 | TOWER SEMICONDU                                  | 0.001%         | 99.284%      |
| 8242 | CREATE RESTAURA                                  | 0.001%         | 99.285%      |
| 8243 | BANK PERMATA TB                                  | 0.001%         | 99.285%      |
| 8244 | MATSUDA SANGYO                                   | 0.001%         | 99.286%      |
| 8245 | SOLARTECH INTL                                   | 0.001%         | 99.286%      |
| 8246 | GCI LIBERTY INC PREFERRED STOCK 5                | 0.001%         | 99.287%      |
| 8247 | SINOLINK WORLDW                                  | 0.001%         | 99.287%      |
| 8248 | ASSYSTEM   | 0.001%         | 99.288%      |
| 8249 | FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0    | 0.001%         | 99.288%      |
| 8250 | NIPPON SEISEN C                                  | 0.001%         | 99.289%      |
| 8251 | YASUDA WAREHOUS                                  | 0.001%         | 99.289%      |
| 8252 | MATSUYA CO (TOK                                  | 0.001%         | 99.290%      |
| 8253 | HYUNDAI HCN CO                                   | 0.001%         | 99.290%      |
| 8254 | NAKANO CORP/TOK                                  | 0.001%         | 99.291%      |
| 8255 | ASIA PACIFIC                                     | 0.001%         | 99.291%      |
| 8256 | RELIANCE COMMUN                                  | 0.001%         | 99.292%      |
| 8257 | VIATRON TECHNOL                                  | 0.001%         | 99.292%      |
| 8258 | DAWNRAYS PHARMS                                  | 0.001%         | 99.293%      |
| 8259 | PLASTIVALOIRE                                    | 0.001%         | 99.293%      |
| 8260 | EMBRAER SA SPON ADR ADR                          | 0.001%         | 99.294%      |
| 8261 | GRAND FORT                                       | 0.001%         | 99.294%      |
| 8262 | JAMCO COPORATIN                                  | 0.001%         | 99.295%      |
| 8263 | BOSIDENG INTL H                                  | 0.001%         | 99.295%      |
| 8264 | GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT     | 0.001%         | 99.296%      |
| 8265 | DELTA PROPERTY                                   | 0.001%         | 99.296%      |
| 8266 | KANSAI URBAN BA                                  | 0.001%         | 99.297%      |
| 8267 | CHINA MERCHANTS                                  | 0.001%         | 99.297%      |
| 8268 | SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01 | 0.001%         | 99.298%      |
| 8269 | INTL GAME SYSTE                                  | 0.001%         | 99.298%      |
| 8270 | KMC KUEI MENG                                    | 0.001%         | 99.299%      |
| 8271 | KUMHO INDUSTRIA                                  | 0.001%         | 99.299%      |
| 8272 | SUNNINGDALE TEC                                  | 0.001%         | 99.300%      |
| 8273 | LE BELIER  | 0.001%         | 99.300%      |
| 8274 | EVS BROADCAST E                                  | 0.001%         | 99.301%      |
| 8275 | EXMAR  | 0.001%         | 99.301%      |
| 8276 | DAOU DATA CORP                                   | 0.000%         | 99.302%      |
| 8277 | AMADEUS FIRE AG                                  | 0.000%         | 99.302%      |
| 8278 | SOBHA LIMITED                                    | 0.000%         | 99.303%      |
| 8279 | COSCO INTERNATI                                  | 0.000%         | 99.303%      |
| 8280 | OYO CORPORATION                                  | 0.000%         | 99.304%      |
| 8281 | JENTECH PRECISI                                  | 0.000%         | 99.304%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8282 | KITO CORP                                       | 0.000%         | 99.305%      |
| 8283 | WASKITA BETON P                                 | 0.000%         | 99.305%      |
| 8284 | HOKKO CHEMICAL                                  | 0.000%         | 99.306%      |
| 8285 | AJIS CO LTD                                     | 0.000%         | 99.306%      |
| 8286 | CH KARNCHANG,FG                                 | 0.000%         | 99.307%      |
| 8287 | QINGLING MOTORS                                 | 0.000%         | 99.307%      |
| 8288 | TACHIBANA ELETE                                 | 0.000%         | 99.308%      |
| 8289 | YEARIMDANG PUBL                                 | 0.000%         | 99.308%      |
| 8290 | SHIKIBO LTD                                     | 0.000%         | 99.309%      |
| 8291 | ESSO(FRANCAISE)                                 | 0.000%         | 99.309%      |
| 8292 | DAISAN BANK                                     | 0.000%         | 99.310%      |
| 8293 | LUNG YEN LIFE S                                 | 0.000%         | 99.310%      |
| 8294 | SHIBUSAWA W'HOU                                 | 0.000%         | 99.311%      |
| 8295 | GRUPO FAMSA SA                                  | 0.000%         | 99.311%      |
| 8296 | NORWAY ROYAL SA                                 | 0.000%         | 99.312%      |
| 8297 | UNITED BREWERIE                                 | 0.000%         | 99.312%      |
| 8298 | HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01 | 0.000%         | 99.313%      |
| 8299 | BRACK CAPITAL P                                 | 0.000%         | 99.313%      |
| 8300 | SEKERBANK                                       | 0.000%         | 99.314%      |
| 8301 | DAIKEN CORP                                     | 0.000%         | 99.314%      |
| 8302 | SIGMA DESIGNS INC COMMON STOCK                  | 0.000%         | 99.315%      |
| 8303 | SYNTEC CONSTRUC                                 | 0.000%         | 99.315%      |
| 8304 | MARS ENGINEERIN                                 | 0.000%         | 99.316%      |
| 8305 | SANRIO CO                                       | 0.000%         | 99.316%      |
| 8306 | EASTERN & ORIENT                                | 0.000%         | 99.317%      |
| 8307 | TIANJIN CAPITAL                                 | 0.000%         | 99.317%      |
| 8308 | SARTORIUS STEDI                                 | 0.000%         | 99.318%      |
| 8309 | HUVIS CORP                                      | 0.000%         | 99.318%      |
| 8310 | XP POWER LTD                                    | 0.000%         | 99.319%      |
| 8311 | BWX LTD   | 0.000%         | 99.319%      |
| 8312 | GESCO AG  | 0.000%         | 99.320%      |
| 8313 | CUCKOO ELECTRON                                 | 0.000%         | 99.320%      |
| 8314 | CIA DE LOCACAO                                  | 0.000%         | 99.321%      |
| 8315 | SVI PCL-FOREIGN                                 | 0.000%         | 99.321%      |
| 8316 | YP  | 0.000%         | 99.322%      |
| 8317 | TELEKOM MALAYSI                                 | 0.000%         | 99.322%      |
| 8318 | SAMLIP GENERAL                                  | 0.000%         | 99.323%      |
| 8319 | GRUPO AEROMEXIC                                 | 0.000%         | 99.323%      |
| 8320 | GENESIS LAND DE                                 | 0.000%         | 99.324%      |
| 8321 | STUDIO ALICE CO                                 | 0.000%         | 99.324%      |
| 8322 | WASION METERS G                                 | 0.000%         | 99.325%      |
| 8323 | YFC-BONEAGLE EL                                 | 0.000%         | 99.325%      |
| 8324 | RAMELIUS RESOUR                                 | 0.000%         | 99.326%      |
| 8325 | IMDEX LTD                                       | 0.000%         | 99.326%      |
| 8326 | LA DORIA SPA                                    | 0.000%         | 99.327%      |
| 8327 | SEKISUI PLASTIC                                 | 0.000%         | 99.327%      |
| 8328 | EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001  | 0.000%         | 99.327%      |
| 8329 | CHINA YURUN FOO                                 | 0.000%         | 99.328%      |
| 8330 | GROUPE OPEN                                     | 0.000%         | 99.328%      |
| 8331 | COMDIRECT BANK                                  | 0.000%         | 99.329%      |

|      | SECURITY NAME                            | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8332 | TOCHIGI BANK                             | 0.000%         | 99.329%      |
| 8333 | TARENA INTERNATIONAL INC ADR ADR USD.001 | 0.000%         | 99.330%      |
| 8334 | KUANGCHI SCIENC                          | 0.000%         | 99.330%      |
| 8335 | DNF                                      | 0.000%         | 99.331%      |
| 8336 | SUMISEKI HOLDIN                          | 0.000%         | 99.331%      |
| 8337 | UOB-KAY HIAN HO                          | 0.000%         | 99.332%      |
| 8338 | HOTEL PROPERTY                           | 0.000%         | 99.332%      |
| 8339 | TURVO INTERNATI                          | 0.000%         | 99.333%      |
| 8340 | BANCO SANTANDER CHILE ADR ADR            | 0.000%         | 99.333%      |
| 8341 | MINMETALS LAND                           | 0.000%         | 99.334%      |
| 8342 | GUJARAT STATE F                          | 0.000%         | 99.334%      |
| 8343 | SENSHU ELECTRIC                          | 0.000%         | 99.335%      |
| 8344 | CHINA XLX FERTI                          | 0.000%         | 99.335%      |
| 8345 | MINOR INTL                               | 0.000%         | 99.336%      |
| 8346 | TELE COLUMBUS A                          | 0.000%         | 99.336%      |
| 8347 | DAEWOO SHIPBUIL                          | 0.000%         | 99.337%      |
| 8348 | NORTHWEST PIPE                           | 0.000%         | 99.337%      |
| 8349 | SINTEX PLASTICS                          | 0.000%         | 99.338%      |
| 8350 | SAES GETTERS                             | 0.000%         | 99.338%      |
| 8351 | MARKETECH INTL                           | 0.000%         | 99.339%      |
| 8352 | CAIRO COMMUNICA                          | 0.000%         | 99.339%      |
| 8353 | CHINA SUNSHINE                           | 0.000%         | 99.340%      |
| 8354 | NODA CORP                                | 0.000%         | 99.340%      |
| 8355 | SK TELECOM                               | 0.000%         | 99.341%      |
| 8356 | PROVIDENT FINAN                          | 0.000%         | 99.341%      |
| 8357 | ADATA TECHNOLOG                          | 0.000%         | 99.342%      |
| 8358 | HSIN KUANG STEE                          | 0.000%         | 99.342%      |
| 8359 | GRAND BAOXIN AU                          | 0.000%         | 99.342%      |
| 8360 | YUEXIU TRANSPOR                          | 0.000%         | 99.343%      |
| 8361 | ACETO CORP COMMON STOCK USD.01           | 0.000%         | 99.343%      |
| 8362 | SCHIBSTED ASA                            | 0.000%         | 99.344%      |
| 8363 | MINATO BANK                              | 0.000%         | 99.344%      |
| 8364 | MIE BANK LTD/TH                          | 0.000%         | 99.345%      |
| 8365 | ASIA CEMENT CO                           | 0.000%         | 99.345%      |
| 8366 | EGUARANTEE INC.                          | 0.000%         | 99.346%      |
| 8367 | WEIQIAO TEXTILE                          | 0.000%         | 99.346%      |
| 8368 | HOUSING DEVELOP                          | 0.000%         | 99.347%      |
| 8369 | HUGEL INC                                | 0.000%         | 99.347%      |
| 8370 | AICHI TOKEI DEN                          | 0.000%         | 99.348%      |
| 8371 | GLOBAL&YUASA BA                          | 0.000%         | 99.348%      |
| 8372 | LACTO JAPAN CO                           | 0.000%         | 99.349%      |
| 8373 | SM INVESTMENTS                           | 0.000%         | 99.349%      |
| 8374 | EXCELSIOR MEDIC                          | 0.000%         | 99.350%      |
| 8375 | CARDNO LIMITED                           | 0.000%         | 99.350%      |
| 8376 | PICO FAR EAST H                          | 0.000%         | 99.351%      |
| 8377 | SAMT CO LTD                              | 0.000%         | 99.351%      |
| 8378 | ECLERX SERVICES                          | 0.000%         | 99.352%      |
| 8379 | OKINAWA CELLULA                          | 0.000%         | 99.352%      |
| 8380 | THYE MING INDUS                          | 0.000%         | 99.353%      |
| 8381 | VISTULA GROUP S                          | 0.000%         | 99.353%      |



|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8382 | DISTELL GROUP L                                   | 0.000%         | 99.353%      |
| 8383 | FREIGHTCAR AMER                                   | 0.000%         | 99.354%      |
| 8384 | CENTROTEC SUSTA                                   | 0.000%         | 99.354%      |
| 8385 | KUKDO CHEMICAL                                    | 0.000%         | 99.355%      |
| 8386 | MACAU LEGEND DE                                   | 0.000%         | 99.355%      |
| 8387 | AKITA DRILLING                                    | 0.000%         | 99.356%      |
| 8388 | AIPHONE CO  | 0.000%         | 99.356%      |
| 8389 | UNIZYX HOLDING                                    | 0.000%         | 99.357%      |
| 8390 | GR ED L'ESPRESS                                   | 0.000%         | 99.357%      |
| 8391 | COWEN INC COMMON STOCK USD.01                     | 0.000%         | 99.358%      |
| 8392 | KEYW HOLDING CORP/THE COMMON STOCK                | 0.000%         | 99.358%      |
| 8393 | ICHIKOH INDUSTR                                   | 0.000%         | 99.359%      |
| 8394 | MONEY PARTNERS                                    | 0.000%         | 99.359%      |
| 8395 | HAESUNG DS  | 0.000%         | 99.360%      |
| 8396 | H+H INTERNATION                                   | 0.000%         | 99.360%      |
| 8397 | BASLER AG   | 0.000%         | 99.361%      |
| 8398 | KAWADA TECHNOLO                                   | 0.000%         | 99.361%      |
| 8399 | GLORIOUS PROPER                                   | 0.000%         | 99.362%      |
| 8400 | CHINA BILLS FIN                                   | 0.000%         | 99.362%      |
| 8401 | EAST CAPITAL EX                                   | 0.000%         | 99.362%      |
| 8402 | CHINA SILVER GR                                   | 0.000%         | 99.363%      |
| 8403 | ALEXANDER FORBE                                   | 0.000%         | 99.363%      |
| 8404 | ANTENA 3 DE TEL                                   | 0.000%         | 99.364%      |
| 8405 | INFIGEN ENERGY                                    | 0.000%         | 99.364%      |
| 8406 | INFO SVS INTL                                     | 0.000%         | 99.365%      |
| 8407 | BGF RETAIL CO L                                   | 0.000%         | 99.365%      |
| 8408 | HEALTH INSURANCE INNOVATIO A COMMON STOCK USD.001 | 0.000%         | 99.366%      |
| 8409 | TRECORA RESOURCES COMMON STOCK USD.1              | 0.000%         | 99.366%      |
| 8410 | TOA CORP  | 0.000%         | 99.367%      |
| 8411 | KANTO TSUKUBA B                                   | 0.000%         | 99.367%      |
| 8412 | AHRESTY CORP                                      | 0.000%         | 99.368%      |
| 8413 | SEIKO PMC CORP                                    | 0.000%         | 99.368%      |
| 8414 | I-SENS INC  | 0.000%         | 99.369%      |
| 8415 | SEOHEE CONSTRUC                                   | 0.000%         | 99.369%      |
| 8416 | HOME CENTER                                       | 0.000%         | 99.370%      |
| 8417 | FUJIMI INC  | 0.000%         | 99.370%      |
| 8418 | HANSOL PAPER CO                                   | 0.000%         | 99.370%      |
| 8419 | DONGJIN SEMICHE                                   | 0.000%         | 99.371%      |
| 8420 | NIPPON FINE CHE                                   | 0.000%         | 99.371%      |
| 8421 | SHENG SIONG GRO                                   | 0.000%         | 99.372%      |
| 8422 | RENTIAN TECHNOL                                   | 0.000%         | 99.372%      |
| 8423 | MITSUUROKO CO L                                   | 0.000%         | 99.373%      |
| 8424 | ROJANA INDUSTRI                                   | 0.000%         | 99.373%      |
| 8425 | RELIGARE HEALTH                                   | 0.000%         | 99.374%      |
| 8426 | SCHALTBAU HOLDI                                   | 0.000%         | 99.374%      |
| 8427 | MACA LIMITED                                      | 0.000%         | 99.375%      |
| 8428 | OBERBANK AG                                       | 0.000%         | 99.375%      |
| 8429 | mitsui HIGH TEC                                   | 0.000%         | 99.376%      |
| 8430 | NONG SHIM HOLDI                                   | 0.000%         | 99.376%      |
| 8431 | ALPHA NETWORKS                                    | 0.000%         | 99.377%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8432 | ASIA STD INTL G                                  | 0.000%         | 99.377%      |
| 8433 | WALLISER KANTON                                  | 0.000%         | 99.377%      |
| 8434 | ATRIA GROUP PLC                                  | 0.000%         | 99.378%      |
| 8435 | HUISHANG BANK C                                  | 0.000%         | 99.378%      |
| 8436 | NEWOCEAN ENERGY                                  | 0.000%         | 99.379%      |
| 8437 | TOMOKU CO  | 0.000%         | 99.379%      |
| 8438 | MAHANAGAR GAS L                                  | 0.000%         | 99.380%      |
| 8439 | DMS CO LTD                                       | 0.000%         | 99.380%      |
| 8440 | LI PENG ENTERPR                                  | 0.000%         | 99.381%      |
| 8441 | NAUTILUS MINERA                                  | 0.000%         | 99.381%      |
| 8442 | ACHILLES CORP                                    | 0.000%         | 99.382%      |
| 8443 | FUKUSHIMA BANK                                   | 0.000%         | 99.382%      |
| 8444 | CAPITAL ENVIRON                                  | 0.000%         | 99.383%      |
| 8445 | BUDIMEX  | 0.000%         | 99.383%      |
| 8446 | CATHAY CONST                                     | 0.000%         | 99.384%      |
| 8447 | SHREE CEMENT LT                                  | 0.000%         | 99.384%      |
| 8448 | KEPCO PLANT SER                                  | 0.000%         | 99.384%      |
| 8449 | BAOZUN INC SPN ADR ADR USD.0001                  | 0.000%         | 99.385%      |
| 8450 | DUNELM GROUP PL                                  | 0.000%         | 99.385%      |
| 8451 | BONANZA CREEK ENERGY INC COMMON STOCK            | 0.000%         | 99.386%      |
| 8452 | CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01 | 0.000%         | 99.386%      |
| 8453 | NICHIRIN CO LTD                                  | 0.000%         | 99.387%      |
| 8454 | HOPEFLUENT GP H                                  | 0.000%         | 99.387%      |
| 8455 | ANDHRA BANK                                      | 0.000%         | 99.388%      |
| 8456 | KANEMATSU ELEC                                   | 0.000%         | 99.388%      |
| 8457 | FARMERS CAPITAL BANK CORP COMMON STOCK USD.125   | 0.000%         | 99.389%      |
| 8458 | SYNLAIT MILK LT                                  | 0.000%         | 99.389%      |
| 8459 | MUHAK CO LTD                                     | 0.000%         | 99.390%      |
| 8460 | TAIMIDE TCH                                      | 0.000%         | 99.390%      |
| 8461 | CIVEO CORP                                       | 0.000%         | 99.390%      |
| 8462 | TUNAS BARU LAMP                                  | 0.000%         | 99.391%      |
| 8463 | ESUN HOLDINGS L                                  | 0.000%         | 99.391%      |
| 8464 | TSURUMI MFG CO                                   | 0.000%         | 99.392%      |
| 8465 | OXLEY HOLDINGS                                   | 0.000%         | 99.392%      |
| 8466 | CAPITOL HEALTH                                   | 0.000%         | 99.393%      |
| 8467 | AVANTI   | 0.000%         | 99.393%      |
| 8468 | GOLD RESOURCE CORP COMMON STOCK USD.001          | 0.000%         | 99.394%      |
| 8469 | IMF (AUSTRALIA)                                  | 0.000%         | 99.394%      |
| 8470 | ZZZMITSUI SUGAR                                  | 0.000%         | 99.395%      |
| 8471 | SILICONWARE PRE                                  | 0.000%         | 99.395%      |
| 8472 | YUNGJIN PHARMAC                                  | 0.000%         | 99.396%      |
| 8473 | FORMOSA ADVANCE                                  | 0.000%         | 99.396%      |
| 8474 | DE LICACY INDUS                                  | 0.000%         | 99.396%      |
| 8475 | PC PARTNER                                       | 0.000%         | 99.397%      |
| 8476 | MIDLAND STATES BANCORP INC COMMON STOCK USD.01   | 0.000%         | 99.397%      |
| 8477 | UNION BANK OF P                                  | 0.000%         | 99.398%      |
| 8478 | CRH PLC  | 0.000%         | 99.398%      |
| 8479 | TK CORP  | 0.000%         | 99.399%      |
| 8480 | JALUX INC  | 0.000%         | 99.399%      |
| 8481 | CITIZENS + NORTHERN CORP COMMON STOCK USD1.0     | 0.000%         | 99.400%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8482 | SILVER LAKE RES                                 | 0.000%         | 99.400%      |
| 8483 | WOWOW INC                                       | 0.000%         | 99.401%      |
| 8484 | PINGUELY-HAULOT                                 | 0.000%         | 99.401%      |
| 8485 | ASCOPIAVE SPA                                   | 0.000%         | 99.401%      |
| 8486 | AKR CORPORINDO                                  | 0.000%         | 99.402%      |
| 8487 | HS INDUSTRIES C                                 | 0.000%         | 99.402%      |
| 8488 | M DIAS BRANCO S                                 | 0.000%         | 99.403%      |
| 8489 | NZX LTD   | 0.000%         | 99.403%      |
| 8490 | CHAIN STORE OKU                                 | 0.000%         | 99.404%      |
| 8491 | NCSOFT CORPN                                    | 0.000%         | 99.404%      |
| 8492 | NATIONAL COMMERCE CORP COMMON STOCK             | 0.000%         | 99.405%      |
| 8493 | NACCO INDUSTRIES CL A COMMON STOCK USD1.0       | 0.000%         | 99.405%      |
| 8494 | E INK HOLDINGS                                  | 0.000%         | 99.406%      |
| 8495 | EAST WEST BANKI                                 | 0.000%         | 99.406%      |
| 8496 | RYODEN TRADING                                  | 0.000%         | 99.406%      |
| 8497 | GOLDLION HLDGS                                  | 0.000%         | 99.407%      |
| 8498 | NITTO KOHKI CO                                  | 0.000%         | 99.407%      |
| 8499 | ATSUGI NYLON IN                                 | 0.000%         | 99.408%      |
| 8500 | MEC COMPANY LTD                                 | 0.000%         | 99.408%      |
| 8501 | WONIK MATERIALS                                 | 0.000%         | 99.409%      |
| 8502 | REBOSIS PROPERT                                 | 0.000%         | 99.409%      |
| 8503 | TOYO SECURITIES                                 | 0.000%         | 99.410%      |
| 8504 | CITYCHAMP WATCH                                 | 0.000%         | 99.410%      |
| 8505 | COX & KINGS LTD                                 | 0.000%         | 99.411%      |
| 8506 | GUJARAT NARM                                    | 0.000%         | 99.411%      |
| 8507 | CHINA ALL ACCES                                 | 0.000%         | 99.411%      |
| 8508 | FUSO PHARM                                      | 0.000%         | 99.412%      |
| 8509 | THINKING ELECTR                                 | 0.000%         | 99.412%      |
| 8510 | DAIKOKU DENKI C                                 | 0.000%         | 99.413%      |
| 8511 | MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01 | 0.000%         | 99.413%      |
| 8512 | INGHAMS GROUP L                                 | 0.000%         | 99.414%      |
| 8513 | SK CHEMICALS                                    | 0.000%         | 99.414%      |
| 8514 | CHARTER FINANCIAL CORP COMMON STOCK USD.01      | 0.000%         | 99.415%      |
| 8515 | APT SATELLITE                                   | 0.000%         | 99.415%      |
| 8516 | MAX INDIA                                       | 0.000%         | 99.416%      |
| 8517 | BANCO DE BOGOTA                                 | 0.000%         | 99.416%      |
| 8518 | KR A/GLASS                                      | 0.000%         | 99.416%      |
| 8519 | GUANGSHEN RAILW                                 | 0.000%         | 99.417%      |
| 8520 | GEK GROUP OF CO                                 | 0.000%         | 99.417%      |
| 8521 | OPUS GROUP AB                                   | 0.000%         | 99.418%      |
| 8522 | HUDSON TECHNOLOGIES INC COMMON STOCK USD.01     | 0.000%         | 99.418%      |
| 8523 | DI CORP   | 0.000%         | 99.419%      |
| 8524 | BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01   | 0.000%         | 99.419%      |
| 8525 | MACATAWA BANK CORP COMMON STOCK                 | 0.000%         | 99.420%      |
| 8526 | RVH INC   | 0.000%         | 99.420%      |
| 8527 | NAGATANIEN CO L                                 | 0.000%         | 99.420%      |
| 8528 | WAKACHIKU CONST                                 | 0.000%         | 99.421%      |
| 8529 | WEST BANCORPORATION COMMON STOCK                | 0.000%         | 99.421%      |
| 8530 | NISSEI ASB MACH                                 | 0.000%         | 99.422%      |
| 8531 | HANSOL LCD INC                                  | 0.000%         | 99.422%      |

|      | SECURITY NAME                                | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8532 | STAR PETROLEUM                               | 0.000%         | 99.423%      |
| 8533 | VINY THAI                                    | 0.000%         | 99.423%      |
| 8534 | TAIHO KOGYO                                  | 0.000%         | 99.424%      |
| 8535 | ZORLU ENRJI                                  | 0.000%         | 99.424%      |
| 8536 | REGIONAL REIT L                              | 0.000%         | 99.425%      |
| 8537 | FUNAI CONSULTIN                              | 0.000%         | 99.425%      |
| 8538 | NEL ASA                                      | 0.000%         | 99.425%      |
| 8539 | OSAKA STEEL CO                               | 0.000%         | 99.426%      |
| 8540 | ETRON TECHNOLOG                              | 0.000%         | 99.426%      |
| 8541 | MORESCO CORP                                 | 0.000%         | 99.427%      |
| 8542 | ALEMBIC PHARMAC                              | 0.000%         | 99.427%      |
| 8543 | NAMESON                                      | 0.000%         | 99.428%      |
| 8544 | NORTH MINING SH                              | 0.000%         | 99.428%      |
| 8545 | EXTRACTION OIL + GAS INC COMMON STOCK        | 0.000%         | 99.429%      |
| 8546 | KAPPAHL AB                                   | 0.000%         | 99.429%      |
| 8547 | EAGLE NICE INTE                              | 0.000%         | 99.429%      |
| 8548 | AIXTRON SE                                   | 0.000%         | 99.430%      |
| 8549 | BIGBEN INTERACT                              | 0.000%         | 99.430%      |
| 8550 | MESOBLAST LTD                                | 0.000%         | 99.431%      |
| 8551 | MANILA WATER CO                              | 0.000%         | 99.431%      |
| 8552 | TAEWOONG CO                                  | 0.000%         | 99.432%      |
| 8553 | FUJITA KANKO IN                              | 0.000%         | 99.432%      |
| 8554 | POSCO ICT CO LT                              | 0.000%         | 99.433%      |
| 8555 | CHINA ELECTRIC                               | 0.000%         | 99.433%      |
| 8556 | TELSTRA CORP-AD                              | 0.000%         | 99.433%      |
| 8557 | EVERGREEN INTL                               | 0.000%         | 99.434%      |
| 8558 | NETENT AB                                    | 0.000%         | 99.434%      |
| 8559 | RCR TOMLINSON L                              | 0.000%         | 99.435%      |
| 8560 | FURUSATO INDUST                              | 0.000%         | 99.435%      |
| 8561 | PLASSONIndustr                               | 0.000%         | 99.436%      |
| 8562 | LIFETECH SCIENT                              | 0.000%         | 99.436%      |
| 8563 | GOCOMPARE.COM G                              | 0.000%         | 99.437%      |
| 8564 | SEC CORPORATION                              | 0.000%         | 99.437%      |
| 8565 | WEIKENGIndustr                               | 0.000%         | 99.437%      |
| 8566 | NATUREX                                      | 0.000%         | 99.438%      |
| 8567 | GIANPLUS TECHN                               | 0.000%         | 99.438%      |
| 8568 | BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01 | 0.000%         | 99.439%      |
| 8569 | SAMSUNG HEAVY I                              | 0.000%         | 99.439%      |
| 8570 | ASIA HOLDINGS C                              | 0.000%         | 99.440%      |
| 8571 | SANDRIDGE ENERGY INC COMMON STOCK USD.001    | 0.000%         | 99.440%      |
| 8572 | AUSTBROKERS HLD                              | 0.000%         | 99.441%      |
| 8573 | SWEDOL AB                                    | 0.000%         | 99.441%      |
| 8574 | IDU CO.                                      | 0.000%         | 99.441%      |
| 8575 | CITIZENS INC COMMON STOCK                    | 0.000%         | 99.442%      |
| 8576 | BALDWIN + LYONS INC CL B COMMON STOCK        | 0.000%         | 99.442%      |
| 8577 | CHINA ANIMATION                              | 0.000%         | 99.443%      |
| 8578 | COSCO CAPITAL I                              | 0.000%         | 99.443%      |
| 8579 | SHANGHAI ZENDAI                              | 0.000%         | 99.444%      |
| 8580 | PUBLIC FINAN CIA                             | 0.000%         | 99.444%      |
| 8581 | KEIYO CO                                     | 0.000%         | 99.445%      |

|      | SECURITY NAME                                 | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8582 | HIGASHI NIHON H                               | 0.000%         | 99.445%      |
| 8583 | ALLIANCE ONE INTERNATIONAL COMMON STOCK       | 0.000%         | 99.445%      |
| 8584 | CHUNG HWA PULP                                | 0.000%         | 99.446%      |
| 8585 | SUPALAI PCL-NVD                               | 0.000%         | 99.446%      |
| 8586 | ARDMORE SHIPPIN                               | 0.000%         | 99.447%      |
| 8587 | CENTRAL SEC PAT                               | 0.000%         | 99.447%      |
| 8588 | FONTERRA SHAREH                               | 0.000%         | 99.448%      |
| 8589 | ZIGEXN CO LTD                                 | 0.000%         | 99.448%      |
| 8590 | VISI MEDIA ASIA                               | 0.000%         | 99.449%      |
| 8591 | PROACT IT GROUP                               | 0.000%         | 99.449%      |
| 8592 | GL SCIENCES                                   | 0.000%         | 99.449%      |
| 8593 | ASIA POLYMER                                  | 0.000%         | 99.450%      |
| 8594 | OP FINANCIAL IN                               | 0.000%         | 99.450%      |
| 8595 | ORBIS   | 0.000%         | 99.451%      |
| 8596 | MICROBIO CO LTD                               | 0.000%         | 99.451%      |
| 8597 | NIPPON YAKIN KO                               | 0.000%         | 99.452%      |
| 8598 | HEG LIMITED                                   | 0.000%         | 99.452%      |
| 8599 | SANYO SHOKAI                                  | 0.000%         | 99.452%      |
| 8600 | FRANKLIN FINANCIAL NETWORK COMMON STOCK       | 0.000%         | 99.453%      |
| 8601 | PVR LTD                                       | 0.000%         | 99.453%      |
| 8602 | IVE GROUP LTD                                 | 0.000%         | 99.454%      |
| 8603 | NZ REFINING CO                                | 0.000%         | 99.454%      |
| 8604 | TOC CO  | 0.000%         | 99.455%      |
| 8605 | PROMATE ELECTRO                               | 0.000%         | 99.455%      |
| 8606 | TILE SHOP HLDGS INC COMMON STOCK USD.0001     | 0.000%         | 99.456%      |
| 8607 | MALAYSIA MINING                               | 0.000%         | 99.456%      |
| 8608 | BMTC GROUP INC                                | 0.000%         | 99.456%      |
| 8609 | ALINCO INC                                    | 0.000%         | 99.457%      |
| 8610 | T & K TOKA CO L                               | 0.000%         | 99.457%      |
| 8611 | ALIMAK GROUP AB                               | 0.000%         | 99.458%      |
| 8612 | ZIX CORP COMMON STOCK USD.01                  | 0.000%         | 99.458%      |
| 8613 | PRIMO WATER CORP COMMON STOCK                 | 0.000%         | 99.459%      |
| 8614 | ERAWAN GROUP                                  | 0.000%         | 99.459%      |
| 8615 | RIGNET INC COMMON STOCK USD.001               | 0.000%         | 99.459%      |
| 8616 | FARMSCO                                       | 0.000%         | 99.460%      |
| 8617 | LIMONEIRA CO COMMON STOCK USD.01              | 0.000%         | 99.460%      |
| 8618 | EVOLUTION PETROLEUM CORP COMMON STOCK USD.001 | 0.000%         | 99.461%      |
| 8619 | PIVOT TECHNOLOG                               | 0.000%         | 99.461%      |
| 8620 | JACKPOTJOY PLC                                | 0.000%         | 99.462%      |
| 8621 | DECEUNINCK                                    | 0.000%         | 99.462%      |
| 8622 | DIOS FASTIGHETE                               | 0.000%         | 99.463%      |
| 8623 | KARO PHARMA AB                                | 0.000%         | 99.463%      |
| 8624 | LIAN BENG GROUP                               | 0.000%         | 99.463%      |
| 8625 | ARIAKE JAPAN CO                               | 0.000%         | 99.464%      |
| 8626 | SOLARTECH ENERG                               | 0.000%         | 99.464%      |
| 8627 | LEALEA ENTERPRI                               | 0.000%         | 99.465%      |
| 8628 | HARDINGE INC                                  | 0.000%         | 99.465%      |
| 8629 | IHLAS HOLDING                                 | 0.000%         | 99.466%      |
| 8630 | CHINA OCEANWIDE                               | 0.000%         | 99.466%      |
| 8631 | TAIWAN HIGH SPE                               | 0.000%         | 99.466%      |

|      | SECURITY NAME                                 | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8632 | HANSOL CHEMICAL                               | 0.000%         | 99.467%      |
| 8633 | TAOKAENOI                                     | 0.000%         | 99.467%      |
| 8634 | KYOKUTO SECURIT                               | 0.000%         | 99.468%      |
| 8635 | NEC CAPITAL SOL                               | 0.000%         | 99.468%      |
| 8636 | PHARMAENGINE IN                               | 0.000%         | 99.469%      |
| 8637 | DONGJIANG ENVIR                               | 0.000%         | 99.469%      |
| 8638 | FREUND CORP                                   | 0.000%         | 99.469%      |
| 8639 | SC ASSET CORPOR                               | 0.000%         | 99.470%      |
| 8640 | TECHNICOLOR                                   | 0.000%         | 99.470%      |
| 8641 | ZHENGZHOU COAL                                | 0.000%         | 99.471%      |
| 8642 | BUCKLE INC/THE COMMON STOCK USD.01            | 0.000%         | 99.471%      |
| 8643 | TAIWAN SOGO SHI                               | 0.000%         | 99.472%      |
| 8644 | AEON CREDIT SER                               | 0.000%         | 99.472%      |
| 8645 | NAC CO LTD                                    | 0.000%         | 99.472%      |
| 8646 | ZIG SHENG INDL                                | 0.000%         | 99.473%      |
| 8647 | SURYA CITRA MED                               | 0.000%         | 99.473%      |
| 8648 | HUSQVARNA AB                                  | 0.000%         | 99.474%      |
| 8649 | HEUNGKUK FIRE&M                               | 0.000%         | 99.474%      |
| 8650 | FIRST SENSOR AG                               | 0.000%         | 99.475%      |
| 8651 | I-NET CORP                                    | 0.000%         | 99.475%      |
| 8652 | RENO DE MEDICI                                | 0.000%         | 99.476%      |
| 8653 | ORIENT SEMICOND                               | 0.000%         | 99.476%      |
| 8654 | PHX ENERGY SERV                               | 0.000%         | 99.476%      |
| 8655 | TAMA HOME CO LT                               | 0.000%         | 99.477%      |
| 8656 | RASSINI SAB DE                                | 0.000%         | 99.477%      |
| 8657 | BANK PEMBANGUNA                               | 0.000%         | 99.478%      |
| 8658 | MAGNACHIP SEMICONDUCT COMMON STOCK USD.01     | 0.000%         | 99.478%      |
| 8659 | KYOBO SECURITIE                               | 0.000%         | 99.479%      |
| 8660 | EXEL INDUSTRIES                               | 0.000%         | 99.479%      |
| 8661 | MARUZEN SHOWA U                               | 0.000%         | 99.479%      |
| 8662 | EMPRESAS LA POL                               | 0.000%         | 99.480%      |
| 8663 | MANI INC                                      | 0.000%         | 99.480%      |
| 8664 | DAESANG HOLDING                               | 0.000%         | 99.481%      |
| 8665 | EMERSON PACIFIC                               | 0.000%         | 99.481%      |
| 8666 | VILLAGE ROADSHO                               | 0.000%         | 99.482%      |
| 8667 | CREATE SD HOLDI                               | 0.000%         | 99.482%      |
| 8668 | NISSHIN FUDOSAN                               | 0.000%         | 99.482%      |
| 8669 | FUSION PARTNERS                               | 0.000%         | 99.483%      |
| 8670 | BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01 | 0.000%         | 99.483%      |
| 8671 | ARTNATURE INC                                 | 0.000%         | 99.484%      |
| 8672 | SCHIBSTED ASA                                 | 0.000%         | 99.484%      |
| 8673 | POYA CO LTD                                   | 0.000%         | 99.484%      |
| 8674 | DCM SHRIRAM LTD                               | 0.000%         | 99.485%      |
| 8675 | TUAN SING HLDGS                               | 0.000%         | 99.485%      |
| 8676 | MANDOM CORP                                   | 0.000%         | 99.486%      |
| 8677 | IMMSI SPA                                     | 0.000%         | 99.486%      |
| 8678 | PT PAN INDONESIA                              | 0.000%         | 99.487%      |
| 8679 | GUJARAT STATE P                               | 0.000%         | 99.487%      |
| 8680 | URTHECAST CORP                                | 0.000%         | 99.487%      |
| 8681 | LANNA RESOURCES                               | 0.000%         | 99.488%      |

|      | SECURITY NAME                                  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8682 | NIPPON DENWA SH                                | 0.000%         | 99.488%      |
| 8683 | HATSUN AGRO                                    | 0.000%         | 99.489%      |
| 8684 | C UYEMURA & CO                                 | 0.000%         | 99.489%      |
| 8685 | ACTIA GROUP                                    | 0.000%         | 99.490%      |
| 8686 | VARDHMAN TEXTIL                                | 0.000%         | 99.490%      |
| 8687 | CNA FIREFE                                     | 0.000%         | 99.490%      |
| 8688 | HAICHANG HOLDIN                                | 0.000%         | 99.491%      |
| 8689 | PACIFIC HOSPITA                                | 0.000%         | 99.491%      |
| 8690 | NITTOC CONST CO                                | 0.000%         | 99.492%      |
| 8691 | OTOKAR OTOMOTIV                                | 0.000%         | 99.492%      |
| 8692 | BEIJING URBAN C                                | 0.000%         | 99.493%      |
| 8693 | OPTRONTEC INC                                  | 0.000%         | 99.493%      |
| 8694 | SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1   | 0.000%         | 99.493%      |
| 8695 | SAKAI OVEX CO L                                | 0.000%         | 99.494%      |
| 8696 | GOLFZON CO LTD                                 | 0.000%         | 99.494%      |
| 8697 | KYODO PRINTING                                 | 0.000%         | 99.495%      |
| 8698 | VANACHAI GROUP                                 | 0.000%         | 99.495%      |
| 8699 | SABATE DIOSOS                                  | 0.000%         | 99.496%      |
| 8700 | AUSTRALIAN UNIT                                | 0.000%         | 99.496%      |
| 8701 | HALOZYME THERAPEUTICS INC COMMON STOCK USD.001 | 0.000%         | 99.496%      |
| 8702 | RIMO INTERNATIO                                | 0.000%         | 99.497%      |
| 8703 | UNIQUE ENGINEER                                | 0.000%         | 99.497%      |
| 8704 | CHINA CHEM&PHAR                                | 0.000%         | 99.498%      |
| 8705 | WATAMI FOOD SER                                | 0.000%         | 99.498%      |
| 8706 | CHUKYO BANK                                    | 0.000%         | 99.498%      |
| 8707 | KENON HLDGS LTD                                | 0.000%         | 99.499%      |
| 8708 | TAIWAN PCB TECH                                | 0.000%         | 99.499%      |
| 8709 | DELTA-GALIL IND                                | 0.000%         | 99.500%      |
| 8710 | TAKARA SHUZO CO                                | 0.000%         | 99.500%      |
| 8711 | NIEN MADE ENTER                                | 0.000%         | 99.501%      |
| 8712 | CHINA STRATEGIC                                | 0.000%         | 99.501%      |
| 8713 | TESSCO TECHNOLOGIES INC COMMON STOCK USD.01    | 0.000%         | 99.501%      |
| 8714 | OKABE CO                                       | 0.000%         | 99.502%      |
| 8715 | LIQUIDITY SERVICES INC COMMON STOCK USD.001    | 0.000%         | 99.502%      |
| 8716 | FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01   | 0.000%         | 99.503%      |
| 8717 | ZENG HSING INDL                                | 0.000%         | 99.503%      |
| 8718 | DONGWON DEVELOP                                | 0.000%         | 99.503%      |
| 8719 | DAE WON KANG UP                                | 0.000%         | 99.504%      |
| 8720 | ARGAN SA                                       | 0.000%         | 99.504%      |
| 8721 | ALTRAN TECHNOLO                                | 0.000%         | 99.505%      |
| 8722 | ZINWELL CORP                                   | 0.000%         | 99.505%      |
| 8723 | TECK RESOURCES                                 | 0.000%         | 99.506%      |
| 8724 | MEISEI INDUSTRI                                | 0.000%         | 99.506%      |
| 8725 | HYUNDAI CONSTRU                                | 0.000%         | 99.506%      |
| 8726 | NRG YIELD INC CLASS A COMMON STOCK USD.01      | 0.000%         | 99.507%      |
| 8727 | DONGKUK INDUSTR                                | 0.000%         | 99.507%      |
| 8728 | FEED ONE CO LTD                                | 0.000%         | 99.508%      |
| 8729 | SERITAGE GROWTH PROP A REIT REIT USD.01        | 0.000%         | 99.508%      |
| 8730 | TEST RESEARCH I                                | 0.000%         | 99.509%      |
| 8731 | DR HOENLE AG                                   | 0.000%         | 99.509%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8732 | ITE TECH INC                                     | 0.000%         | 99.509%      |
| 8733 | ES-CON JAPAN LT                                  | 0.000%         | 99.510%      |
| 8734 | IJT TECHNOLOGY                                   | 0.000%         | 99.510%      |
| 8735 | FALCO BIOSYSTEM                                  | 0.000%         | 99.511%      |
| 8736 | VITEC HLDG                                       | 0.000%         | 99.511%      |
| 8737 | MARVELOUS AQL I                                  | 0.000%         | 99.511%      |
| 8738 | OLD SECOND BANCORP INC COMMON STOCK USD1.0       | 0.000%         | 99.512%      |
| 8739 | ISOLITE INSULAT                                  | 0.000%         | 99.512%      |
| 8740 | ROHM CO  | 0.000%         | 99.513%      |
| 8741 | LGI HOMES INC COMMON STOCK USD.01                | 0.000%         | 99.513%      |
| 8742 | HELBOR EMPREEND                                  | 0.000%         | 99.513%      |
| 8743 | OLAV THON EIEND                                  | 0.000%         | 99.514%      |
| 8744 | LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01 | 0.000%         | 99.514%      |
| 8745 | WELL SHIN TECHN                                  | 0.000%         | 99.515%      |
| 8746 | ASKA PHARMACEU                                   | 0.000%         | 99.515%      |
| 8747 | INTGRTD SVC                                      | 0.000%         | 99.516%      |
| 8748 | AIRASIA X BHD                                    | 0.000%         | 99.516%      |
| 8749 | HUONS CO LTD                                     | 0.000%         | 99.516%      |
| 8750 | KVH INDUSTRIES INC COMMON STOCK USD.01           | 0.000%         | 99.517%      |
| 8751 | mitsui mining c                                  | 0.000%         | 99.517%      |
| 8752 | RION CO LTD                                      | 0.000%         | 99.518%      |
| 8753 | TIPCO ASPHALT P                                  | 0.000%         | 99.518%      |
| 8754 | CHINA ELEC OPTI                                  | 0.000%         | 99.518%      |
| 8755 | SWEDISH ORPHAN                                   | 0.000%         | 99.519%      |
| 8756 | SCORPIO BULKERS                                  | 0.000%         | 99.519%      |
| 8757 | SUPREMEX INC                                     | 0.000%         | 99.520%      |
| 8758 | MPI CORPORATION                                  | 0.000%         | 99.520%      |
| 8759 | ASCENCIO   | 0.000%         | 99.520%      |
| 8760 | FLOW TRADERS                                     | 0.000%         | 99.521%      |
| 8761 | ESSENTRA PLC                                     | 0.000%         | 99.521%      |
| 8762 | ICHIA TECHNOLOG                                  | 0.000%         | 99.522%      |
| 8763 | MIYAJI ENGINEER                                  | 0.000%         | 99.522%      |
| 8764 | ABG SUNDAL COLL                                  | 0.000%         | 99.522%      |
| 8765 | ELDERS LTD                                       | 0.000%         | 99.523%      |
| 8766 | HARIMA CHEMICAL                                  | 0.000%         | 99.523%      |
| 8767 | RTX TELECOM                                      | 0.000%         | 99.524%      |
| 8768 | POONGSAN HOLDIN                                  | 0.000%         | 99.524%      |
| 8769 | ERM POWER LTD                                    | 0.000%         | 99.525%      |
| 8770 | RASSINI SAB DE                                   | 0.000%         | 99.525%      |
| 8771 | FIRST BANCORP INC/ME COMMON STOCK USD.01         | 0.000%         | 99.525%      |
| 8772 | MAXIS BHD  | 0.000%         | 99.526%      |
| 8773 | SUGIMOTO & CO L                                  | 0.000%         | 99.526%      |
| 8774 | KWANG DONG PHAR                                  | 0.000%         | 99.527%      |
| 8775 | ATOM CORPORATIO                                  | 0.000%         | 99.527%      |
| 8776 | INTERTRUST NV                                    | 0.000%         | 99.527%      |
| 8777 | APCB INC   | 0.000%         | 99.528%      |
| 8778 | DAEJAN HOLDINGS                                  | 0.000%         | 99.528%      |
| 8779 | ALIO GOLD INC                                    | 0.000%         | 99.529%      |
| 8780 | KARDEMIR KARABU                                  | 0.000%         | 99.529%      |
| 8781 | GRUH FINANCE                                     | 0.000%         | 99.529%      |



|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8782 | P S CORPORATION                                  | 0.000%         | 99.530%      |
| 8783 | ADO PROPERTIES                                   | 0.000%         | 99.530%      |
| 8784 | FUKUI COMPUTER                                   | 0.000%         | 99.531%      |
| 8785 | GOLDFIELD CORP COMMON STOCK USD.1                | 0.000%         | 99.531%      |
| 8786 | AOC HOLDINGS IN                                  | 0.000%         | 99.531%      |
| 8787 | SUNPOWER CORP COMMON STOCK USD.001               | 0.000%         | 99.532%      |
| 8788 | COLUMBUS A/S                                     | 0.000%         | 99.532%      |
| 8789 | BITTIUM OYJ                                      | 0.000%         | 99.533%      |
| 8790 | HARIM HOLDINGS                                   | 0.000%         | 99.533%      |
| 8791 | BR PROPERTIES S                                  | 0.000%         | 99.533%      |
| 8792 | HYUNDAI BNG STE                                  | 0.000%         | 99.534%      |
| 8793 | F-SECURE OYJ                                     | 0.000%         | 99.534%      |
| 8794 | K.C. TECH  | 0.000%         | 99.535%      |
| 8795 | GERRY WEBER INT                                  | 0.000%         | 99.535%      |
| 8796 | AGABANG&COMPANY                                  | 0.000%         | 99.535%      |
| 8797 | BATU KAWAN BHD                                   | 0.000%         | 99.536%      |
| 8798 | MISAWA HOMES HO                                  | 0.000%         | 99.536%      |
| 8799 | MOBILEPHONE TEL                                  | 0.000%         | 99.537%      |
| 8800 | MICROPORT SCIEN                                  | 0.000%         | 99.537%      |
| 8801 | KYOSAN ELECTRIC                                  | 0.000%         | 99.537%      |
| 8802 | GUANGDONG KELON                                  | 0.000%         | 99.538%      |
| 8803 | SAM KWANG GLASS                                  | 0.000%         | 99.538%      |
| 8804 | TONICHI CARLIFE                                  | 0.000%         | 99.539%      |
| 8805 | GRUPO AVAL ACCI                                  | 0.000%         | 99.539%      |
| 8806 | STOCKMANN OYJ A                                  | 0.000%         | 99.539%      |
| 8807 | BOLSA DE VALOR                                   | 0.000%         | 99.540%      |
| 8808 | NIPPON SHARYO                                    | 0.000%         | 99.540%      |
| 8809 | SIRTEC INTERNAT                                  | 0.000%         | 99.541%      |
| 8810 | REGIS HEALTHCAR                                  | 0.000%         | 99.541%      |
| 8811 | NIPPON CARBIDE                                   | 0.000%         | 99.541%      |
| 8812 | NIPPON COMMER D                                  | 0.000%         | 99.542%      |
| 8813 | SHORE BANCSHARES INC COMMON STOCK USD.01         | 0.000%         | 99.542%      |
| 8814 | MANDALAY RESOUR                                  | 0.000%         | 99.543%      |
| 8815 | ST. IVES PLC                                     | 0.000%         | 99.543%      |
| 8816 | GOLDMONEY INC                                    | 0.000%         | 99.543%      |
| 8817 | IMARKETKOREA IN                                  | 0.000%         | 99.544%      |
| 8818 | HOPEWELL HIGHWA                                  | 0.000%         | 99.544%      |
| 8819 | JASMINE INTERNA                                  | 0.000%         | 99.545%      |
| 8820 | FOOSUNG CO LTD                                   | 0.000%         | 99.545%      |
| 8821 | SWCC SHOWA HOLD                                  | 0.000%         | 99.545%      |
| 8822 | MEIWA ESTATE CO                                  | 0.000%         | 99.546%      |
| 8823 | ROCKY BRANDS INC COMMON STOCK                    | 0.000%         | 99.546%      |
| 8824 | ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0 | 0.000%         | 99.547%      |
| 8825 | HARVARD BIOSCIENCE INC COMMON STOCK USD.01       | 0.000%         | 99.547%      |
| 8826 | KANAGAWA CHUO K                                  | 0.000%         | 99.547%      |
| 8827 | PAYPOINT   | 0.000%         | 99.548%      |
| 8828 | SSANGYONG MOTOR                                  | 0.000%         | 99.548%      |
| 8829 | ITOKI CORP                                       | 0.000%         | 99.549%      |
| 8830 | GRAND KOREA LEI                                  | 0.000%         | 99.549%      |
| 8831 | HASTINGS GROUP                                   | 0.000%         | 99.549%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8832 | TAIWAN CHINSAN                                   | 0.000%         | 99.550%      |
| 8833 | SHANGHAI FUDAN                                   | 0.000%         | 99.550%      |
| 8834 | PEOPLE S UTAH BANCORP COMMON STOCK USD.01        | 0.000%         | 99.551%      |
| 8835 | TK DEVELOPMENT                                   | 0.000%         | 99.551%      |
| 8836 | EVA PRECISION I                                  | 0.000%         | 99.551%      |
| 8837 | TOREX SEMICONDU                                  | 0.000%         | 99.552%      |
| 8838 | ACCESS NATIONAL CORP COMMON STOCK USD.835        | 0.000%         | 99.552%      |
| 8839 | HANNSTAR BOARD                                   | 0.000%         | 99.552%      |
| 8840 | MORITO CO  | 0.000%         | 99.553%      |
| 8841 | HAN JIN TRANSPOR                                 | 0.000%         | 99.553%      |
| 8842 | OPERA SOFTWARE                                   | 0.000%         | 99.554%      |
| 8843 | TAIKISHA   | 0.000%         | 99.554%      |
| 8844 | KROSAKI CORP                                     | 0.000%         | 99.554%      |
| 8845 | ABILITY ENTERPR                                  | 0.000%         | 99.555%      |
| 8846 | AMOT INVESTMENT                                  | 0.000%         | 99.555%      |
| 8847 | IRON FORCE INDU                                  | 0.000%         | 99.556%      |
| 8848 | NICHIDEN CORP                                    | 0.000%         | 99.556%      |
| 8849 | PDF SOLUTIONS INC COMMON STOCK USD.00015         | 0.000%         | 99.556%      |
| 8850 | BIJOU BRIGITTE                                   | 0.000%         | 99.557%      |
| 8851 | MUCKLOW(A&J) GR                                  | 0.000%         | 99.557%      |
| 8852 | Minerva SA                                       | 0.000%         | 99.558%      |
| 8853 | TOKYU RECREATIO                                  | 0.000%         | 99.558%      |
| 8854 | PJT PARTNERS INC A COMMON STOCK                  | 0.000%         | 99.558%      |
| 8855 | TAKARA PRINTING                                  | 0.000%         | 99.559%      |
| 8856 | SEBANG CO LTD                                    | 0.000%         | 99.559%      |
| 8857 | GFT TECHNOLOGY                                   | 0.000%         | 99.560%      |
| 8858 | YOULCHON CHEMIC                                  | 0.000%         | 99.560%      |
| 8859 | DYNAGREEN ENVIR                                  | 0.000%         | 99.560%      |
| 8860 | FIRST TRACTOR C                                  | 0.000%         | 99.561%      |
| 8861 | STO AG-PREFERRE                                  | 0.000%         | 99.561%      |
| 8862 | PARKSON RETAIL                                   | 0.000%         | 99.561%      |
| 8863 | DADI EARLY                                       | 0.000%         | 99.562%      |
| 8864 | JAPAN CASH MACH                                  | 0.000%         | 99.562%      |
| 8865 | ALTISOURCE PORT                                  | 0.000%         | 99.563%      |
| 8866 | CITY TELECOM (H                                  | 0.000%         | 99.563%      |
| 8867 | L&K ENGINEERING                                  | 0.000%         | 99.563%      |
| 8868 | TAIWAN FU HSING                                  | 0.000%         | 99.564%      |
| 8869 | UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001 | 0.000%         | 99.564%      |
| 8870 | EHWA TECHNOLOGI                                  | 0.000%         | 99.565%      |
| 8871 | THROMBOGENICS N                                  | 0.000%         | 99.565%      |
| 8872 | GLOBAL MIXED MO                                  | 0.000%         | 99.565%      |
| 8873 | ING BANK SLASKI                                  | 0.000%         | 99.566%      |
| 8874 | RAMI LEVI CHAIN                                  | 0.000%         | 99.566%      |
| 8875 | MINITUBISHI PAPE                                 | 0.000%         | 99.567%      |
| 8876 | HORIZON GLOBAL CORP COMMON STOCK USD.01          | 0.000%         | 99.567%      |
| 8877 | TOA OIL CO LTD                                   | 0.000%         | 99.567%      |
| 8878 | CLS HOLDINGS PL                                  | 0.000%         | 99.568%      |
| 8879 | EKORNES ASA                                      | 0.000%         | 99.568%      |
| 8880 | WAI KEE HOLDING                                  | 0.000%         | 99.568%      |
| 8881 | YUNGSHIN GLOBAL                                  | 0.000%         | 99.569%      |

|      | SECURITY NAME                         | % OF PORTFOLIO | CUMULATIVE % |
|------|---------------------------------------|----------------|--------------|
| 8882 | GILLETTE INDIA                        | 0.000%         | 99.569%      |
| 8883 | mitsui + CO LTD SPONS ADR ADR         | 0.000%         | 99.570%      |
| 8884 | CRCC HIGH-TECH                        | 0.000%         | 99.570%      |
| 8885 | KOREA ELEC TERM                       | 0.000%         | 99.570%      |
| 8886 | SESODA CORP                           | 0.000%         | 99.571%      |
| 8887 | MEIKO NETWORK J                       | 0.000%         | 99.571%      |
| 8888 | ZONGTAI REAL ES                       | 0.000%         | 99.571%      |
| 8889 | CENIT AG SYSTEM                       | 0.000%         | 99.572%      |
| 8890 | NIHON CHOUZAI C                       | 0.000%         | 99.572%      |
| 8891 | LINK MOTION INC SPON ADR ADR USD.0001 | 0.000%         | 99.573%      |
| 8892 | STARTEK INC                           | 0.000%         | 99.573%      |
| 8893 | EMPERIA HOLDING                       | 0.000%         | 99.573%      |
| 8894 | SHINSEGAE FOOD                        | 0.000%         | 99.574%      |
| 8895 | THURGAUER KANTO                       | 0.000%         | 99.574%      |
| 8896 | KITAGAWA IRON W                       | 0.000%         | 99.575%      |
| 8897 | LIANHUA SUPERMA                       | 0.000%         | 99.575%      |
| 8898 | UNION BK OF TAI                       | 0.000%         | 99.575%      |
| 8899 | OCTODEC                               | 0.000%         | 99.576%      |
| 8900 | GAFISA SA                             | 0.000%         | 99.576%      |
| 8901 | SANYO ELEC RAIL                       | 0.000%         | 99.576%      |
| 8902 | NITTO SEIKO CO                        | 0.000%         | 99.577%      |
| 8903 | ZHONGYU GAS HOL                       | 0.000%         | 99.577%      |
| 8904 | FAMUR SA                              | 0.000%         | 99.578%      |
| 8905 | SOC BAINS DE ME                       | 0.000%         | 99.578%      |
| 8906 | SANKO METAL IND                       | 0.000%         | 99.578%      |
| 8907 | MODERNLAND REAL                       | 0.000%         | 99.579%      |
| 8908 | THE BASIC HOUSE                       | 0.000%         | 99.579%      |
| 8909 | LIGHT S.A.                            | 0.000%         | 99.579%      |
| 8910 | SVENSKA CELLULO                       | 0.000%         | 99.580%      |
| 8911 | SUNGCHANG ENTER                       | 0.000%         | 99.580%      |
| 8912 | GUJARAT ALKALIE                       | 0.000%         | 99.581%      |
| 8913 | ALEXCO RESOURCE CORP COMMON STOCK     | 0.000%         | 99.581%      |
| 8914 | LATTICE SEMICON                       | 0.000%         | 99.581%      |
| 8915 | NIP AIR CON                           | 0.000%         | 99.582%      |
| 8916 | JW HOLDINGS COR                       | 0.000%         | 99.582%      |
| 8917 | TAMRON CO LTD                         | 0.000%         | 99.582%      |
| 8918 | ASAHI ORGANIC C                       | 0.000%         | 99.583%      |
| 8919 | VETOQUINOL SA                         | 0.000%         | 99.583%      |
| 8920 | ON-BRIGHT ELECT                       | 0.000%         | 99.584%      |
| 8921 | LENTA LTD REG S DEPOSITORY RECEIPT    | 0.000%         | 99.584%      |
| 8922 | WERELDHAVE BELG                       | 0.000%         | 99.584%      |
| 8923 | IDT CORP CLASS B COMMON STOCK USD.01  | 0.000%         | 99.585%      |
| 8924 | SAFILO GROUP SP                       | 0.000%         | 99.585%      |
| 8925 | WUS PRINTD CIRC                       | 0.000%         | 99.585%      |
| 8926 | YOMEISHU SEIZO                        | 0.000%         | 99.586%      |
| 8927 | KURIMOTO                              | 0.000%         | 99.586%      |
| 8928 | FANG HOLDINGS LTD ADR ADR             | 0.000%         | 99.587%      |
| 8929 | BASSO INDUSTRY                        | 0.000%         | 99.587%      |
| 8930 | BEL FUSE INC CL B COMMON STOCK USD.1  | 0.000%         | 99.587%      |
| 8931 | INTERNATIONAL S                       | 0.000%         | 99.588%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8932 | BANGKOK BANK                                    | 0.000%         | 99.588%      |
| 8933 | CHUETSU PULP&PA                                 | 0.000%         | 99.588%      |
| 8934 | P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01  | 0.000%         | 99.589%      |
| 8935 | AEON CO. (M) BH                                 | 0.000%         | 99.589%      |
| 8936 | CIE FINANCIER T                                 | 0.000%         | 99.590%      |
| 8937 | ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1 | 0.000%         | 99.590%      |
| 8938 | ESSITY AKTIEBOL                                 | 0.000%         | 99.590%      |
| 8939 | CYBERTAN TECHNO                                 | 0.000%         | 99.591%      |
| 8940 | KH VATEC  | 0.000%         | 99.591%      |
| 8941 | HUNTSWORTH PLC                                  | 0.000%         | 99.591%      |
| 8942 | JUSUNG ENGINEER                                 | 0.000%         | 99.592%      |
| 8943 | TPV TECHNOLOGY                                  | 0.000%         | 99.592%      |
| 8944 | KSH HOLDINGS LT                                 | 0.000%         | 99.593%      |
| 8945 | ASAHI PRINT                                     | 0.000%         | 99.593%      |
| 8946 | LIFESTYLE CHINA                                 | 0.000%         | 99.593%      |
| 8947 | LEAF GROUP LTD COMMON STOCK USD.0001            | 0.000%         | 99.594%      |
| 8948 | KYUNGBANG LTD                                   | 0.000%         | 99.594%      |
| 8949 | ANADOLU SIGORTA                                 | 0.000%         | 99.594%      |
| 8950 | AVIC INTL HOLD                                  | 0.000%         | 99.595%      |
| 8951 | CARLO CAVAZZI H                                 | 0.000%         | 99.595%      |
| 8952 | LUMENS CO LTD                                   | 0.000%         | 99.596%      |
| 8953 | ASIA CEMENT CHI                                 | 0.000%         | 99.596%      |
| 8954 | YAHAGI CONST CO                                 | 0.000%         | 99.596%      |
| 8955 | CHINA GREENLAND                                 | 0.000%         | 99.597%      |
| 8956 | TEIKOKU TSUSHIN                                 | 0.000%         | 99.597%      |
| 8957 | HONG KONG AIRCR                                 | 0.000%         | 99.597%      |
| 8958 | SAWADA HOLDINGS                                 | 0.000%         | 99.598%      |
| 8959 | CAPITALAND MALA                                 | 0.000%         | 99.598%      |
| 8960 | LOTUS BAKERIES                                  | 0.000%         | 99.598%      |
| 8961 | EUGENE INVS&SEC                                 | 0.000%         | 99.599%      |
| 8962 | XINJIANG XINXIN                                 | 0.000%         | 99.599%      |
| 8963 | KORDSA TEKNIK T                                 | 0.000%         | 99.600%      |
| 8964 | VINDA INTERNATI                                 | 0.000%         | 99.600%      |
| 8965 | VERBIO VEREINIG                                 | 0.000%         | 99.600%      |
| 8966 | SAPPE PCL                                       | 0.000%         | 99.601%      |
| 8967 | SABANA SHARIAH                                  | 0.000%         | 99.601%      |
| 8968 | PALIBURG HOLDIN                                 | 0.000%         | 99.601%      |
| 8969 | SINOSOFT TECHNO                                 | 0.000%         | 99.602%      |
| 8970 | JAPAN PILE CORP                                 | 0.000%         | 99.602%      |
| 8971 | PROTO CORP                                      | 0.000%         | 99.602%      |
| 8972 | MITSUBISHI KAKO                                 | 0.000%         | 99.603%      |
| 8973 | SINKO INDUSTRIE                                 | 0.000%         | 99.603%      |
| 8974 | LSI INDUSTRIES INC COMMON STOCK                 | 0.000%         | 99.604%      |
| 8975 | KEPCO ENGINEERI                                 | 0.000%         | 99.604%      |
| 8976 | GUJARAT FLUOROC                                 | 0.000%         | 99.604%      |
| 8977 | DATALOGIC SPA                                   | 0.000%         | 99.605%      |
| 8978 | MIRAE ASSET LIF                                 | 0.000%         | 99.605%      |
| 8979 | QUABIT IMMOBILI                                 | 0.000%         | 99.605%      |
| 8980 | ENERGY DEVELOP                                  | 0.000%         | 99.606%      |
| 8981 | SPACE CO LTD                                    | 0.000%         | 99.606%      |

|      | SECURITY NAME                         | % OF PORTFOLIO | CUMULATIVE % |
|------|---------------------------------------|----------------|--------------|
| 8982 | PENN VIRGINIA CORP COMMON STOCK       | 0.000%         | 99.607%      |
| 8983 | LOPEZ HOLDINGS                        | 0.000%         | 99.607%      |
| 8984 | SIAM FUTURE DEV                       | 0.000%         | 99.607%      |
| 8985 | GUJARAT PIPAVAV                       | 0.000%         | 99.608%      |
| 8986 | TOYO RADIATOR C                       | 0.000%         | 99.608%      |
| 8987 | JAPAN ASIA GROU                       | 0.000%         | 99.608%      |
| 8988 | TOSHIBA PLANT K                       | 0.000%         | 99.609%      |
| 8989 | KOATSU GAS KOGY                       | 0.000%         | 99.609%      |
| 8990 | DELTA APPAREL INC COMMON STOCK USD.01 | 0.000%         | 99.609%      |
| 8991 | BING-GRAE                             | 0.000%         | 99.610%      |
| 8992 | HIMACHAL FUTURI                       | 0.000%         | 99.610%      |
| 8993 | CAPITAL FIRST L                       | 0.000%         | 99.610%      |
| 8994 | GODO STEEL                            | 0.000%         | 99.611%      |
| 8995 | TA ENTERPRISE B                       | 0.000%         | 99.611%      |
| 8996 | SAM YOUNG ELECT                       | 0.000%         | 99.612%      |
| 8997 | SKELLERUP HOLDI                       | 0.000%         | 99.612%      |
| 8998 | CAPRO CORPN                           | 0.000%         | 99.612%      |
| 8999 | CEMENTOS ARGOS                        | 0.000%         | 99.613%      |
| 9000 | COPEL PARANA EN                       | 0.000%         | 99.613%      |
| 9001 | TACHIKAWA CORP                        | 0.000%         | 99.613%      |
| 9002 | MAMEZOU                               | 0.000%         | 99.614%      |
| 9003 | FURUNO ELECTRIC                       | 0.000%         | 99.614%      |
| 9004 | AMATA CORP PUBL                       | 0.000%         | 99.614%      |
| 9005 | HIRANO TECSEED                        | 0.000%         | 99.615%      |
| 9006 | BUMRUNGRAD HOPT                       | 0.000%         | 99.615%      |
| 9007 | ATTACQ LTD                            | 0.000%         | 99.616%      |
| 9008 | LAGERCRANTZ GRO                       | 0.000%         | 99.616%      |
| 9009 | G-7 HOLDINGS IN                       | 0.000%         | 99.616%      |
| 9010 | FEINTOOL INTERN                       | 0.000%         | 99.617%      |
| 9011 | LAMPRELL PLC                          | 0.000%         | 99.617%      |
| 9012 | AKATSUKI                              | 0.000%         | 99.617%      |
| 9013 | NAPHTHA ISRAEL                        | 0.000%         | 99.618%      |
| 9014 | ANTON OILFIELD                        | 0.000%         | 99.618%      |
| 9015 | STAR MICA CO LT                       | 0.000%         | 99.618%      |
| 9016 | SANOH INDUSTRIA                       | 0.000%         | 99.619%      |
| 9017 | CLINUVEL PHARM                        | 0.000%         | 99.619%      |
| 9018 | U-SHIN                                | 0.000%         | 99.619%      |
| 9019 | ENF TECHNOLOGY                        | 0.000%         | 99.620%      |
| 9020 | KIRKLAND S INC COMMON STOCK           | 0.000%         | 99.620%      |
| 9021 | PARROT                                | 0.000%         | 99.621%      |
| 9022 | SER EDUCACIONAL                       | 0.000%         | 99.621%      |
| 9023 | ALTAMIR AMBOISE                       | 0.000%         | 99.621%      |
| 9024 | JNBY DESIGN LTD                       | 0.000%         | 99.622%      |
| 9025 | KITANO CONST CO                       | 0.000%         | 99.622%      |
| 9026 | NIEN HSING TEXT                       | 0.000%         | 99.622%      |
| 9027 | OMEGA FLEX INC COMMON STOCK USD.01    | 0.000%         | 99.623%      |
| 9028 | MAHLE METAL LEV                       | 0.000%         | 99.623%      |
| 9029 | SBS MEDIA HOLDI                       | 0.000%         | 99.623%      |
| 9030 | TOTAL ACCESS CO                       | 0.000%         | 99.624%      |
| 9031 | ALTECH CORP                           | 0.000%         | 99.624%      |

|      | SECURITY NAME                                      | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9032 | RADIANT LOGISTICS INC COMMON STOCK USD.001         | 0.000%         | 99.624%      |
| 9033 | HIRAKAWA HEWTEC                                    | 0.000%         | 99.625%      |
| 9034 | ORION GROUP HOLDINGS INC COMMON STOCK USD.01       | 0.000%         | 99.625%      |
| 9035 | ALDER BIOPHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.000%         | 99.625%      |
| 9036 | KOPIN CORP COMMON STOCK USD.01                     | 0.000%         | 99.626%      |
| 9037 | KUOYANG CONSTRU                                    | 0.000%         | 99.626%      |
| 9038 | SHINKONG INSURA                                    | 0.000%         | 99.627%      |
| 9039 | MAISONS FRANCE                                     | 0.000%         | 99.627%      |
| 9040 | CHIYODA CO   | 0.000%         | 99.627%      |
| 9041 | TAKEEI CORPORAT                                    | 0.000%         | 99.628%      |
| 9042 | MAXVALU TOKAI C                                    | 0.000%         | 99.628%      |
| 9043 | SHINAGAWA FUEL                                     | 0.000%         | 99.628%      |
| 9044 | SPIRE HEALTHCAR                                    | 0.000%         | 99.629%      |
| 9045 | XUNLEI LTD ADR ADR USD.00025                       | 0.000%         | 99.629%      |
| 9046 | NHPC LTD   | 0.000%         | 99.629%      |
| 9047 | KOMATSU WALL IN                                    | 0.000%         | 99.630%      |
| 9048 | ANHUI EXPRESSWA                                    | 0.000%         | 99.630%      |
| 9049 | DHIPAYA INSURAN                                    | 0.000%         | 99.630%      |
| 9050 | BANK TABUNGAN N                                    | 0.000%         | 99.631%      |
| 9051 | REIS INC COMMON STOCK USD.01                       | 0.000%         | 99.631%      |
| 9052 | PRONEXUS INC                                       | 0.000%         | 99.631%      |
| 9053 | TUESDAY MORNING CORP COMMON STOCK USD.01           | 0.000%         | 99.632%      |
| 9054 | HOKUETSU INDS C                                    | 0.000%         | 99.632%      |
| 9055 | MATRIX CONCEPTS                                    | 0.000%         | 99.632%      |
| 9056 | SEMPERIT AG HOL                                    | 0.000%         | 99.633%      |
| 9057 | CHANGSHA ZOOMLI                                    | 0.000%         | 99.633%      |
| 9058 | EO TECHNICS CO                                     | 0.000%         | 99.634%      |
| 9059 | CHUANGS CONS IN                                    | 0.000%         | 99.634%      |
| 9060 | JAPAN BUSINESS                                     | 0.000%         | 99.634%      |
| 9061 | SUNSPRING METAL                                    | 0.000%         | 99.635%      |
| 9062 | FORMOSAN RUBBER                                    | 0.000%         | 99.635%      |
| 9063 | COOLPAD GROUP L                                    | 0.000%         | 99.635%      |
| 9064 | OSK HOLDINGS BH                                    | 0.000%         | 99.636%      |
| 9065 | ACC LIMITED  | 0.000%         | 99.636%      |
| 9066 | BIMB HLDGS BERH                                    | 0.000%         | 99.636%      |
| 9067 | HWASUNG INDUSTR                                    | 0.000%         | 99.637%      |
| 9068 | KAROON GAS AUST                                    | 0.000%         | 99.637%      |
| 9069 | PEGASUS HAVA TA                                    | 0.000%         | 99.637%      |
| 9070 | LAI SUN GARMENT                                    | 0.000%         | 99.638%      |
| 9071 | JAPAN KENZAI CO                                    | 0.000%         | 99.638%      |
| 9072 | DELEK AUTOMOTIV                                    | 0.000%         | 99.638%      |
| 9073 | HNA HLDGS GP CO                                    | 0.000%         | 99.639%      |
| 9074 | JANOME SEWING M                                    | 0.000%         | 99.639%      |
| 9075 | DAIHAN   | 0.000%         | 99.639%      |
| 9076 | CRUCIALTEC CO L                                    | 0.000%         | 99.640%      |
| 9077 | RASA INDUSTRIES                                    | 0.000%         | 99.640%      |
| 9078 | LH FINANCIAL GR                                    | 0.000%         | 99.640%      |
| 9079 | UNITECH LIMITED                                    | 0.000%         | 99.641%      |
| 9080 | ILSHIN SPINNING                                    | 0.000%         | 99.641%      |
| 9081 | GREEN SEAL HOLD                                    | 0.000%         | 99.641%      |

|      | SECURITY NAME                                 | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9082 | IWAKI & CO LTD                                | 0.000%         | 99.642%      |
| 9083 | BLUEROCK RESIDENTIAL GROWTH REIT USD.01       | 0.000%         | 99.642%      |
| 9084 | SOFT-WORLD INTL                               | 0.000%         | 99.643%      |
| 9085 | TOVIS CO LTD                                  | 0.000%         | 99.643%      |
| 9086 | CHORI CO LTD                                  | 0.000%         | 99.643%      |
| 9087 | CIA ENERGETICA                                | 0.000%         | 99.644%      |
| 9088 | FIBROGEN INC COMMON STOCK USD.01              | 0.000%         | 99.644%      |
| 9089 | TAISEI LAMICK C                               | 0.000%         | 99.644%      |
| 9090 | DAIHATSU DIESEL                               | 0.000%         | 99.645%      |
| 9091 | HADERA PAPER LT                               | 0.000%         | 99.645%      |
| 9092 | LPKF LASER & EL                               | 0.000%         | 99.645%      |
| 9093 | MAGMA FINCORP L                               | 0.000%         | 99.646%      |
| 9094 | HIRAMATSU INC                                 | 0.000%         | 99.646%      |
| 9095 | ALICO INC COMMON STOCK USD1.0                 | 0.000%         | 99.646%      |
| 9096 | NEXEO SOLUTIONS INC COMMON STOCK              | 0.000%         | 99.647%      |
| 9097 | AUDIX CORP                                    | 0.000%         | 99.647%      |
| 9098 | TER BEKE SA                                   | 0.000%         | 99.647%      |
| 9099 | NEOWIZ CORP                                   | 0.000%         | 99.648%      |
| 9100 | CHONGKUNDANG                                  | 0.000%         | 99.648%      |
| 9101 | HANSHIN CONSTRU                               | 0.000%         | 99.648%      |
| 9102 | NEC NETWK & SYS                               | 0.000%         | 99.649%      |
| 9103 | QUANTA STORAGE                                | 0.000%         | 99.649%      |
| 9104 | SHINING BUILDIN                               | 0.000%         | 99.649%      |
| 9105 | LSB INDUSTRIES INC COMMON STOCK USD.1         | 0.000%         | 99.650%      |
| 9106 | TELEFONICA CZEC                               | 0.000%         | 99.650%      |
| 9107 | MORY INDUSTRIES                               | 0.000%         | 99.650%      |
| 9108 | SAMMOK S-FORM C                               | 0.000%         | 99.651%      |
| 9109 | FJ NEXT CO LTD                                | 0.000%         | 99.651%      |
| 9110 | COREMAX                                       | 0.000%         | 99.651%      |
| 9111 | TOYO CORPORATIO                               | 0.000%         | 99.652%      |
| 9112 | NIHON TOKUSHU T                               | 0.000%         | 99.652%      |
| 9113 | RAUBEX GROUP LT                               | 0.000%         | 99.652%      |
| 9114 | WPP AUNZ LTD                                  | 0.000%         | 99.653%      |
| 9115 | CHINA GREENFRES                               | 0.000%         | 99.653%      |
| 9116 | SREI INFRASTRUC                               | 0.000%         | 99.653%      |
| 9117 | PENNS WOODS BANCORP INC COMMON STOCK USD8.33  | 0.000%         | 99.654%      |
| 9118 | SAMCHULLY                                     | 0.000%         | 99.654%      |
| 9119 | SERCO GROUP                                   | 0.000%         | 99.654%      |
| 9120 | MALAYAN FLOUR M                               | 0.000%         | 99.655%      |
| 9121 | TOKMANNI GROUP                                | 0.000%         | 99.655%      |
| 9122 | NATHAN S FAMOUS INC COMMON STOCK USD.01       | 0.000%         | 99.655%      |
| 9123 | LIU CHONG HING                                | 0.000%         | 99.656%      |
| 9124 | AUSTEM  | 0.000%         | 99.656%      |
| 9125 | KNM GROUP BERHA                               | 0.000%         | 99.656%      |
| 9126 | EL.EN. SPA                                    | 0.000%         | 99.657%      |
| 9127 | ICICI BANK                                    | 0.000%         | 99.657%      |
| 9128 | AEON CREDIT SER                               | 0.000%         | 99.657%      |
| 9129 | GENERAL INTERFA                               | 0.000%         | 99.658%      |
| 9130 | MEIWACORPORATIO                               | 0.000%         | 99.658%      |
| 9131 | KINDRED BIOSCIENCES INC COMMON STOCK USD.0001 | 0.000%         | 99.658%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9132 | KOHSOKU CORP                                     | 0.000%         | 99.659%      |
| 9133 | MAEZAWA KYUSO I                                  | 0.000%         | 99.659%      |
| 9134 | ZENITAKA CORP                                    | 0.000%         | 99.659%      |
| 9135 | ABOITIZ POWER C                                  | 0.000%         | 99.660%      |
| 9136 | MEITO SANGYO CO                                  | 0.000%         | 99.660%      |
| 9137 | EDREAMS ODIGEO                                   | 0.000%         | 99.660%      |
| 9138 | FRANCE BED HOLD                                  | 0.000%         | 99.661%      |
| 9139 | SOCOVEDSA SA                                     | 0.000%         | 99.661%      |
| 9140 | GREAT PANTHER S                                  | 0.000%         | 99.661%      |
| 9141 | HARBIN BANK CO                                   | 0.000%         | 99.662%      |
| 9142 | OIL DRI CORP OF AMERICA COMMON STOCK USD.1       | 0.000%         | 99.662%      |
| 9143 | SINCERE NAVIGAT                                  | 0.000%         | 99.662%      |
| 9144 | RENHE COMMERCIA                                  | 0.000%         | 99.663%      |
| 9145 | BANK OF INDIA C                                  | 0.000%         | 99.663%      |
| 9146 | AREZZO INDUSTRI                                  | 0.000%         | 99.663%      |
| 9147 | POWER LOGICS                                     | 0.000%         | 99.664%      |
| 9148 | E.I.D.-PARRY(IN                                  | 0.000%         | 99.664%      |
| 9149 | FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01 | 0.000%         | 99.664%      |
| 9150 | ORGANO   | 0.000%         | 99.665%      |
| 9151 | TMK PAO GDR REG S GDR                            | 0.000%         | 99.665%      |
| 9152 | YUSHIRO CHEMICA                                  | 0.000%         | 99.665%      |
| 9153 | LOVISA HOLDINGS                                  | 0.000%         | 99.666%      |
| 9154 | CABCHARGE AUSTR                                  | 0.000%         | 99.666%      |
| 9155 | ENERGA SA  | 0.000%         | 99.666%      |
| 9156 | FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01    | 0.000%         | 99.667%      |
| 9157 | SOLARIA ENERGIA                                  | 0.000%         | 99.667%      |
| 9158 | COLABOR GROUP I                                  | 0.000%         | 99.667%      |
| 9159 | YRC WORLDWIDE INC COMMON STOCK USD1.0            | 0.000%         | 99.668%      |
| 9160 | F&F COMPANY                                      | 0.000%         | 99.668%      |
| 9161 | CANVEST ENVIRON                                  | 0.000%         | 99.668%      |
| 9162 | ACADEMEDIA AB                                    | 0.000%         | 99.669%      |
| 9163 | MATSUI CONST CO                                  | 0.000%         | 99.669%      |
| 9164 | SHILOH INDUSTRIES INC COMMON STOCK USD.01        | 0.000%         | 99.669%      |
| 9165 | KI-STAR REAL ES                                  | 0.000%         | 99.670%      |
| 9166 | TOYO ELECTRIC                                    | 0.000%         | 99.670%      |
| 9167 | 3M INDIA LTD                                     | 0.000%         | 99.670%      |
| 9168 | KINKO OPTICAL C                                  | 0.000%         | 99.671%      |
| 9169 | NISSUI PHARM CO                                  | 0.000%         | 99.671%      |
| 9170 | COMP ENG & CONS                                  | 0.000%         | 99.671%      |
| 9171 | FLEURY MICHON                                    | 0.000%         | 99.672%      |
| 9172 | NAKABAYASHI CO                                   | 0.000%         | 99.672%      |
| 9173 | EUROCASH SA                                      | 0.000%         | 99.672%      |
| 9174 | BERLI JUCKER CO                                  | 0.000%         | 99.673%      |
| 9175 | GOLDEN LAND PRO                                  | 0.000%         | 99.673%      |
| 9176 | MINERA FRISCO S                                  | 0.000%         | 99.673%      |
| 9177 | GUOLIAN SECURIT                                  | 0.000%         | 99.674%      |
| 9178 | MASTER GLORY GR                                  | 0.000%         | 99.674%      |
| 9179 | ITALIAN-THAI DE                                  | 0.000%         | 99.674%      |
| 9180 | SATA SHOJI CORP                                  | 0.000%         | 99.675%      |
| 9181 | HARBOUR CENTRE                                   | 0.000%         | 99.675%      |



|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9182 | OSAKA ORGANIC C                                  | 0.000%         | 99.675%      |
| 9183 | ASTALDI  | 0.000%         | 99.676%      |
| 9184 | NIHON DENKEI CO                                  | 0.000%         | 99.676%      |
| 9185 | CNQC INTERNATIO                                  | 0.000%         | 99.676%      |
| 9186 | MONEY3 CORP LTD                                  | 0.000%         | 99.677%      |
| 9187 | CK POWER PCL                                     | 0.000%         | 99.677%      |
| 9188 | HONG FOK CORP                                    | 0.000%         | 99.677%      |
| 9189 | ADO Group Ltd                                    | 0.000%         | 99.678%      |
| 9190 | STANDARD FOODS                                   | 0.000%         | 99.678%      |
| 9191 | CHIHO-TIANDE GR                                  | 0.000%         | 99.678%      |
| 9192 | DONGSUNG HOLDIN                                  | 0.000%         | 99.679%      |
| 9193 | FLUIDRA SA                                       | 0.000%         | 99.679%      |
| 9194 | UFLEX LTD  | 0.000%         | 99.679%      |
| 9195 | HANKUK CARBON C                                  | 0.000%         | 99.680%      |
| 9196 | ERA GROUP INC COMMON STOCK USD.01                | 0.000%         | 99.680%      |
| 9197 | EL AL ISRAEL AI                                  | 0.000%         | 99.680%      |
| 9198 | ELNUSA TBK                                       | 0.000%         | 99.681%      |
| 9199 | DIRECT INSURANC                                  | 0.000%         | 99.681%      |
| 9200 | ESPRINET SPA                                     | 0.000%         | 99.681%      |
| 9201 | MALAYSIAN PACIF                                  | 0.000%         | 99.681%      |
| 9202 | DANAL  | 0.000%         | 99.682%      |
| 9203 | SANSHA ELECTRIC                                  | 0.000%         | 99.682%      |
| 9204 | HOUSTON WIRE &                                   | 0.000%         | 99.682%      |
| 9205 | SVENSKA HANDELS                                  | 0.000%         | 99.683%      |
| 9206 | KANADEN CORP                                     | 0.000%         | 99.683%      |
| 9207 | CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08 | 0.000%         | 99.683%      |
| 9208 | TOKYO KEIKI INC                                  | 0.000%         | 99.684%      |
| 9209 | IWASAKI ELECTRI                                  | 0.000%         | 99.684%      |
| 9210 | SG CORPORATION                                   | 0.000%         | 99.684%      |
| 9211 | TOEI ANIMATION                                   | 0.000%         | 99.685%      |
| 9212 | MODETOUR NETWOR                                  | 0.000%         | 99.685%      |
| 9213 | WOONGJIN HOLDIN                                  | 0.000%         | 99.685%      |
| 9214 | RESILUX  | 0.000%         | 99.686%      |
| 9215 | CHAYANG SHENG D                                  | 0.000%         | 99.686%      |
| 9216 | HUANENG POWER INTL SPONS ADR ADR                 | 0.000%         | 99.686%      |
| 9217 | CYIENT LIMITED                                   | 0.000%         | 99.687%      |
| 9218 | TAKIRON CO                                       | 0.000%         | 99.687%      |
| 9219 | MATERIALS ANALY                                  | 0.000%         | 99.687%      |
| 9220 | REGINA MIRACLE                                   | 0.000%         | 99.688%      |
| 9221 | CNA SUNSINE                                      | 0.000%         | 99.688%      |
| 9222 | TELEPIZZA SA                                     | 0.000%         | 99.688%      |
| 9223 | KHON KAEN SUGAR                                  | 0.000%         | 99.689%      |
| 9224 | ASHIMORI INDUST                                  | 0.000%         | 99.689%      |
| 9225 | FORFARMERS NV                                    | 0.000%         | 99.689%      |
| 9226 | DISH TV INDIA L                                  | 0.000%         | 99.690%      |
| 9227 | JACOBSON PHARMA                                  | 0.000%         | 99.690%      |
| 9228 | mitsui matsushi                                  | 0.000%         | 99.690%      |
| 9229 | SHIN NIPPON AIR                                  | 0.000%         | 99.690%      |
| 9230 | PARK LAWN CORP                                   | 0.000%         | 99.691%      |
| 9231 | NEW WORLD DEPT                                   | 0.000%         | 99.691%      |

|      | SECURITY NAME                                 | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9232 | OCEANA GROUP LT                               | 0.000%         | 99.691%      |
| 9233 | ABC ARBITRAGE                                 | 0.000%         | 99.692%      |
| 9234 | NIHON ESLEAD CO                               | 0.000%         | 99.692%      |
| 9235 | GREEN ENERGY TE                               | 0.000%         | 99.692%      |
| 9236 | SUZLON ENERGY L                               | 0.000%         | 99.693%      |
| 9237 | NAKAMURAYA CO L                               | 0.000%         | 99.693%      |
| 9238 | MACAUTOIndustr                                | 0.000%         | 99.693%      |
| 9239 | RM PLC  | 0.000%         | 99.694%      |
| 9240 | KOREA ALCOHOL I                               | 0.000%         | 99.694%      |
| 9241 | ROMANDE ENERGIE                               | 0.000%         | 99.694%      |
| 9242 | RISO KAGAKU COR                               | 0.000%         | 99.695%      |
| 9243 | ECLIPSE RESOURCES CORP COMMON STOCK USD.01    | 0.000%         | 99.695%      |
| 9244 | TI FINANCIAL HO                               | 0.000%         | 99.695%      |
| 9245 | SHANGHAI DASHEN                               | 0.000%         | 99.696%      |
| 9246 | TSUBAKIMOTO KOG                               | 0.000%         | 99.696%      |
| 9247 | CHINA MODERN DA                               | 0.000%         | 99.696%      |
| 9248 | TOKYO ELECTRON                                | 0.000%         | 99.696%      |
| 9249 | KISWIRE LTD                                   | 0.000%         | 99.697%      |
| 9250 | AMPER SA                                      | 0.000%         | 99.697%      |
| 9251 | ACBEL POLYTECH                                | 0.000%         | 99.697%      |
| 9252 | DAITO ELECTRON                                | 0.000%         | 99.698%      |
| 9253 | THE WILL-BES &                                | 0.000%         | 99.698%      |
| 9254 | CELADON GROUP INC COMMON STOCK USD.033        | 0.000%         | 99.698%      |
| 9255 | ASCENDAS INDIA                                | 0.000%         | 99.699%      |
| 9256 | TOA CORP                                      | 0.000%         | 99.699%      |
| 9257 | ULKER BISKUVI S                               | 0.000%         | 99.699%      |
| 9258 | HYUNDAI CORP                                  | 0.000%         | 99.700%      |
| 9259 | KERRY TJ LOGIST                               | 0.000%         | 99.700%      |
| 9260 | KAULIN MANUFACT                               | 0.000%         | 99.700%      |
| 9261 | TOA DORO KOGYO                                | 0.000%         | 99.701%      |
| 9262 | SHINKAWA                                      | 0.000%         | 99.701%      |
| 9263 | KOMEDA HOLDINGS                               | 0.000%         | 99.701%      |
| 9264 | HEUNG-A SHIPPIN                               | 0.000%         | 99.701%      |
| 9265 | CHINA MANMADE F                               | 0.000%         | 99.702%      |
| 9266 | LUMAX INTERNATI                               | 0.000%         | 99.702%      |
| 9267 | ALLAHABAD BANK                                | 0.000%         | 99.702%      |
| 9268 | KORADIOR HOLDIN                               | 0.000%         | 99.703%      |
| 9269 | GUJARAT MINERAL                               | 0.000%         | 99.703%      |
| 9270 | HEXAGON COMPOSI                               | 0.000%         | 99.703%      |
| 9271 | EXCEL CO LTD                                  | 0.000%         | 99.704%      |
| 9272 | SAGAX AB                                      | 0.000%         | 99.704%      |
| 9273 | POLYMET MINING                                | 0.000%         | 99.704%      |
| 9274 | BONHEUR ASA                                   | 0.000%         | 99.705%      |
| 9275 | MALAYAN CEMENT                                | 0.000%         | 99.705%      |
| 9276 | NORDJYSKE BANK                                | 0.000%         | 99.705%      |
| 9277 | ALUMINA LTD                                   | 0.000%         | 99.706%      |
| 9278 | SUMMIT R/EST HL                               | 0.000%         | 99.706%      |
| 9279 | VOYAGER THERAPEUTICS INC COMMON STOCK USD.001 | 0.000%         | 99.706%      |
| 9280 | SOCO INTERNATIO                               | 0.000%         | 99.706%      |
| 9281 | CENTURY CITY IN                               | 0.000%         | 99.707%      |

|      | SECURITY NAME                                | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9282 | GENKY DRUGSTORE                              | 0.000%         | 99.707%      |
| 9283 | ASIA PLASTIC RE                              | 0.000%         | 99.707%      |
| 9284 | MACROGENICS INC COMMON STOCK USD.01          | 0.000%         | 99.708%      |
| 9285 | PHI INC NON VOTING COMMON STOCK USD.1        | 0.000%         | 99.708%      |
| 9286 | REJECT SHOP LTD                              | 0.000%         | 99.708%      |
| 9287 | GEOSTR CORP                                  | 0.000%         | 99.709%      |
| 9288 | LUBELSKI WEGIEL                              | 0.000%         | 99.709%      |
| 9289 | MOBILEZONE HOLD                              | 0.000%         | 99.709%      |
| 9290 | CHIA HSIN CEMEN                              | 0.000%         | 99.710%      |
| 9291 | ZUIKO CORP                                   | 0.000%         | 99.710%      |
| 9292 | KOZA ALTIN ISLE                              | 0.000%         | 99.710%      |
| 9293 | HO TUNG CHEMICA                              | 0.000%         | 99.710%      |
| 9294 | WESTAR ENERGY I                              | 0.000%         | 99.711%      |
| 9295 | SHIPPING CP IND                              | 0.000%         | 99.711%      |
| 9296 | TA ANN HOLDINGS                              | 0.000%         | 99.711%      |
| 9297 | WIZ SOL CORR DE                              | 0.000%         | 99.712%      |
| 9298 | SHINYOUNG SECS                               | 0.000%         | 99.712%      |
| 9299 | NAGANO BANK                                  | 0.000%         | 99.712%      |
| 9300 | KEPPEL TELECOM&                              | 0.000%         | 99.713%      |
| 9301 | GUN EI CHEM IND                              | 0.000%         | 99.713%      |
| 9302 | WESTGOLD RESOUR                              | 0.000%         | 99.713%      |
| 9303 | RINGER HUT CO L                              | 0.000%         | 99.713%      |
| 9304 | BAYSIDE LAND CO                              | 0.000%         | 99.714%      |
| 9305 | MR MAX CORP                                  | 0.000%         | 99.714%      |
| 9306 | STI EDUCATION S                              | 0.000%         | 99.714%      |
| 9307 | BSB BANCORP INC/MA COMMON STOCK USD.01       | 0.000%         | 99.715%      |
| 9308 | TAIKO BANK                                   | 0.000%         | 99.715%      |
| 9309 | TAKISAWA MACHIN                              | 0.000%         | 99.715%      |
| 9310 | SOUNDWILL HOLDI                              | 0.000%         | 99.716%      |
| 9311 | HY LOK                                       | 0.000%         | 99.716%      |
| 9312 | TAKAOKA TOKO HL                              | 0.000%         | 99.716%      |
| 9313 | SERVCORP                                     | 0.000%         | 99.717%      |
| 9314 | DONGWHA PHARM.C                              | 0.000%         | 99.717%      |
| 9315 | VITEC GROUP                                  | 0.000%         | 99.717%      |
| 9316 | ALMA MEDIA CORP                              | 0.000%         | 99.717%      |
| 9317 | EARTHSTONE ENERGY INC A COMMON STOCK USD.001 | 0.000%         | 99.718%      |
| 9318 | PILIPINAS SHELL                              | 0.000%         | 99.718%      |
| 9319 | ECKERT & ZIEGLE                              | 0.000%         | 99.718%      |
| 9320 | INVESTORS TITLE CO COMMON STOCK              | 0.000%         | 99.719%      |
| 9321 | SEOHAN CO LTD                                | 0.000%         | 99.719%      |
| 9322 | CHEN FULL INT C                              | 0.000%         | 99.719%      |
| 9323 | DEOLEO SA                                    | 0.000%         | 99.720%      |
| 9324 | ELECTRICITY GEN                              | 0.000%         | 99.720%      |
| 9325 | KALPATARU POWER                              | 0.000%         | 99.720%      |
| 9326 | UNION BANK OF I                              | 0.000%         | 99.720%      |
| 9327 | SIXT LEASING AG                              | 0.000%         | 99.721%      |
| 9328 | EASTERN MEDIA                                | 0.000%         | 99.721%      |
| 9329 | IWATSUKA CONFEC                              | 0.000%         | 99.721%      |
| 9330 | ALPS LOGISTICS                               | 0.000%         | 99.722%      |
| 9331 | ICHIKEN CO LTD                               | 0.000%         | 99.722%      |

|      | SECURITY NAME                                | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9332 | RAYSEARCH LABOR                              | 0.000%         | 99.722%      |
| 9333 | D CARNEGIE & CO                              | 0.000%         | 99.723%      |
| 9334 | HITRON TECHNOLO                              | 0.000%         | 99.723%      |
| 9335 | NIPPON KANZAI C                              | 0.000%         | 99.723%      |
| 9336 | GOLDEN MEDITECH                              | 0.000%         | 99.723%      |
| 9337 | ACCURAY INC COMMON STOCK USD.001             | 0.000%         | 99.724%      |
| 9338 | COMMERCEHUB INC SERIES A COMMON STOCK USD.01 | 0.000%         | 99.724%      |
| 9339 | COSEL CO                                     | 0.000%         | 99.724%      |
| 9340 | ASALEO CARE LTD                              | 0.000%         | 99.725%      |
| 9341 | ROBERTET SA                                  | 0.000%         | 99.725%      |
| 9342 | NL INDUSTRIES                                | 0.000%         | 99.725%      |
| 9343 | GLANBIA PLC                                  | 0.000%         | 99.726%      |
| 9344 | EQT HOLDINGS LT                              | 0.000%         | 99.726%      |
| 9345 | ROYAL BK SCOT G                              | 0.000%         | 99.726%      |
| 9346 | UNITY OPTO TECH                              | 0.000%         | 99.726%      |
| 9347 | TECHNOVATOR INT                              | 0.000%         | 99.727%      |
| 9348 | BEST PACIFIC IN                              | 0.000%         | 99.727%      |
| 9349 | SIA ENGINEERING                              | 0.000%         | 99.727%      |
| 9350 | INTERPARK CORP                               | 0.000%         | 99.728%      |
| 9351 | DFS FURNITURE L                              | 0.000%         | 99.728%      |
| 9352 | VIA HOLDINGS IN                              | 0.000%         | 99.728%      |
| 9353 | MARUBUN CORP                                 | 0.000%         | 99.729%      |
| 9354 | TEIKOKU ELECTRI                              | 0.000%         | 99.729%      |
| 9355 | ORIENTAL BK OF                               | 0.000%         | 99.729%      |
| 9356 | CIRCASSIA PHARM                              | 0.000%         | 99.729%      |
| 9357 | KOBE BUSSAN CO                               | 0.000%         | 99.730%      |
| 9358 | HUA HAN BIO-PHA                              | 0.000%         | 99.730%      |
| 9359 | SIME DARBY PROP                              | 0.000%         | 99.730%      |
| 9360 | KEE TAI PROPERT                              | 0.000%         | 99.731%      |
| 9361 | NIPPON CONCRETE                              | 0.000%         | 99.731%      |
| 9362 | ARES ALLERGY HO                              | 0.000%         | 99.731%      |
| 9363 | QAF LTD                                      | 0.000%         | 99.732%      |
| 9364 | ALVIVA HOLDINGS                              | 0.000%         | 99.732%      |
| 9365 | ITC PROPERTIES                               | 0.000%         | 99.732%      |
| 9366 | EHEALTH INC COMMON STOCK USD.001             | 0.000%         | 99.732%      |
| 9367 | ELEMENTIA SAB D                              | 0.000%         | 99.733%      |
| 9368 | S&T DYNAMICS CO                              | 0.000%         | 99.733%      |
| 9369 | SEKONIX CO LTD                               | 0.000%         | 99.733%      |
| 9370 | SUNCALL CORP                                 | 0.000%         | 99.734%      |
| 9371 | XINYUAN REAL ES                              | 0.000%         | 99.734%      |
| 9372 | UCHIDA YOKO CO                               | 0.000%         | 99.734%      |
| 9373 | RHYTHM WATCH CO                              | 0.000%         | 99.734%      |
| 9374 | ROSENBAUER INTE                              | 0.000%         | 99.735%      |
| 9375 | UNIFIN FINANCIE                              | 0.000%         | 99.735%      |
| 9376 | ALPHA SYSTEMS I                              | 0.000%         | 99.735%      |
| 9377 | CONCORD SECURIT                              | 0.000%         | 99.736%      |
| 9378 | RENREN INC ADR ADR USD.001                   | 0.000%         | 99.736%      |
| 9379 | SUZUKI CO LTD                                | 0.000%         | 99.736%      |
| 9380 | SINYI REALTY IN                              | 0.000%         | 99.737%      |
| 9381 | NICK SCALI LTD                               | 0.000%         | 99.737%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9382 | NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01 | 0.000%         | 99.737%      |
| 9383 | CHINA VAST INDU                                 | 0.000%         | 99.737%      |
| 9384 | AKER AMERICAN S                                 | 0.000%         | 99.738%      |
| 9385 | CAPIO AB  | 0.000%         | 99.738%      |
| 9386 | NATIONAL CINEMEDIA INC COMMON STOCK USD.01      | 0.000%         | 99.738%      |
| 9387 | SANKYO SEIKO CO                                 | 0.000%         | 99.739%      |
| 9388 | SONAE CAPITAL S                                 | 0.000%         | 99.739%      |
| 9389 | JAPAN TRANSCITY                                 | 0.000%         | 99.739%      |
| 9390 | TDC SOFTWARE EN                                 | 0.000%         | 99.739%      |
| 9391 | CENTRAL AUTO                                    | 0.000%         | 99.740%      |
| 9392 | LAURENT-PERRIER                                 | 0.000%         | 99.740%      |
| 9393 | TOHO CO LTD                                     | 0.000%         | 99.740%      |
| 9394 | NORCROS PLC                                     | 0.000%         | 99.741%      |
| 9395 | SHELL REFINING(                                 | 0.000%         | 99.741%      |
| 9396 | KANGDA INTERNAT                                 | 0.000%         | 99.741%      |
| 9397 | CHUGAI RO CO LT                                 | 0.000%         | 99.741%      |
| 9398 | IHQ INC   | 0.000%         | 99.742%      |
| 9399 | CAPITA GROUP PL                                 | 0.000%         | 99.742%      |
| 9400 | TV AZTECA                                       | 0.000%         | 99.742%      |
| 9401 | YAT SING HOLDIN                                 | 0.000%         | 99.743%      |
| 9402 | ASAHI KOGYOSHA                                  | 0.000%         | 99.743%      |
| 9403 | AVANCE GAS HOLD                                 | 0.000%         | 99.743%      |
| 9404 | SUNJIN  | 0.000%         | 99.743%      |
| 9405 | TSUTSUMI JEWELR                                 | 0.000%         | 99.744%      |
| 9406 | MAEZAWA KASEI I                                 | 0.000%         | 99.744%      |
| 9407 | ASUNARO AOKI CO                                 | 0.000%         | 99.744%      |
| 9408 | CLEAR CHANNEL O                                 | 0.000%         | 99.745%      |
| 9409 | AVON RUBBER                                     | 0.000%         | 99.745%      |
| 9410 | CITIC ENVIR                                     | 0.000%         | 99.745%      |
| 9411 | CROPENERGIES AG                                 | 0.000%         | 99.745%      |
| 9412 | HARADA IND                                      | 0.000%         | 99.746%      |
| 9413 | SANYO TRADING C                                 | 0.000%         | 99.746%      |
| 9414 | LPN DEVELOPMENT                                 | 0.000%         | 99.746%      |
| 9415 | CHINA MINSHENG                                  | 0.000%         | 99.747%      |
| 9416 | PLAZZA AG REG A                                 | 0.000%         | 99.747%      |
| 9417 | ID LOGISTICS GR                                 | 0.000%         | 99.747%      |
| 9418 | CECO ENVIRONMENTAL CORP COMMON STOCK USD.01     | 0.000%         | 99.747%      |
| 9419 | SHINWA KAIUN                                    | 0.000%         | 99.748%      |
| 9420 | SOMBOON ADVANCE                                 | 0.000%         | 99.748%      |
| 9421 | TIMBERLAND BANCORP INC COMMON STOCK USD.01      | 0.000%         | 99.748%      |
| 9422 | EMPRESA DE ENER                                 | 0.000%         | 99.749%      |
| 9423 | KAWAGISHI BRIDG                                 | 0.000%         | 99.749%      |
| 9424 | GENCOR INDUSTRIES INC COMMON STOCK USD.1        | 0.000%         | 99.749%      |
| 9425 | ELAN MICROELECT                                 | 0.000%         | 99.749%      |
| 9426 | DORO AB   | 0.000%         | 99.750%      |
| 9427 | WHARF REAL ESTA                                 | 0.000%         | 99.750%      |
| 9428 | FUJIKURA KASEI                                  | 0.000%         | 99.750%      |
| 9429 | AXTEL SAB DE CV                                 | 0.000%         | 99.751%      |
| 9430 | WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001   | 0.000%         | 99.751%      |
| 9431 | CLEANUP CORP                                    | 0.000%         | 99.751%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9432 | I O DATA DEVICE                                  | 0.000%         | 99.751%      |
| 9433 | ROTTNEROS AB                                     | 0.000%         | 99.752%      |
| 9434 | AVID TECHNOLOGY INC COMMON STOCK USD.01          | 0.000%         | 99.752%      |
| 9435 | RECRM RESEARCH                                   | 0.000%         | 99.752%      |
| 9436 | STAMFORD LAND                                    | 0.000%         | 99.753%      |
| 9437 | KT CORP SP ADR ADR                               | 0.000%         | 99.753%      |
| 9438 | EIDAI CO.LTD.                                    | 0.000%         | 99.753%      |
| 9439 | FDM GROUP PLC                                    | 0.000%         | 99.753%      |
| 9440 | SHIN NIPPON BIO                                  | 0.000%         | 99.754%      |
| 9441 | INFORMATION SVC                                  | 0.000%         | 99.754%      |
| 9442 | TOSHO PRINTING                                   | 0.000%         | 99.754%      |
| 9443 | YORK WATER CO COMMON STOCK                       | 0.000%         | 99.755%      |
| 9444 | HALLADOR ENERGY CO COMMON STOCK USD.01           | 0.000%         | 99.755%      |
| 9445 | CHANG WAH ELECT                                  | 0.000%         | 99.755%      |
| 9446 | BLUE DART EXPRE                                  | 0.000%         | 99.755%      |
| 9447 | OCEAN-LAND GROU                                  | 0.000%         | 99.756%      |
| 9448 | THAI STANLEY EL                                  | 0.000%         | 99.756%      |
| 9449 | INSAS BHD  | 0.000%         | 99.756%      |
| 9450 | ULTRA PETROLEUM CORP COMMON STOCK                | 0.000%         | 99.757%      |
| 9451 | CN T L GAS                                       | 0.000%         | 99.757%      |
| 9452 | SHINSEGAE ENGIN                                  | 0.000%         | 99.757%      |
| 9453 | AIRPORT FACILIT                                  | 0.000%         | 99.757%      |
| 9454 | SEALINK TRAVEL                                   | 0.000%         | 99.758%      |
| 9455 | MAEIL DIARY IND                                  | 0.000%         | 99.758%      |
| 9456 | BANK OF KOCHI L                                  | 0.000%         | 99.758%      |
| 9457 | FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01 | 0.000%         | 99.758%      |
| 9458 | ECZACIBASI YATI                                  | 0.000%         | 99.759%      |
| 9459 | ADCORP HLDGS                                     | 0.000%         | 99.759%      |
| 9460 | LIBBEY INC COMMON STOCK USD.01                   | 0.000%         | 99.759%      |
| 9461 | NISHIKAWA RUBBE                                  | 0.000%         | 99.760%      |
| 9462 | MILLS ESTRUTURA                                  | 0.000%         | 99.760%      |
| 9463 | CHIPMOS TECHNOL                                  | 0.000%         | 99.760%      |
| 9464 | NAGAWA CO LTD                                    | 0.000%         | 99.760%      |
| 9465 | VIJAYA BANK                                      | 0.000%         | 99.761%      |
| 9466 | TOWER BERSAMA I                                  | 0.000%         | 99.761%      |
| 9467 | FINDEL   | 0.000%         | 99.761%      |
| 9468 | BORUSAN BORU                                     | 0.000%         | 99.762%      |
| 9469 | NS SHOPPING CO                                   | 0.000%         | 99.762%      |
| 9470 | OPTEX COMPANY                                    | 0.000%         | 99.762%      |
| 9471 | SCHAFFNER HOLDI                                  | 0.000%         | 99.762%      |
| 9472 | JAGRAN PRAKASHA                                  | 0.000%         | 99.763%      |
| 9473 | CTT-CORREIOS DE                                  | 0.000%         | 99.763%      |
| 9474 | NOKIA CORP ADR                                   | 0.000%         | 99.763%      |
| 9475 | KAVERI SEED CO                                   | 0.000%         | 99.763%      |
| 9476 | ORIENT OVERSEAS                                  | 0.000%         | 99.764%      |
| 9477 | SAN HOLDINGS, I                                  | 0.000%         | 99.764%      |
| 9478 | FIRST BANK OF T                                  | 0.000%         | 99.764%      |
| 9479 | HAKUDO CO LTD                                    | 0.000%         | 99.765%      |
| 9480 | RADIUM LIFE TEC                                  | 0.000%         | 99.765%      |
| 9481 | SANSEI YUSOKI C                                  | 0.000%         | 99.765%      |

|      | SECURITY NAME                                  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9482 | SEPTENI CO LTD                                 | 0.000%         | 99.765%      |
| 9483 | HALLMARK FINL SERVICES INC COMMON STOCK USD.18 | 0.000%         | 99.766%      |
| 9484 | WARSAW STOCK EX                                | 0.000%         | 99.766%      |
| 9485 | HOKURIKU ELECTR                                | 0.000%         | 99.766%      |
| 9486 | ODELIC CO LTD                                  | 0.000%         | 99.766%      |
| 9487 | TEXWINCA HLDGS                                 | 0.000%         | 99.767%      |
| 9488 | BLISS GVS PHARM                                | 0.000%         | 99.767%      |
| 9489 | REALORD GROUP H                                | 0.000%         | 99.767%      |
| 9490 | TRAVELZOO COMMON STOCK USD.01                  | 0.000%         | 99.768%      |
| 9491 | ISU CHEMICAL                                   | 0.000%         | 99.768%      |
| 9492 | SUPERLOOP LTD                                  | 0.000%         | 99.768%      |
| 9493 | OUG HOLDING                                    | 0.000%         | 99.768%      |
| 9494 | LONDON&PACIFIC                                 | 0.000%         | 99.769%      |
| 9495 | CSBC CORPORATIO                                | 0.000%         | 99.769%      |
| 9496 | STRATUS PROPERTIES INC COMMON STOCK USD.01     | 0.000%         | 99.769%      |
| 9497 | UNION TOOL CO                                  | 0.000%         | 99.769%      |
| 9498 | POLETOWIN PITCR                                | 0.000%         | 99.770%      |
| 9499 | FORMOSAN UNION                                 | 0.000%         | 99.770%      |
| 9500 | DEEPAK FERT&PE                                 | 0.000%         | 99.770%      |
| 9501 | ACAL   | 0.000%         | 99.771%      |
| 9502 | MITANI SEKISAN                                 | 0.000%         | 99.771%      |
| 9503 | PRIMA INDUSTRIE                                | 0.000%         | 99.771%      |
| 9504 | NILKAMAL                                       | 0.000%         | 99.771%      |
| 9505 | SHENYIN WANGUO(                                | 0.000%         | 99.772%      |
| 9506 | NUSANTARA INFRA                                | 0.000%         | 99.772%      |
| 9507 | CONVOY FINANCIA                                | 0.000%         | 99.772%      |
| 9508 | SK D&D   | 0.000%         | 99.772%      |
| 9509 | MANZ AUTOMATION                                | 0.000%         | 99.773%      |
| 9510 | KSB AG   | 0.000%         | 99.773%      |
| 9511 | POLY CULTURE GR                                | 0.000%         | 99.773%      |
| 9512 | Phoenix Mills L                                | 0.000%         | 99.774%      |
| 9513 | TORRENT POWER L                                | 0.000%         | 99.774%      |
| 9514 | ROCKWOOL INTL P                                | 0.000%         | 99.774%      |
| 9515 | ULTRALIFE CORP COMMON STOCK USD.1              | 0.000%         | 99.774%      |
| 9516 | FIRST NORTHWEST BANCORP COMMON STOCK           | 0.000%         | 99.775%      |
| 9517 | MIDLAND REALTY                                 | 0.000%         | 99.775%      |
| 9518 | CHINA PIONEER P                                | 0.000%         | 99.775%      |
| 9519 | SICHUAN EXPRESS                                | 0.000%         | 99.775%      |
| 9520 | E1 CORPORATION                                 | 0.000%         | 99.776%      |
| 9521 | INDS BACHOCO SA                                | 0.000%         | 99.776%      |
| 9522 | WOORI BANK SPON ADR ADR                        | 0.000%         | 99.776%      |
| 9523 | RELIANCE HOME F                                | 0.000%         | 99.777%      |
| 9524 | BANK OF KAOHSIU                                | 0.000%         | 99.777%      |
| 9525 | HUMAX CO LTD                                   | 0.000%         | 99.777%      |
| 9526 | PRICER AB                                      | 0.000%         | 99.777%      |
| 9527 | SAMPO CORP                                     | 0.000%         | 99.778%      |
| 9528 | TEN PAO GROUP H                                | 0.000%         | 99.778%      |
| 9529 | TAKAMATSU CONS                                 | 0.000%         | 99.778%      |
| 9530 | KAWASUMI LABS I                                | 0.000%         | 99.778%      |
| 9531 | KOREA DISTRICT                                 | 0.000%         | 99.779%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9532 | COUNTRYSIDE PRO                                   | 0.000%         | 99.779%      |
| 9533 | COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001  | 0.000%         | 99.779%      |
| 9534 | NORTHRIM BANCORP INC COMMON STOCK USD1.0          | 0.000%         | 99.779%      |
| 9535 | TOFAS TURK OTOM                                   | 0.000%         | 99.780%      |
| 9536 | ALBARAKA TURK K                                   | 0.000%         | 99.780%      |
| 9537 | HAGIWARA ELECTR                                   | 0.000%         | 99.780%      |
| 9538 | AUCKLAND INTERN                                   | 0.000%         | 99.781%      |
| 9539 | RIGHT-ON CO                                       | 0.000%         | 99.781%      |
| 9540 | YOU EAL ELECTRO                                   | 0.000%         | 99.781%      |
| 9541 | GODREJ PROPERTI                                   | 0.000%         | 99.781%      |
| 9542 | KINGSWAY FINANC                                   | 0.000%         | 99.782%      |
| 9543 | G SHANK ENTERPR                                   | 0.000%         | 99.782%      |
| 9544 | NICE INFORMATIO                                   | 0.000%         | 99.782%      |
| 9545 | SINDO RICOH                                       | 0.000%         | 99.782%      |
| 9546 | DONGYANG GANGCH                                   | 0.000%         | 99.783%      |
| 9547 | TOMOE ENGINEERI                                   | 0.000%         | 99.783%      |
| 9548 | ARISAWA MFG CO                                    | 0.000%         | 99.783%      |
| 9549 | KUNSUL CHEM IND                                   | 0.000%         | 99.783%      |
| 9550 | MARISA LOJAS SA                                   | 0.000%         | 99.784%      |
| 9551 | NIPPON HUME PIP                                   | 0.000%         | 99.784%      |
| 9552 | TORISHIMA PUMP                                    | 0.000%         | 99.784%      |
| 9553 | HILONG HOLDING                                    | 0.000%         | 99.784%      |
| 9554 | NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001 | 0.000%         | 99.785%      |
| 9555 | FOURLIS S.A.                                      | 0.000%         | 99.785%      |
| 9556 | SAC'S BAR HOLDI                                   | 0.000%         | 99.785%      |
| 9557 | CONTANGO OIL + GAS COMMON STOCK USD.04            | 0.000%         | 99.786%      |
| 9558 | SARKUYSAN ELEKT                                   | 0.000%         | 99.786%      |
| 9559 | ALTICE NV   | 0.000%         | 99.786%      |
| 9560 | SECHE ENVIRONNE                                   | 0.000%         | 99.786%      |
| 9561 | CHAMBAL FER                                       | 0.000%         | 99.787%      |
| 9562 | AIDA ENGINEERIN                                   | 0.000%         | 99.787%      |
| 9563 | KLCC PROPERTY H                                   | 0.000%         | 99.787%      |
| 9564 | KINKI NIPPON TO                                   | 0.000%         | 99.787%      |
| 9565 | HARMONICARE MED                                   | 0.000%         | 99.788%      |
| 9566 | CSS INDUSTRIES                                    | 0.000%         | 99.788%      |
| 9567 | TIPTREE INC COMMON STOCK USD.001                  | 0.000%         | 99.788%      |
| 9568 | WORLDLINE   | 0.000%         | 99.788%      |
| 9569 | HONEYS CO LTD                                     | 0.000%         | 99.789%      |
| 9570 | BERJAYA ASSETS                                    | 0.000%         | 99.789%      |
| 9571 | FLEX LNG LTD                                      | 0.000%         | 99.789%      |
| 9572 | PRAKASH INDUSTR                                   | 0.000%         | 99.789%      |
| 9573 | BW PLANTATION                                     | 0.000%         | 99.790%      |
| 9574 | ALL RING  | 0.000%         | 99.790%      |
| 9575 | PRG-SCHULTZ INT                                   | 0.000%         | 99.790%      |
| 9576 | BAOYE GROUP CO                                    | 0.000%         | 99.790%      |
| 9577 | SALIM IVOMAS                                      | 0.000%         | 99.791%      |
| 9578 | GALLIFORD TRY P                                   | 0.000%         | 99.791%      |
| 9579 | MERIDA INDUSTRY                                   | 0.000%         | 99.791%      |
| 9580 | KSS LINE LTD                                      | 0.000%         | 99.792%      |
| 9581 | TOMORROW FOCUS                                    | 0.000%         | 99.792%      |



|      | SECURITY NAME                             | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9582 | SATORI ELECTRIC                           | 0.000%         | 99.792%      |
| 9583 | NICOX                                     | 0.000%         | 99.792%      |
| 9584 | MIDSOUTH BANCORP INC COMMON STOCK USD.1   | 0.000%         | 99.793%      |
| 9585 | KRS CORPORATION                           | 0.000%         | 99.793%      |
| 9586 | JMS CO                                    | 0.000%         | 99.793%      |
| 9587 | NATORI CO LTD                             | 0.000%         | 99.793%      |
| 9588 | SAM JIN PHARM                             | 0.000%         | 99.794%      |
| 9589 | MAXIM POWER COR                           | 0.000%         | 99.794%      |
| 9590 | DRIVE SHACK INC COMMON STOCK USD.01       | 0.000%         | 99.794%      |
| 9591 | SRG TAKAMI                                | 0.000%         | 99.794%      |
| 9592 | MOIL LTD                                  | 0.000%         | 99.795%      |
| 9593 | OLVI                                      | 0.000%         | 99.795%      |
| 9594 | ANADOLU CAM                               | 0.000%         | 99.795%      |
| 9595 | COFFEE DAY ENTE                           | 0.000%         | 99.795%      |
| 9596 | NEXEN CORPORATI                           | 0.000%         | 99.796%      |
| 9597 | VERSO CORP A COMMON STOCK                 | 0.000%         | 99.796%      |
| 9598 | HOEGH LNG HOLDI                           | 0.000%         | 99.796%      |
| 9599 | AMVIG HOLDINGS                            | 0.000%         | 99.796%      |
| 9600 | TEEKAY CORP COMMON STOCK USD.001          | 0.000%         | 99.797%      |
| 9601 | ALI CORP                                  | 0.000%         | 99.797%      |
| 9602 | KODACO                                    | 0.000%         | 99.797%      |
| 9603 | PHOENIX SATELLI                           | 0.000%         | 99.797%      |
| 9604 | COUNTRYWIDE                               | 0.000%         | 99.798%      |
| 9605 | TOHOKU TELECOM                            | 0.000%         | 99.798%      |
| 9606 | GRO-BELS CO LTD                           | 0.000%         | 99.798%      |
| 9607 | LEADCORP (THE)                            | 0.000%         | 99.798%      |
| 9608 | AMPCO PITTSBURGH CORP COMMON STOCK USD1.0 | 0.000%         | 99.799%      |
| 9609 | GRUPO SANDBORNS                           | 0.000%         | 99.799%      |
| 9610 | ZENITRON CORP                             | 0.000%         | 99.799%      |
| 9611 | CHENNAI PETROLE                           | 0.000%         | 99.799%      |
| 9612 | NIHON KAGAKU SA                           | 0.000%         | 99.800%      |
| 9613 | FEDERAL BANK LT                           | 0.000%         | 99.800%      |
| 9614 | S-CONNECT CO LT                           | 0.000%         | 99.800%      |
| 9615 | DAIDO KOGYO CO                            | 0.000%         | 99.800%      |
| 9616 | YUANSHENGTAI DA                           | 0.000%         | 99.801%      |
| 9617 | VIEL ET COMPAGN                           | 0.000%         | 99.801%      |
| 9618 | TAIDOC TECHNOLO                           | 0.000%         | 99.801%      |
| 9619 | SPARX ASSET MAN                           | 0.000%         | 99.801%      |
| 9620 | KANEKO SEEDS CO                           | 0.000%         | 99.802%      |
| 9621 | EMPIRIC STUDENT                           | 0.000%         | 99.802%      |
| 9622 | DONGWON FOOD& B                           | 0.000%         | 99.802%      |
| 9623 | ASTRONICS CORP CL B COMMON STOCK USD.01   | 0.000%         | 99.803%      |
| 9624 | ANN JOO RESOURC                           | 0.000%         | 99.803%      |
| 9625 | CONTREL                                   | 0.000%         | 99.803%      |
| 9626 | JESS-LINK PRODU                           | 0.000%         | 99.803%      |
| 9627 | BSM TECHNOLOGIE                           | 0.000%         | 99.804%      |
| 9628 | HIROSE ELECTRIC                           | 0.000%         | 99.804%      |
| 9629 | IC COMPANYS                               | 0.000%         | 99.804%      |
| 9630 | COLLECTOR AB                              | 0.000%         | 99.804%      |
| 9631 | SHINSEGAE INTER                           | 0.000%         | 99.805%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9632 | LINGKARAN TRANS                                 | 0.000%         | 99.805%      |
| 9633 | BK OF GREECE                                    | 0.000%         | 99.805%      |
| 9634 | INTILAND DEVPT                                  | 0.000%         | 99.805%      |
| 9635 | CHUNGHWA PICTUR                                 | 0.000%         | 99.806%      |
| 9636 | SUN-WA TECHNOS                                  | 0.000%         | 99.806%      |
| 9637 | BOE VARITRONIX                                  | 0.000%         | 99.806%      |
| 9638 | TOSHO CO LTD                                    | 0.000%         | 99.806%      |
| 9639 | OHASHI TECHNICA                                 | 0.000%         | 99.807%      |
| 9640 | NEDAP(NED APP)N                                 | 0.000%         | 99.807%      |
| 9641 | CJ HELLOVISION                                  | 0.000%         | 99.807%      |
| 9642 | GUNNEBO AB                                      | 0.000%         | 99.807%      |
| 9643 | KG CHEMICAL COR                                 | 0.000%         | 99.808%      |
| 9644 | CENTRAL VALLEY COMM BANCORP COMMON STOCK        | 0.000%         | 99.808%      |
| 9645 | PC DEPOT CORP                                   | 0.000%         | 99.808%      |
| 9646 | FRED'S INC                                      | 0.000%         | 99.808%      |
| 9647 | MAEDA KOSEN CO.                                 | 0.000%         | 99.809%      |
| 9648 | KAWASAN INDS JA                                 | 0.000%         | 99.809%      |
| 9649 | CAYMAN ENGLE Y I                                | 0.000%         | 99.809%      |
| 9650 | DECMIL GROUP LT                                 | 0.000%         | 99.809%      |
| 9651 | NORITSU KOKI CO                                 | 0.000%         | 99.810%      |
| 9652 | TONG-TAI MACHIN                                 | 0.000%         | 99.810%      |
| 9653 | THIRUMALAI                                      | 0.000%         | 99.810%      |
| 9654 | SPARTON CORP COMMON STOCK USD1.25               | 0.000%         | 99.810%      |
| 9655 | BOUSTEAD SINGAP                                 | 0.000%         | 99.811%      |
| 9656 | MERAFA RESOURCE                                 | 0.000%         | 99.811%      |
| 9657 | MUGEN ESTATE CO                                 | 0.000%         | 99.811%      |
| 9658 | ACE TECHNOLOGIE                                 | 0.000%         | 99.811%      |
| 9659 | RYERSON HOLDING CORP COMMON STOCK USD.01        | 0.000%         | 99.812%      |
| 9660 | MIWON SC  | 0.000%         | 99.812%      |
| 9661 | YACHIYO INDUS C                                 | 0.000%         | 99.812%      |
| 9662 | E TEC E&C LTD                                   | 0.000%         | 99.812%      |
| 9663 | WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01 | 0.000%         | 99.813%      |
| 9664 | EASTMAN KODAK CO COMMON STOCK USD.01            | 0.000%         | 99.813%      |
| 9665 | SHANGHAI FUDAN-                                 | 0.000%         | 99.813%      |
| 9666 | ICD CO LTD                                      | 0.000%         | 99.813%      |
| 9667 | DUSTIN GROUP AB                                 | 0.000%         | 99.814%      |
| 9668 | JUVENTUS FOOTBA                                 | 0.000%         | 99.814%      |
| 9669 | YONDENKO CORP                                   | 0.000%         | 99.814%      |
| 9670 | LUNG KEE(BERMUD                                 | 0.000%         | 99.814%      |
| 9671 | SECTRA AB - B S                                 | 0.000%         | 99.814%      |
| 9672 | INDUSTRIA REIT                                  | 0.000%         | 99.815%      |
| 9673 | TILLY S INC CLASS A SHRS COMMON STOCK USD.001   | 0.000%         | 99.815%      |
| 9674 | CHC HEALTHCARE                                  | 0.000%         | 99.815%      |
| 9675 | RF-LINK SYSTEM                                  | 0.000%         | 99.815%      |
| 9676 | EMPEROR WATCH A                                 | 0.000%         | 99.816%      |
| 9677 | COIMA RES SPA                                   | 0.000%         | 99.816%      |
| 9678 | DALIAN PORT (PD                                 | 0.000%         | 99.816%      |
| 9679 | XAC AUTOMATION                                  | 0.000%         | 99.816%      |
| 9680 | TUBOS REUNIDOS                                  | 0.000%         | 99.817%      |
| 9681 | NANTEX INDUSTRY                                 | 0.000%         | 99.817%      |

|      | SECURITY NAME                                 | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9682 | FIELDS CORP                                   | 0.000%         | 99.817%      |
| 9683 | XAAR  | 0.000%         | 99.817%      |
| 9684 | ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01 | 0.000%         | 99.818%      |
| 9685 | H S R & A                                     | 0.000%         | 99.818%      |
| 9686 | INTERSERVE PLC                                | 0.000%         | 99.818%      |
| 9687 | PEET LIMITED                                  | 0.000%         | 99.818%      |
| 9688 | NEW HOPE CORP                                 | 0.000%         | 99.819%      |
| 9689 | MARUFUJI SHEET                                | 0.000%         | 99.819%      |
| 9690 | AGUNG PODOMORO                                | 0.000%         | 99.819%      |
| 9691 | FLEETWOOD CORP                                | 0.000%         | 99.819%      |
| 9692 | VITAMIN SHOPPE INC COMMON STOCK USD.01        | 0.000%         | 99.820%      |
| 9693 | BAY ENERGY LTD                                | 0.000%         | 99.820%      |
| 9694 | PORTOBELLO SA                                 | 0.000%         | 99.820%      |
| 9695 | TIGA PILAR SEJA                               | 0.000%         | 99.820%      |
| 9696 | SIMULATIONS PLUS INC COMMON STOCK USD.001     | 0.000%         | 99.821%      |
| 9697 | HOME INVEST BEL                               | 0.000%         | 99.821%      |
| 9698 | CRAWFORD & CO                                 | 0.000%         | 99.821%      |
| 9699 | INTEGRATED MICR                               | 0.000%         | 99.821%      |
| 9700 | HKC HOLDINGS LT                               | 0.000%         | 99.822%      |
| 9701 | DO & CO AG                                    | 0.000%         | 99.822%      |
| 9702 | ENDO LIGHTING C                               | 0.000%         | 99.822%      |
| 9703 | YTL POWER INTL                                | 0.000%         | 99.822%      |
| 9704 | PACIFIC CENTURY                               | 0.000%         | 99.823%      |
| 9705 | DA-CIN CONSTRUC                               | 0.000%         | 99.823%      |
| 9706 | F@N COMMUNICATI                               | 0.000%         | 99.823%      |
| 9707 | CAREER TECHNOLO                               | 0.000%         | 99.823%      |
| 9708 | SPORTON INTERNA                               | 0.000%         | 99.824%      |
| 9709 | IBI GROUP INC.                                | 0.000%         | 99.824%      |
| 9710 | HARUM ENERGY TB                               | 0.000%         | 99.824%      |
| 9711 | INUI GLOBAL LOG                               | 0.000%         | 99.824%      |
| 9712 | IEI INTEGRATION                               | 0.000%         | 99.824%      |
| 9713 | WESTPORTS HOLDI                               | 0.000%         | 99.825%      |
| 9714 | TNPL  | 0.000%         | 99.825%      |
| 9715 | TTW PUBLIC COMP                               | 0.000%         | 99.825%      |
| 9716 | MONDO TV SPA                                  | 0.000%         | 99.825%      |
| 9717 | ENERGIEDIENST H                               | 0.000%         | 99.826%      |
| 9718 | RESURS HOLDING                                | 0.000%         | 99.826%      |
| 9719 | KYOWA ELECTRONI                               | 0.000%         | 99.826%      |
| 9720 | EMCORE CORP COMMON STOCK                      | 0.000%         | 99.826%      |
| 9721 | MEGASTUDY EDUCA                               | 0.000%         | 99.827%      |
| 9722 | SABAF SPA                                     | 0.000%         | 99.827%      |
| 9723 | UBM DEVELOPMENT                               | 0.000%         | 99.827%      |
| 9724 | GRUPPO MUTUIONL                               | 0.000%         | 99.827%      |
| 9725 | QLIRO GROUP AB                                | 0.000%         | 99.828%      |
| 9726 | NIPPON CHEMIPHA                               | 0.000%         | 99.828%      |
| 9727 | OIL INDIA LTD                                 | 0.000%         | 99.828%      |
| 9728 | GLACIER MEDIA I                               | 0.000%         | 99.828%      |
| 9729 | SKP RESOURCES B                               | 0.000%         | 99.829%      |
| 9730 | COOR SERVICE MA                               | 0.000%         | 99.829%      |
| 9731 | ISC CO LTD                                    | 0.000%         | 99.829%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9732 | SARAWAK OIL PAL                                   | 0.000%         | 99.829%      |
| 9733 | DAEHAN STEEL CO                                   | 0.000%         | 99.829%      |
| 9734 | INNER MONGOLIA                                    | 0.000%         | 99.830%      |
| 9735 | TAINERGY TECH C                                   | 0.000%         | 99.830%      |
| 9736 | VA TECH WABAG L                                   | 0.000%         | 99.830%      |
| 9737 | SAMYUNG TRA                                       | 0.000%         | 99.830%      |
| 9738 | GETIN NOBLE BA                                    | 0.000%         | 99.831%      |
| 9739 | UNIVERSE INTERN                                   | 0.000%         | 99.831%      |
| 9740 | TARSUS GROUP PL                                   | 0.000%         | 99.831%      |
| 9741 | GILAT SATELLITE                                   | 0.000%         | 99.831%      |
| 9742 | NOCIL LTD   | 0.000%         | 99.832%      |
| 9743 | RIKEN TECHNOS C                                   | 0.000%         | 99.832%      |
| 9744 | CHUN YUAN STEEL                                   | 0.000%         | 99.832%      |
| 9745 | ENKA INSAAT VE                                    | 0.000%         | 99.832%      |
| 9746 | D&L INDUSTRIES                                    | 0.000%         | 99.833%      |
| 9747 | CHUO SPRING CO                                    | 0.000%         | 99.833%      |
| 9748 | SHOFU INC   | 0.000%         | 99.833%      |
| 9749 | SUMMIT ASCENT H                                   | 0.000%         | 99.833%      |
| 9750 | LIPPO CHINA RES                                   | 0.000%         | 99.833%      |
| 9751 | FAR EAST ORCH                                     | 0.000%         | 99.834%      |
| 9752 | REPCO HOME FINA                                   | 0.000%         | 99.834%      |
| 9753 | SHINAGAWA REFRA                                   | 0.000%         | 99.834%      |
| 9754 | AMIYAKI TEI CO                                    | 0.000%         | 99.834%      |
| 9755 | CAC CORPORATION                                   | 0.000%         | 99.835%      |
| 9756 | HANIL E-HWA CO                                    | 0.000%         | 99.835%      |
| 9757 | FOGO DE CHAO IN                                   | 0.000%         | 99.835%      |
| 9758 | VITA GROUP LTD                                    | 0.000%         | 99.835%      |
| 9759 | FUTURE SYSTEMS                                    | 0.000%         | 99.836%      |
| 9760 | SAN MIGUEL PURE                                   | 0.000%         | 99.836%      |
| 9761 | FTD COS INC COMMON STOCK USD.0001                 | 0.000%         | 99.836%      |
| 9762 | FUJIJURA RUBBER                                   | 0.000%         | 99.836%      |
| 9763 | BANK BUKOPIN PT                                   | 0.000%         | 99.837%      |
| 9764 | SINPHAR PHARMAC                                   | 0.000%         | 99.837%      |
| 9765 | QUORUM HEALTH CORP COMMON STOCK USD.0001          | 0.000%         | 99.837%      |
| 9766 | YUKEN KOGYO                                       | 0.000%         | 99.837%      |
| 9767 | STRAITS TRADING                                   | 0.000%         | 99.837%      |
| 9768 | INTER PARFUMS                                     | 0.000%         | 99.838%      |
| 9769 | CIMSA   | 0.000%         | 99.838%      |
| 9770 | PETRO RIO SA                                      | 0.000%         | 99.838%      |
| 9771 | BRAVIDA HOLDING                                   | 0.000%         | 99.838%      |
| 9772 | TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001 | 0.000%         | 99.839%      |
| 9773 | MAIL.RU GROUP GDR REGS GDR USD.000005             | 0.000%         | 99.839%      |
| 9774 | YAMATANE CORP N                                   | 0.000%         | 99.839%      |
| 9775 | NOSTRUM OIL & G                                   | 0.000%         | 99.839%      |
| 9776 | HEVEABOARD  | 0.000%         | 99.840%      |
| 9777 | COLLECTION HOUS                                   | 0.000%         | 99.840%      |
| 9778 | STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001   | 0.000%         | 99.840%      |
| 9779 | CHINESE MARITIM                                   | 0.000%         | 99.840%      |
| 9780 | FUJI CORP/MIYAG                                   | 0.000%         | 99.840%      |
| 9781 | BHAKTI INVESTAM                                   | 0.000%         | 99.841%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9782 | JASTEC CO  | 0.000%         | 99.841%      |
| 9783 | PICANOL  | 0.000%         | 99.841%      |
| 9784 | TAKEBISHI CORP                                   | 0.000%         | 99.841%      |
| 9785 | ELBIT SYSTEMS L                                  | 0.000%         | 99.842%      |
| 9786 | CENTURION C                                      | 0.000%         | 99.842%      |
| 9787 | LIBERTY TAX INC COMMON STOCK USD.01              | 0.000%         | 99.842%      |
| 9788 | YAMAMURA GLASS                                   | 0.000%         | 99.842%      |
| 9789 | KINGS TOWN CONS                                  | 0.000%         | 99.842%      |
| 9790 | DAE-IL CORP                                      | 0.000%         | 99.843%      |
| 9791 | WANG ON GROUP                                    | 0.000%         | 99.843%      |
| 9792 | YAMAYA CO  | 0.000%         | 99.843%      |
| 9793 | DESTINATION XL GROUP INC COMMON STOCK USD.01     | 0.000%         | 99.843%      |
| 9794 | MCPHERSONS LTD                                   | 0.000%         | 99.844%      |
| 9795 | SENSHUKAI CO                                     | 0.000%         | 99.844%      |
| 9796 | JOBAN KOSAN CO                                   | 0.000%         | 99.844%      |
| 9797 | SINGHA ESTATE P                                  | 0.000%         | 99.844%      |
| 9798 | BANQUE CANTONAL                                  | 0.000%         | 99.845%      |
| 9799 | ANGLO-EASTN PLA                                  | 0.000%         | 99.845%      |
| 9800 | NISSIN FOOD HOL                                  | 0.000%         | 99.845%      |
| 9801 | MARUKA MACHINER                                  | 0.000%         | 99.845%      |
| 9802 | ADAIRS LTD                                       | 0.000%         | 99.845%      |
| 9803 | HK INTL CONSTR                                   | 0.000%         | 99.846%      |
| 9804 | URBANET CORP CO                                  | 0.000%         | 99.846%      |
| 9805 | KATO WORKS CO                                    | 0.000%         | 99.846%      |
| 9806 | TA GLOBAL BHD                                    | 0.000%         | 99.846%      |
| 9807 | KONAKA CO LTD                                    | 0.000%         | 99.847%      |
| 9808 | ICHIBANYA CO LT                                  | 0.000%         | 99.847%      |
| 9809 | AP EAGERS LTD                                    | 0.000%         | 99.847%      |
| 9810 | CYBEROPTICS CORP COMMON STOCK                    | 0.000%         | 99.847%      |
| 9811 | NEW HOME CO INC/THE COMMON STOCK USD.01          | 0.000%         | 99.847%      |
| 9812 | SEOBU T&D  | 0.000%         | 99.848%      |
| 9813 | BRIGADE ENTERPR                                  | 0.000%         | 99.848%      |
| 9814 | HIGHLIGHT COMMU                                  | 0.000%         | 99.848%      |
| 9815 | PW MEDTECH GROU                                  | 0.000%         | 99.848%      |
| 9816 | SERVICE STREAM                                   | 0.000%         | 99.849%      |
| 9817 | MEET GROUP INC/THE COMMON STOCK USD.001          | 0.000%         | 99.849%      |
| 9818 | INABA SEISAKUSH                                  | 0.000%         | 99.849%      |
| 9819 | OCEAN PLASTICS                                   | 0.000%         | 99.849%      |
| 9820 | OUE COMMERCIAL                                   | 0.000%         | 99.849%      |
| 9821 | KSL HLDGS BERHA                                  | 0.000%         | 99.850%      |
| 9822 | ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01 | 0.000%         | 99.850%      |
| 9823 | TOP FRONTIER IN                                  | 0.000%         | 99.850%      |
| 9824 | EASTERN WATER R                                  | 0.000%         | 99.850%      |
| 9825 | PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0   | 0.000%         | 99.851%      |
| 9826 | WELSPUN GUJARAT                                  | 0.000%         | 99.851%      |
| 9827 | STALPRODUKT SA                                   | 0.000%         | 99.851%      |
| 9828 | CENT PLYBRD                                      | 0.000%         | 99.851%      |
| 9829 | SUNGSHIN CEMENT                                  | 0.000%         | 99.851%      |
| 9830 | LANDS END INC COMMON STOCK USD.01                | 0.000%         | 99.852%      |
| 9831 | CAL-COMP ELECTR                                  | 0.000%         | 99.852%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9832 | GL LTD   | 0.000%         | 99.852%      |
| 9833 | HUNG CHING DEVE                                  | 0.000%         | 99.852%      |
| 9834 | MBT FINANCIAL CORP COMMON STOCK                  | 0.000%         | 99.853%      |
| 9835 | AA PLC   | 0.000%         | 99.853%      |
| 9836 | FSP TECHNOLOGY                                   | 0.000%         | 99.853%      |
| 9837 | T COOK IND                                       | 0.000%         | 99.853%      |
| 9838 | GOOD-YEAR  | 0.000%         | 99.853%      |
| 9839 | VECTOR   | 0.000%         | 99.854%      |
| 9840 | HIMATSINGKA SEI                                  | 0.000%         | 99.854%      |
| 9841 | SUHEUNG CAPSULE                                  | 0.000%         | 99.854%      |
| 9842 | UNICHEM LABS                                     | 0.000%         | 99.854%      |
| 9843 | DAIICHI KENSETS                                  | 0.000%         | 99.855%      |
| 9844 | SEVEN GROUP HLD                                  | 0.000%         | 99.855%      |
| 9845 | GUANGDONG LAND                                   | 0.000%         | 99.855%      |
| 9846 | FUKOKU CO LTD                                    | 0.000%         | 99.855%      |
| 9847 | HYFLUX LTD                                       | 0.000%         | 99.855%      |
| 9848 | MPHB CAPITAL BH                                  | 0.000%         | 99.856%      |
| 9849 | HANSAE YES24 HO                                  | 0.000%         | 99.856%      |
| 9850 | CEGEDIM  | 0.000%         | 99.856%      |
| 9851 | DAISYO CORP                                      | 0.000%         | 99.856%      |
| 9852 | NAVA BHARAT VEN                                  | 0.000%         | 99.856%      |
| 9853 | CHINA LNG GROUP                                  | 0.000%         | 99.857%      |
| 9854 | GLOBAL CONS                                      | 0.000%         | 99.857%      |
| 9855 | TODA KOGYO CORP                                  | 0.000%         | 99.857%      |
| 9856 | TAMURA TAIKO HL                                  | 0.000%         | 99.857%      |
| 9857 | NORTHEAST BANCORP COMMON STOCK USD1.0            | 0.000%         | 99.858%      |
| 9858 | ABLE C&C   | 0.000%         | 99.858%      |
| 9859 | PFSWEB INC COMMON STOCK USD.001                  | 0.000%         | 99.858%      |
| 9860 | TAKIHYO CO LTD                                   | 0.000%         | 99.858%      |
| 9861 | MOTONIC CORP                                     | 0.000%         | 99.858%      |
| 9862 | GSI TECHNOLOGY INC COMMON STOCK USD.001          | 0.000%         | 99.859%      |
| 9863 | PYEONG HWA AUTO                                  | 0.000%         | 99.859%      |
| 9864 | MITRA  | 0.000%         | 99.859%      |
| 9865 | GRUPO LALA SAB                                   | 0.000%         | 99.859%      |
| 9866 | JAPAN FOUNDTN E                                  | 0.000%         | 99.860%      |
| 9867 | TONLY ELECTRONI                                  | 0.000%         | 99.860%      |
| 9868 | WINCOR NIXDORF                                   | 0.000%         | 99.860%      |
| 9869 | CICOR TECHNOLOG                                  | 0.000%         | 99.860%      |
| 9870 | SUNRUN INC COMMON STOCK USD.0001                 | 0.000%         | 99.860%      |
| 9871 | ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01 | 0.000%         | 99.861%      |
| 9872 | ASCENDIS HEALTH                                  | 0.000%         | 99.861%      |
| 9873 | JUKEN SANGYO CO                                  | 0.000%         | 99.861%      |
| 9874 | YAMATO CORPORAT                                  | 0.000%         | 99.861%      |
| 9875 | ZUMTOBEL AG                                      | 0.000%         | 99.861%      |
| 9876 | DAEKYO   | 0.000%         | 99.862%      |
| 9877 | WOONGJIN THINKB                                  | 0.000%         | 99.862%      |
| 9878 | ZIGNAGO VETRO S                                  | 0.000%         | 99.862%      |
| 9879 | LARSEN & TOUBRO                                  | 0.000%         | 99.862%      |
| 9880 | GFPT PCL   | 0.000%         | 99.863%      |
| 9881 | FOX WIZEL LTD                                    | 0.000%         | 99.863%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9882 | FIBRA SHOP PORT                                  | 0.000%         | 99.863%      |
| 9883 | SURYA SEMESTA I                                  | 0.000%         | 99.863%      |
| 9884 | VICTORIA PARK A                                  | 0.000%         | 99.863%      |
| 9885 | DEUTSCH  | 0.000%         | 99.864%      |
| 9886 | N.W BIO  | 0.000%         | 99.864%      |
| 9887 | MANGALORE REF &                                  | 0.000%         | 99.864%      |
| 9888 | HANEDA ZENITH H                                  | 0.000%         | 99.864%      |
| 9889 | SHOBUNSHA PUB I                                  | 0.000%         | 99.864%      |
| 9890 | GRUPO HSF  | 0.000%         | 99.865%      |
| 9891 | KOREA TECH BANK                                  | 0.000%         | 99.865%      |
| 9892 | NOZAWA CORP                                      | 0.000%         | 99.865%      |
| 9893 | DONG AH TIRE&RU                                  | 0.000%         | 99.865%      |
| 9894 | PCM INC COMMON STOCK USD.001                     | 0.000%         | 99.865%      |
| 9895 | OVERSEAS CHINES                                  | 0.000%         | 99.866%      |
| 9896 | SANKO GOSEI LTD                                  | 0.000%         | 99.866%      |
| 9897 | GLOBAL LIGHTING                                  | 0.000%         | 99.866%      |
| 9898 | OTONOMY INC COMMON STOCK USD.001                 | 0.000%         | 99.866%      |
| 9899 | AGRO-KANESHO CO                                  | 0.000%         | 99.867%      |
| 9900 | EVEREST TEXTILE                                  | 0.000%         | 99.867%      |
| 9901 | HAINAN MEILAN A                                  | 0.000%         | 99.867%      |
| 9902 | SIWARD CRYSTAL                                   | 0.000%         | 99.867%      |
| 9903 | ACCOR  | 0.000%         | 99.867%      |
| 9904 | VALUE CONVERGEN                                  | 0.000%         | 99.868%      |
| 9905 | INTEGRATED RESE                                  | 0.000%         | 99.868%      |
| 9906 | ALARKO HOLDINGS                                  | 0.000%         | 99.868%      |
| 9907 | AXIS REAL ESTAT                                  | 0.000%         | 99.868%      |
| 9908 | ELECTRA CONSUME                                  | 0.000%         | 99.868%      |
| 9909 | CIA ENERGET CEA                                  | 0.000%         | 99.869%      |
| 9910 | STRATTEC SECURI                                  | 0.000%         | 99.869%      |
| 9911 | KWALITY LTD                                      | 0.000%         | 99.869%      |
| 9912 | TAKACHIHO ELECT                                  | 0.000%         | 99.869%      |
| 9913 | ALROV PROPERTIE                                  | 0.000%         | 99.870%      |
| 9914 | VAN DE VELDE                                     | 0.000%         | 99.870%      |
| 9915 | DAISHINKU CORP                                   | 0.000%         | 99.870%      |
| 9916 | PACIFIC ETHANOL INC COMMON STOCK USD.001         | 0.000%         | 99.870%      |
| 9917 | EXFO INC   | 0.000%         | 99.870%      |
| 9918 | XTREME DRILLING                                  | 0.000%         | 99.871%      |
| 9919 | BALRAMPUR CHINI                                  | 0.000%         | 99.871%      |
| 9920 | TERREIS  | 0.000%         | 99.871%      |
| 9921 | AMBASSADOR HOTE                                  | 0.000%         | 99.871%      |
| 9922 | MK RESTAURANT G                                  | 0.000%         | 99.871%      |
| 9923 | WALTON ADVANCED                                  | 0.000%         | 99.872%      |
| 9924 | FAG BEARINGS IN                                  | 0.000%         | 99.872%      |
| 9925 | WATAHAN & CO LT                                  | 0.000%         | 99.872%      |
| 9926 | NITTOKU ENG CO                                   | 0.000%         | 99.872%      |
| 9927 | BASIC-FIT NV                                     | 0.000%         | 99.872%      |
| 9928 | PREMIER MARKETI                                  | 0.000%         | 99.873%      |
| 9929 | WEST HOLDINGS C                                  | 0.000%         | 99.873%      |
| 9930 | EFORCE HLD                                       | 0.000%         | 99.873%      |
| 9931 | GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01 | 0.000%         | 99.873%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9932 | GRANA Y MONTERO SA SPON ADR ADR                  | 0.000%         | 99.873%      |
| 9933 | MOROZOFF LIMITE                                  | 0.000%         | 99.874%      |
| 9934 | SNAI SPA   | 0.000%         | 99.874%      |
| 9935 | S&T HOLDINGS CO                                  | 0.000%         | 99.874%      |
| 9936 | TAKANA CO LTD                                    | 0.000%         | 99.874%      |
| 9937 | HAITAI CONFECTI                                  | 0.000%         | 99.874%      |
| 9938 | VANTAGE INTERNA                                  | 0.000%         | 99.875%      |
| 9939 | OCWEN FINANCIAL CORP COMMON STOCK USD.01         | 0.000%         | 99.875%      |
| 9940 | PLAYMATES HOLDI                                  | 0.000%         | 99.875%      |
| 9941 | SEIBU ELECTRIC                                   | 0.000%         | 99.875%      |
| 9942 | NITTA GELATIN I                                  | 0.000%         | 99.876%      |
| 9943 | A H BELO CORP A COMMON STOCK USD.01              | 0.000%         | 99.876%      |
| 9944 | FOLLI FOLLIE GP                                  | 0.000%         | 99.876%      |
| 9945 | KUMHO INV BANK                                   | 0.000%         | 99.876%      |
| 9946 | FURYU CORP                                       | 0.000%         | 99.876%      |
| 9947 | UNITED UTILITIE                                  | 0.000%         | 99.877%      |
| 9948 | MONGOLIAN MININ                                  | 0.000%         | 99.877%      |
| 9949 | MIX TELEMATICS                                   | 0.000%         | 99.877%      |
| 9950 | SNT CORP   | 0.000%         | 99.877%      |
| 9951 | SUBARU ENTERPRI                                  | 0.000%         | 99.877%      |
| 9952 | SODA NIKKA CO                                    | 0.000%         | 99.878%      |
| 9953 | THAICOM PUBLIC                                   | 0.000%         | 99.878%      |
| 9954 | DAGANG NEXCHANG                                  | 0.000%         | 99.878%      |
| 9955 | RAFFLES EDUCATI                                  | 0.000%         | 99.878%      |
| 9956 | OMAXE LTD  | 0.000%         | 99.878%      |
| 9957 | PARIS MIKI INC                                   | 0.000%         | 99.879%      |
| 9958 | J.B. CHEM  | 0.000%         | 99.879%      |
| 9959 | ESCALADE INC COMMON STOCK                        | 0.000%         | 99.879%      |
| 9960 | WHA CORP PCL                                     | 0.000%         | 99.879%      |
| 9961 | SHANGHAI PRIME                                   | 0.000%         | 99.879%      |
| 9962 | MAISONS DU MOND                                  | 0.000%         | 99.880%      |
| 9963 | CHINA POWER CLE                                  | 0.000%         | 99.880%      |
| 9964 | INDUSTRI JAMU D                                  | 0.000%         | 99.880%      |
| 9965 | DIGITAL POWER C                                  | 0.000%         | 99.880%      |
| 9966 | CENTER LABORATO                                  | 0.000%         | 99.880%      |
| 9967 | MEGA 1ST CORP B                                  | 0.000%         | 99.881%      |
| 9968 | GENESIS ENERGY                                   | 0.000%         | 99.881%      |
| 9969 | ATLAS FINANCIAL                                  | 0.000%         | 99.881%      |
| 9970 | KOJIMA   | 0.000%         | 99.881%      |
| 9971 | TOMOE CORP                                       | 0.000%         | 99.881%      |
| 9972 | HOGG ROBINSON G                                  | 0.000%         | 99.882%      |
| 9973 | JAPFA LTD  | 0.000%         | 99.882%      |
| 9974 | CHC RESOURCES C                                  | 0.000%         | 99.882%      |
| 9975 | DATA#3 LTD                                       | 0.000%         | 99.882%      |
| 9976 | JINDAL   | 0.000%         | 99.882%      |
| 9977 | SHENG YU STEEL                                   | 0.000%         | 99.883%      |
| 9978 | DANEN TECHNOLOG                                  | 0.000%         | 99.883%      |
| 9979 | VP PLC   | 0.000%         | 99.883%      |
| 9980 | J ALEXANDER S HOLDINGS COMMON STOCK USD.001      | 0.000%         | 99.883%      |
| 9981 | SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01 | 0.000%         | 99.883%      |



|       | SECURITY NAME                                 | % OF PORTFOLIO | CUMULATIVE % |
|-------|---|----------------|--------------|
| 9982  | TECHNO ELECTRIC                               | 0.000%         | 99.884%      |
| 9983  | NET INSIGHT                                   | 0.000%         | 99.884%      |
| 9984  | NEXTURN                                       | 0.000%         | 99.884%      |
| 9985  | NICKEL ASIA COR                               | 0.000%         | 99.884%      |
| 9986  | RUSH ENTERPRISES INC CL B COMMON STOCK USD.01 | 0.000%         | 99.884%      |
| 9987  | RHODES FOOD GRO                               | 0.000%         | 99.885%      |
| 9988  | SPROTT RESOURCE                               | 0.000%         | 99.885%      |
| 9989  | POS MALAYSIA                                  | 0.000%         | 99.885%      |
| 9990  | GRINDWELL                                     | 0.000%         | 99.885%      |
| 9991  | TERAOKA SEISAKU                               | 0.000%         | 99.885%      |
| 9992  | LANDSEA GREEN P                               | 0.000%         | 99.886%      |
| 9993  | YI JINN INDUSTR                               | 0.000%         | 99.886%      |
| 9994  | EZION HOLDINGS                                | 0.000%         | 99.886%      |
| 9995  | KOBE ELECTRIC R                               | 0.000%         | 99.886%      |
| 9996  | PSI AG GESELL F                               | 0.000%         | 99.886%      |
| 9997  | CHU KONG SHIPPI                               | 0.000%         | 99.887%      |
| 9998  | GENIE ENERGY LTD B COMMON STOCK               | 0.000%         | 99.887%      |
| 9999  | FIREEYE INC COMMON STOCK USD.0001             | 0.000%         | 99.887%      |
| 10000 | NUVECTRA CORP COMMON STOCK USD.001            | 0.000%         | 99.887%      |
| 10001 | ISELECT LTD                                   | 0.000%         | 99.887%      |
| 10002 | SAN SHING FASTE                               | 0.000%         | 99.888%      |
| 10003 | YEONG GUAN ENER                               | 0.000%         | 99.888%      |
| 10004 | HUDSON GLOBAL INC COMMON STOCK USD.001        | 0.000%         | 99.888%      |
| 10005 | IL&FS TRANSPORT                               | 0.000%         | 99.888%      |
| 10006 | AKSIGORTA AS                                  | 0.000%         | 99.888%      |
| 10007 | SYNGENE INTERNA                               | 0.000%         | 99.889%      |
| 10008 | ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0 | 0.000%         | 99.889%      |
| 10009 | MONASH IVF GRP                                | 0.000%         | 99.889%      |
| 10010 | EP ENERGY CORP CL A COMMON STOCK USD.01       | 0.000%         | 99.889%      |
| 10011 | ASESOR DE ACTIV                               | 0.000%         | 99.889%      |
| 10012 | IS YATIRIM MENK                               | 0.000%         | 99.890%      |
| 10013 | HSIL LTD                                      | 0.000%         | 99.890%      |
| 10014 | GRAND   | 0.000%         | 99.890%      |
| 10015 | HONGKONG CHINES                               | 0.000%         | 99.890%      |
| 10016 | PAVILION REAL E                               | 0.000%         | 99.890%      |
| 10017 | UFP TECHNOLOGIES INC COMMON STOCK USD.01      | 0.000%         | 99.891%      |
| 10018 | BARCOCK & WILCO                               | 0.000%         | 99.891%      |
| 10019 | MAZOR ROBOTICS                                | 0.000%         | 99.891%      |
| 10020 | ASPO OYJ                                      | 0.000%         | 99.891%      |
| 10021 | BRASILAGRO                                    | 0.000%         | 99.891%      |
| 10022 | IDP EDUCATION L                               | 0.000%         | 99.891%      |
| 10023 | ESSA BANCORP INC COMMON STOCK USD.01          | 0.000%         | 99.892%      |
| 10024 | INTERNAP CORP COMMON STOCK USD.001            | 0.000%         | 99.892%      |
| 10025 | KIER GROUP                                    | 0.000%         | 99.892%      |
| 10026 | PARTNERS REAL E                               | 0.000%         | 99.892%      |
| 10027 | CARBORUNDUM                                   | 0.000%         | 99.892%      |
| 10028 | TONGYANG CEMENT                               | 0.000%         | 99.893%      |
| 10029 | MCLEOD RUSSEL I                               | 0.000%         | 99.893%      |
| 10030 | AFRICA ISRAEL P                               | 0.000%         | 99.893%      |
| 10031 | PARKER DRILLING CO COMMON STOCK USD.167       | 0.000%         | 99.893%      |

|       | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|-------|---|----------------|--------------|
| 10032 | ATENOR  | 0.000%         | 99.893%      |
| 10033 | CITIC DAMENG HO                                 | 0.000%         | 99.894%      |
| 10034 | DAITO BANK                                      | 0.000%         | 99.894%      |
| 10035 | HONWORLD GROUP                                  | 0.000%         | 99.894%      |
| 10036 | SINO GAS & ENER                                 | 0.000%         | 99.894%      |
| 10037 | SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5  | 0.000%         | 99.894%      |
| 10038 | LUBY'S INC.                                     | 0.000%         | 99.895%      |
| 10039 | SEOYEON CO                                      | 0.000%         | 99.895%      |
| 10040 | KAWASHO GECOSS                                  | 0.000%         | 99.895%      |
| 10041 | MELBOURNE IT                                    | 0.000%         | 99.895%      |
| 10042 | SECOM JOSHINETS                                 | 0.000%         | 99.895%      |
| 10043 | VOCENTO   | 0.000%         | 99.896%      |
| 10044 | GAYATRI PROJECT                                 | 0.000%         | 99.896%      |
| 10045 | MARUSAN SECUR                                   | 0.000%         | 99.896%      |
| 10046 | CLEAR MEDIA                                     | 0.000%         | 99.896%      |
| 10047 | POINTS INTERNATIONAL LTD COMMON STOCK           | 0.000%         | 99.896%      |
| 10048 | SYNDICATE BANK                                  | 0.000%         | 99.896%      |
| 10049 | EASTON CO                                       | 0.000%         | 99.897%      |
| 10050 | LOJAS AMERICANA                                 | 0.000%         | 99.897%      |
| 10051 | HILAN LTD                                       | 0.000%         | 99.897%      |
| 10052 | CROWN CONFECTIO                                 | 0.000%         | 99.897%      |
| 10053 | FINGERPRINT CAR                                 | 0.000%         | 99.897%      |
| 10054 | SEIKA CORP                                      | 0.000%         | 99.898%      |
| 10055 | FIRST STEAMSHIP                                 | 0.000%         | 99.898%      |
| 10056 | TUNIU CORP SPON ADR ADR USD.0001                | 0.000%         | 99.898%      |
| 10057 | MAHINDRA CIE AU                                 | 0.000%         | 99.898%      |
| 10058 | HYUNDAI ENGINEE                                 | 0.000%         | 99.898%      |
| 10059 | ROYAL BAFOKENG                                  | 0.000%         | 99.899%      |
| 10060 | NLC INDIA                                       | 0.000%         | 99.899%      |
| 10061 | KOOK SOON DANG                                  | 0.000%         | 99.899%      |
| 10062 | GULF KEYSTONE P                                 | 0.000%         | 99.899%      |
| 10063 | SEMCON AB                                       | 0.000%         | 99.899%      |
| 10064 | NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001 | 0.000%         | 99.900%      |
| 10065 | TA-I TECHNOLOGY                                 | 0.000%         | 99.900%      |
| 10066 | VIOHALCO SA                                     | 0.000%         | 99.900%      |
| 10067 | SFP DINING                                      | 0.000%         | 99.900%      |
| 10068 | MEGA WORLD PROP                                 | 0.000%         | 99.900%      |
| 10069 | GYM GROUP PLC/T                                 | 0.000%         | 99.900%      |
| 10070 | INDOSAT TBK PT                                  | 0.000%         | 99.901%      |
| 10071 | SHAN-LOONG                                      | 0.000%         | 99.901%      |
| 10072 | UCO BANK  | 0.000%         | 99.901%      |
| 10073 | TECHNO RYOWA LT                                 | 0.000%         | 99.901%      |
| 10074 | PAN-PACIFIC                                     | 0.000%         | 99.901%      |
| 10075 | ENEVA SA  | 0.000%         | 99.902%      |
| 10076 | GRANDY HOUSE CO                                 | 0.000%         | 99.902%      |
| 10077 | NESCO LTD                                       | 0.000%         | 99.902%      |
| 10078 | NICHIEI CO                                      | 0.000%         | 99.902%      |
| 10079 | STRATEC BIOMEDI                                 | 0.000%         | 99.902%      |
| 10080 | CATENA AB                                       | 0.000%         | 99.902%      |
| 10081 | BALMER LAWRIE                                   | 0.000%         | 99.903%      |

|       | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10082 | SHAPIR ENGINEER                                  | 0.000%         | 99.903%      |
| 10083 | VECIMA NETWORKS                                  | 0.000%         | 99.903%      |
| 10084 | BEIJING JINGNEN                                  | 0.000%         | 99.903%      |
| 10085 | KYERYONG CONST                                   | 0.000%         | 99.903%      |
| 10086 | VIVA INDUSTRIAL                                  | 0.000%         | 99.904%      |
| 10087 | VRL LOGISTICS L                                  | 0.000%         | 99.904%      |
| 10088 | SPRINGS GLOBAL                                   | 0.000%         | 99.904%      |
| 10089 | GODFREY PHILLIP                                  | 0.000%         | 99.904%      |
| 10090 | SH LA CHAP                                       | 0.000%         | 99.904%      |
| 10091 | KEYSTONE GL                                      | 0.000%         | 99.905%      |
| 10092 | RECYLEX SA                                       | 0.000%         | 99.905%      |
| 10093 | MAOYE INTL HOLD                                  | 0.000%         | 99.905%      |
| 10094 | PLDT INC SPON ADR ADR                            | 0.000%         | 99.905%      |
| 10095 | COMVITA LTD                                      | 0.000%         | 99.905%      |
| 10096 | ACES ELECTRONIC                                  | 0.000%         | 99.905%      |
| 10097 | WILMINGTON GROU                                  | 0.000%         | 99.906%      |
| 10098 | KINETIC MINES A                                  | 0.000%         | 99.906%      |
| 10099 | AFRICAN OXYGEN                                   | 0.000%         | 99.906%      |
| 10100 | LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001 | 0.000%         | 99.906%      |
| 10101 | NIHON DEMPA KOG                                  | 0.000%         | 99.906%      |
| 10102 | ALLIED ELECTRON                                  | 0.000%         | 99.907%      |
| 10103 | SUMITOMO PRECIS                                  | 0.000%         | 99.907%      |
| 10104 | HIAG IMMOBILIEN                                  | 0.000%         | 99.907%      |
| 10105 | AROTECH CORP COMMON STOCK USD.01                 | 0.000%         | 99.907%      |
| 10106 | BOURBON SA                                       | 0.000%         | 99.907%      |
| 10107 | TOUNG LOONG TEX                                  | 0.000%         | 99.907%      |
| 10108 | SINMAG BAKERY M                                  | 0.000%         | 99.908%      |
| 10109 | ROSTELECOM OJSC                                  | 0.000%         | 99.908%      |
| 10110 | STAR CRUISES LT                                  | 0.000%         | 99.908%      |
| 10111 | SILVER CHEF LTD                                  | 0.000%         | 99.908%      |
| 10112 | BEIJING ENT MED                                  | 0.000%         | 99.908%      |
| 10113 | SPARK ENERGY INC CLASS A COMMON STOCK USD.01     | 0.000%         | 99.909%      |
| 10114 | KERUR HOLDINGS                                   | 0.000%         | 99.909%      |
| 10115 | GADANG HOLDINGS                                  | 0.000%         | 99.909%      |
| 10116 | BasicNet S.p.A.                                  | 0.000%         | 99.909%      |
| 10117 | INVICTA HOLDING                                  | 0.000%         | 99.909%      |
| 10118 | HONG KONG FERRY                                  | 0.000%         | 99.909%      |
| 10119 | AMS AG   | 0.000%         | 99.910%      |
| 10120 | MARCHEX INC CLASS B COMMON STOCK USD.01          | 0.000%         | 99.910%      |
| 10121 | BUND CENTER INV                                  | 0.000%         | 99.910%      |
| 10122 | ZUKEN INC  | 0.000%         | 99.910%      |
| 10123 | YC CO LTD  | 0.000%         | 99.910%      |
| 10124 | FNM SPA  | 0.000%         | 99.911%      |
| 10125 | MQ HOLDING AB                                    | 0.000%         | 99.911%      |
| 10126 | UNITED SECURITY BANCSHARE/CA COMMON STOCK        | 0.000%         | 99.911%      |
| 10127 | REGIONAL CONT L                                  | 0.000%         | 99.911%      |
| 10128 | GLOBAL BRANDS M                                  | 0.000%         | 99.911%      |
| 10129 | UNISYS CORP                                      | 0.000%         | 99.911%      |
| 10130 | INFORTREND TECH                                  | 0.000%         | 99.912%      |
| 10131 | BIRLA CORP LTD                                   | 0.000%         | 99.912%      |

|       | SECURITY NAME                               | % OF PORTFOLIO | CUMULATIVE % |
|-------|---|----------------|--------------|
| 10132 | ELLAKTOR SA                                 | 0.000%         | 99.912%      |
| 10133 | SEACHANGE INTL                              | 0.000%         | 99.912%      |
| 10134 | ASIA FINANCIAL                              | 0.000%         | 99.912%      |
| 10135 | UNIVERSAL ENTER                             | 0.000%         | 99.913%      |
| 10136 | PARAGON CAR                                 | 0.000%         | 99.913%      |
| 10137 | CCL PRODUCTS (I                             | 0.000%         | 99.913%      |
| 10138 | KONOSHIMA CHEMI                             | 0.000%         | 99.913%      |
| 10139 | THITIKORN PCL                               | 0.000%         | 99.913%      |
| 10140 | FORESTAR GROUP INC COMMON STOCK USD1.0      | 0.000%         | 99.913%      |
| 10141 | ECO'S CO LTD/JA                             | 0.000%         | 99.914%      |
| 10142 | SUMINOE TEXTILE                             | 0.000%         | 99.914%      |
| 10143 | INTEGRAL DIAGNO                             | 0.000%         | 99.914%      |
| 10144 | TONG YANG CEMEN                             | 0.000%         | 99.914%      |
| 10145 | VON ROLL HOLDIN                             | 0.000%         | 99.914%      |
| 10146 | INDOFOOD AGRI R                             | 0.000%         | 99.914%      |
| 10147 | MAHARASHTRA                                 | 0.000%         | 99.915%      |
| 10148 | CONTROLADORA VUELA CIA ADR ADR              | 0.000%         | 99.915%      |
| 10149 | CONSUMER PORTFOLIO SERVICES COMMON STOCK    | 0.000%         | 99.915%      |
| 10150 | OCL INDIA LTD                               | 0.000%         | 99.915%      |
| 10151 | ADURO BIOTECH INC COMMON STOCK USD.0001     | 0.000%         | 99.915%      |
| 10152 | AUTECH                                      | 0.000%         | 99.916%      |
| 10153 | AKCANSА CIMENTO                             | 0.000%         | 99.916%      |
| 10154 | WALTER MEIER AG                             | 0.000%         | 99.916%      |
| 10155 | OHB SE                                      | 0.000%         | 99.916%      |
| 10156 | NITTO FC CO                                 | 0.000%         | 99.916%      |
| 10157 | OSTASIATISKE KO                             | 0.000%         | 99.916%      |
| 10158 | REALNETWORKS INC COMMON STOCK USD.001       | 0.000%         | 99.917%      |
| 10159 | HANKOOK SHELL O                             | 0.000%         | 99.917%      |
| 10160 | TREASURE ASA                                | 0.000%         | 99.917%      |
| 10161 | MITSUBISHI RESE                             | 0.000%         | 99.917%      |
| 10162 | ELANDERS AB                                 | 0.000%         | 99.917%      |
| 10163 | CONNECT GROUP                               | 0.000%         | 99.917%      |
| 10164 | SHIN-ETSU POLYM                             | 0.000%         | 99.918%      |
| 10165 | WEATHERNEWS INC                             | 0.000%         | 99.918%      |
| 10166 | CARILLION                                   | 0.000%         | 99.918%      |
| 10167 | AINSWORTH GAME                              | 0.000%         | 99.918%      |
| 10168 | DYNASTY CERAMIC                             | 0.000%         | 99.918%      |
| 10169 | C + F FINANCIAL CORP COMMON STOCK USD1.0    | 0.000%         | 99.919%      |
| 10170 | NETRONIX INC                                | 0.000%         | 99.919%      |
| 10171 | LIFCO AB-B SHS                              | 0.000%         | 99.919%      |
| 10172 | GOLDPAC GROUP L                             | 0.000%         | 99.919%      |
| 10173 | HOVNANIAN ENTERPRISES A COMMON STOCK USD.01 | 0.000%         | 99.919%      |
| 10174 | TIVOLI A/S                                  | 0.000%         | 99.919%      |
| 10175 | LIHOM-CUCHEN CO                             | 0.000%         | 99.920%      |
| 10176 | YONGNAM HOLDING                             | 0.000%         | 99.920%      |
| 10177 | NIHON PLAST CO                              | 0.000%         | 99.920%      |
| 10178 | SAMART CORP PCL                             | 0.000%         | 99.920%      |
| 10179 | SUPERMAX CORPOR                             | 0.000%         | 99.920%      |
| 10180 | KUNG SING ENGIN                             | 0.000%         | 99.920%      |
| 10181 | KYORITSU PRINTI                             | 0.000%         | 99.921%      |

|       | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|-------|---|----------------|--------------|
| 10182 | KINGMAKER FOOTW                                 | 0.000%         | 99.921%      |
| 10183 | AGROFRESH SOLUTIONS INC COMMON STOCK            | 0.000%         | 99.921%      |
| 10184 | MARKSANS PHARMA                                 | 0.000%         | 99.921%      |
| 10185 | LIBERTY MEDIA CORP BRAVES A TRACKING STK        | 0.000%         | 99.921%      |
| 10186 | CHINA NEW TOWN                                  | 0.000%         | 99.921%      |
| 10187 | CJ FOOD SYSTEM                                  | 0.000%         | 99.922%      |
| 10188 | CYBERPOWER SYST                                 | 0.000%         | 99.922%      |
| 10189 | ZEALAND PHARMA                                  | 0.000%         | 99.922%      |
| 10190 | MAMMOTH ENERGY                                  | 0.000%         | 99.922%      |
| 10191 | ABBOTT INDIA LT                                 | 0.000%         | 99.922%      |
| 10192 | CHINA ENERGINE                                  | 0.000%         | 99.922%      |
| 10193 | MAGNUM BERHAD                                   | 0.000%         | 99.923%      |
| 10194 | TRIDENT LTD/IND                                 | 0.000%         | 99.923%      |
| 10195 | HALCYON AGRI CO                                 | 0.000%         | 99.923%      |
| 10196 | INOX LEISURE LT                                 | 0.000%         | 99.923%      |
| 10197 | NIKKO CO  | 0.000%         | 99.923%      |
| 10198 | BIG SHOPPING CE                                 | 0.000%         | 99.923%      |
| 10199 | LOW & BONAR PLC                                 | 0.000%         | 99.924%      |
| 10200 | OL GROUPE SA                                    | 0.000%         | 99.924%      |
| 10201 | TOTTORI BANK                                    | 0.000%         | 99.924%      |
| 10202 | HKSCAN OYJ                                      | 0.000%         | 99.924%      |
| 10203 | ENDUR TECH                                      | 0.000%         | 99.924%      |
| 10204 | TECHNOTRANS AG                                  | 0.000%         | 99.924%      |
| 10205 | RANE H  | 0.000%         | 99.925%      |
| 10206 | FIRST JUKEN CO                                  | 0.000%         | 99.925%      |
| 10207 | NVC LIGHTING HO                                 | 0.000%         | 99.925%      |
| 10208 | KYOWA LEATHER                                   | 0.000%         | 99.925%      |
| 10209 | JK CEMENTS LTD                                  | 0.000%         | 99.925%      |
| 10210 | BOO KOOK  | 0.000%         | 99.925%      |
| 10211 | RICHARDSON ELEC LTD COMMON STOCK USD.05         | 0.000%         | 99.926%      |
| 10212 | MANITOU   | 0.000%         | 99.926%      |
| 10213 | SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01 | 0.000%         | 99.926%      |
| 10214 | WMIH CORP COMMON STOCK USD.00001                | 0.000%         | 99.926%      |
| 10215 | CSG LIMITED                                     | 0.000%         | 99.926%      |
| 10216 | FONAR CORP COMMON STOCK USD.0001                | 0.000%         | 99.926%      |
| 10217 | FUJISHOJI CO.LT                                 | 0.000%         | 99.927%      |
| 10218 | NAK SEALING                                     | 0.000%         | 99.927%      |
| 10219 | GULF ISLAND FABRICATION INC COMMON STOCK        | 0.000%         | 99.927%      |
| 10220 | 1ST SHANGHAI IN                                 | 0.000%         | 99.927%      |
| 10221 | ICONIX BRAND GROUP INC COMMON STOCK USD.001     | 0.000%         | 99.927%      |
| 10222 | BOUSTEAD PLANTA                                 | 0.000%         | 99.927%      |
| 10223 | AKIS GAYRIMENKU                                 | 0.000%         | 99.928%      |
| 10224 | BEIJINGWEST IND                                 | 0.000%         | 99.928%      |
| 10225 | SAMYA TONG                                      | 0.000%         | 99.928%      |
| 10226 | SHIRE PLC ADR                                   | 0.000%         | 99.928%      |
| 10227 | MECHEL PJSC SPONSORED ADR ADR                   | 0.000%         | 99.928%      |
| 10228 | CAN DO CO LTD                                   | 0.000%         | 99.928%      |
| 10229 | BANGKOK AVIAT F                                 | 0.000%         | 99.929%      |
| 10230 | SINGAMAS CONTAI                                 | 0.000%         | 99.929%      |
| 10231 | BANKWELL FINANCIAL GROUP INC COMMON STOCK       | 0.000%         | 99.929%      |

|       | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10232 | GATEWAY DISTRIP                                  | 0.000%         | 99.929%      |
| 10233 | BOOM LOGISTICS                                   | 0.000%         | 99.929%      |
| 10234 | LONG BON INTERN                                  | 0.000%         | 99.929%      |
| 10235 | SCOPE METALS GR                                  | 0.000%         | 99.930%      |
| 10236 | JAPAN OIL TRANS                                  | 0.000%         | 99.930%      |
| 10237 | WONDERFUL SKY F                                  | 0.000%         | 99.930%      |
| 10238 | AXWAY SOFTWARE                                   | 0.000%         | 99.930%      |
| 10239 | EIH LTD  | 0.000%         | 99.930%      |
| 10240 | OKK CORP   | 0.000%         | 99.930%      |
| 10241 | PARKER CORP                                      | 0.000%         | 99.931%      |
| 10242 | GAMCO INVESTORS INC A COMMON STOCK USD.001       | 0.000%         | 99.931%      |
| 10243 | GRANGE RESOURCE                                  | 0.000%         | 99.931%      |
| 10244 | TIME TECHNO                                      | 0.000%         | 99.931%      |
| 10245 | FOOD EMPIRE HOL                                  | 0.000%         | 99.931%      |
| 10246 | SUN KING POWER                                   | 0.000%         | 99.931%      |
| 10247 | VITRO SA   | 0.000%         | 99.932%      |
| 10248 | DATAWATCH CORP COMMON STOCK USD.01               | 0.000%         | 99.932%      |
| 10249 | EUSKALTEL SA                                     | 0.000%         | 99.932%      |
| 10250 | REGENT PACIFIC                                   | 0.000%         | 99.932%      |
| 10251 | POSFUL CORPORAT                                  | 0.000%         | 99.932%      |
| 10252 | MNTECH   | 0.000%         | 99.932%      |
| 10253 | FILA SPA   | 0.000%         | 99.933%      |
| 10254 | KEY TRONIC CORP COMMON STOCK                     | 0.000%         | 99.933%      |
| 10255 | TAT HONG HOLDIN                                  | 0.000%         | 99.933%      |
| 10256 | HONG YI FIBER I                                  | 0.000%         | 99.933%      |
| 10257 | TEGEL GROUP                                      | 0.000%         | 99.933%      |
| 10258 | CHEUK NANG HLDG                                  | 0.000%         | 99.933%      |
| 10259 | KOMEHYO  | 0.000%         | 99.934%      |
| 10260 | LIFENET INSURAN                                  | 0.000%         | 99.934%      |
| 10261 | ANANT RAJ LTD                                    | 0.000%         | 99.934%      |
| 10262 | PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01    | 0.000%         | 99.934%      |
| 10263 | TOKYO SANGY                                      | 0.000%         | 99.934%      |
| 10264 | DAIDOH   | 0.000%         | 99.934%      |
| 10265 | BSL CORPORATION                                  | 0.000%         | 99.934%      |
| 10266 | KEIYU CO., LTD                                   | 0.000%         | 99.935%      |
| 10267 | HALOWS CO LTD                                    | 0.000%         | 99.935%      |
| 10268 | TAIHEIYO KOUHAT                                  | 0.000%         | 99.935%      |
| 10269 | SAN FANG CHEMIC                                  | 0.000%         | 99.935%      |
| 10270 | STAR MEDIA GROU                                  | 0.000%         | 99.935%      |
| 10271 | MEDUSA MINING L                                  | 0.000%         | 99.935%      |
| 10272 | PTG ENERGY PCL                                   | 0.000%         | 99.936%      |
| 10273 | GEO ENERGY RESO                                  | 0.000%         | 99.936%      |
| 10274 | ALLCARGO   | 0.000%         | 99.936%      |
| 10275 | TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01    | 0.000%         | 99.936%      |
| 10276 | MIGROS TICARET                                   | 0.000%         | 99.936%      |
| 10277 | KG ETS   | 0.000%         | 99.936%      |
| 10278 | PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01 | 0.000%         | 99.937%      |
| 10279 | KEYANG ELEC                                      | 0.000%         | 99.937%      |
| 10280 | MUTOW CO LTD                                     | 0.000%         | 99.937%      |
| 10281 | SPARKLE  | 0.000%         | 99.937%      |

|       | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10282 | TRIVENI ENGINEE                                  | 0.000%         | 99.937%      |
| 10283 | BRAEMAR SHIPPIN                                  | 0.000%         | 99.937%      |
| 10284 | SKF INDIA LTD                                    | 0.000%         | 99.937%      |
| 10285 | ENERGY RESOURCE                                  | 0.000%         | 99.938%      |
| 10286 | DEL MONTE PACIF                                  | 0.000%         | 99.938%      |
| 10287 | WAREHOUSE GROUP                                  | 0.000%         | 99.938%      |
| 10288 | SOKEN CHEMICAL                                   | 0.000%         | 99.938%      |
| 10289 | LOJAS AMERICANA                                  | 0.000%         | 99.938%      |
| 10290 | HUANG HSIANG CO                                  | 0.000%         | 99.938%      |
| 10291 | IMPEXMETAL                                       | 0.000%         | 99.939%      |
| 10292 | B2HOLDING ASA                                    | 0.000%         | 99.939%      |
| 10293 | GOLFZON CO LTD                                   | 0.000%         | 99.939%      |
| 10294 | TOBU STORE CO L                                  | 0.000%         | 99.939%      |
| 10295 | JSL SA   | 0.000%         | 99.939%      |
| 10296 | ADDLIFE AB                                       | 0.000%         | 99.939%      |
| 10297 | CHANGH ETH                                       | 0.000%         | 99.939%      |
| 10298 | C.BANNER INTERN                                  | 0.000%         | 99.940%      |
| 10299 | UNION MEDICAL H                                  | 0.000%         | 99.940%      |
| 10300 | IMPERIAL HOTEL                                   | 0.000%         | 99.940%      |
| 10301 | HARBIN POWER EQ                                  | 0.000%         | 99.940%      |
| 10302 | MJ GLEESON PLC                                   | 0.000%         | 99.940%      |
| 10303 | RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001   | 0.000%         | 99.940%      |
| 10304 | KLEANNARA CO LT                                  | 0.000%         | 99.941%      |
| 10305 | GHCL LTD   | 0.000%         | 99.941%      |
| 10306 | KECK SENG(MAL)B                                  | 0.000%         | 99.941%      |
| 10307 | PACIFIC CURRENT                                  | 0.000%         | 99.941%      |
| 10308 | SHIMOJIMA CO LT                                  | 0.000%         | 99.941%      |
| 10309 | LARGO RESOURCES                                  | 0.000%         | 99.941%      |
| 10310 | BANCA SISTEMA S                                  | 0.000%         | 99.941%      |
| 10311 | EBARA FOODS IND                                  | 0.000%         | 99.942%      |
| 10312 | CAVOTEC SA                                       | 0.000%         | 99.942%      |
| 10313 | KAORI HEAT TREA                                  | 0.000%         | 99.942%      |
| 10314 | KNR CONSTRUCTIO                                  | 0.000%         | 99.942%      |
| 10315 | MALAKOFF CORP B                                  | 0.000%         | 99.942%      |
| 10316 | INDUSTRIAL BLDG                                  | 0.000%         | 99.942%      |
| 10317 | SINTEX INDUSTRI                                  | 0.000%         | 99.942%      |
| 10318 | CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01 | 0.000%         | 99.943%      |
| 10319 | TOMATO BANK LTD                                  | 0.000%         | 99.943%      |
| 10320 | SRV GROUP OYJ                                    | 0.000%         | 99.943%      |
| 10321 | TAIWAN PAPER&PU                                  | 0.000%         | 99.943%      |
| 10322 | EMPERADOR INC                                    | 0.000%         | 99.943%      |
| 10323 | SINCERE WATCH H                                  | 0.000%         | 99.943%      |
| 10324 | CARASSO MOTORS                                   | 0.000%         | 99.944%      |
| 10325 | SILVERBOW RESOURCES INC COMMON STOCK             | 0.000%         | 99.944%      |
| 10326 | JK PAPER   | 0.000%         | 99.944%      |
| 10327 | FUTURE LIFESTYL                                  | 0.000%         | 99.944%      |
| 10328 | PYI CORPORATION                                  | 0.000%         | 99.944%      |
| 10329 | THORESEN THAI A                                  | 0.000%         | 99.944%      |
| 10330 | BLUECOM  | 0.000%         | 99.944%      |
| 10331 | KINGSGATE CONSD                                  | 0.000%         | 99.945%      |

|       | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10332 | ECHELON FINANCI                                  | 0.000%         | 99.945%      |
| 10333 | METRO KAJANG HL                                  | 0.000%         | 99.945%      |
| 10334 | STADIO HOLDINGS                                  | 0.000%         | 99.945%      |
| 10335 | RATNAMANI METAL                                  | 0.000%         | 99.945%      |
| 10336 | SUNLAND GROUP L                                  | 0.000%         | 99.945%      |
| 10337 | TYCOONS GROUP E                                  | 0.000%         | 99.945%      |
| 10338 | DAEWON SANUP                                     | 0.000%         | 99.946%      |
| 10339 | DOTTIKON ES HOL                                  | 0.000%         | 99.946%      |
| 10340 | CHINA NT PHARMA                                  | 0.000%         | 99.946%      |
| 10341 | JUTAL OFFSHORE                                   | 0.000%         | 99.946%      |
| 10342 | TAIWAN FIRE & M                                  | 0.000%         | 99.946%      |
| 10343 | SYARIKAT TAKAFU                                  | 0.000%         | 99.946%      |
| 10344 | A MARK PRECIOUS METALS INC COMMON STOCK USD.01   | 0.000%         | 99.947%      |
| 10345 | AMICA WRONKI                                     | 0.000%         | 99.947%      |
| 10346 | GEM DIAMONDS                                     | 0.000%         | 99.947%      |
| 10347 | MAX'S GROUP INC                                  | 0.000%         | 99.947%      |
| 10348 | SUNTECK  | 0.000%         | 99.947%      |
| 10349 | SEASPINE HOLDINGS CORP COMMON STOCK USD.01       | 0.000%         | 99.947%      |
| 10350 | WISDOM HOLDINGS                                  | 0.000%         | 99.947%      |
| 10351 | JHSF PARTICIPAC                                  | 0.000%         | 99.948%      |
| 10352 | RAFAEL HOLDINGS INC CLASS B COMMON STOCK         | 0.000%         | 99.948%      |
| 10353 | RIKEN KEIKI CO                                   | 0.000%         | 99.948%      |
| 10354 | SYNDAX PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.000%         | 99.948%      |
| 10355 | SEVERFIELD-ROWE                                  | 0.000%         | 99.948%      |
| 10356 | MARCOPOLO SA                                     | 0.000%         | 99.948%      |
| 10357 | YNH PROPERTY BH                                  | 0.000%         | 99.948%      |
| 10358 | NAKAYAMA STEEL                                   | 0.000%         | 99.949%      |
| 10359 | FOM CONST Y CON                                  | 0.000%         | 99.949%      |
| 10360 | HONG LEONG ASIA                                  | 0.000%         | 99.949%      |
| 10361 | KYOWA HAKKO KIR                                  | 0.000%         | 99.949%      |
| 10362 | NICHIA STEEL WO                                  | 0.000%         | 99.949%      |
| 10363 | FDC LTD/INDIA                                    | 0.000%         | 99.949%      |
| 10364 | PC TEL INC COMMON STOCK USD.001                  | 0.000%         | 99.949%      |
| 10365 | BURWILL HOLDING                                  | 0.000%         | 99.950%      |
| 10366 | MAHARASHTRA SEA                                  | 0.000%         | 99.950%      |
| 10367 | ESSEL PROP                                       | 0.000%         | 99.950%      |
| 10368 | EMPEROR ENTERTA                                  | 0.000%         | 99.950%      |
| 10369 | POLYTEC ASSET H                                  | 0.000%         | 99.950%      |
| 10370 | DA MING INTERNA                                  | 0.000%         | 99.950%      |
| 10371 | TORIGOE CO LTD                                   | 0.000%         | 99.950%      |
| 10372 | ALLIANZ MALAYSI                                  | 0.000%         | 99.951%      |
| 10373 | ASTRAL POLY                                      | 0.000%         | 99.951%      |
| 10374 | PERENNIAL REAL                                   | 0.000%         | 99.951%      |
| 10375 | SAHA-UNION                                       | 0.000%         | 99.951%      |
| 10376 | AWARE INC  | 0.000%         | 99.951%      |
| 10377 | SHIZUKI ELECTRI                                  | 0.000%         | 99.951%      |
| 10378 | CENTURY CASINOS INC COMMON STOCK USD.01          | 0.000%         | 99.951%      |
| 10379 | LINEDATA SERVIC                                  | 0.000%         | 99.952%      |
| 10380 | CHINA ELECT COR                                  | 0.000%         | 99.952%      |
| 10381 | INVESTIS HOLDIN                                  | 0.000%         | 99.952%      |



|       | SECURITY NAME                                  | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10382 | COCO'S JAPAN CO                                | 0.000%         | 99.952%      |
| 10383 | ECOGREEN FINE C                                | 0.000%         | 99.952%      |
| 10384 | PIHLAJALINNA OY                                | 0.000%         | 99.952%      |
| 10385 | SHIHLIN ELEC &                                 | 0.000%         | 99.952%      |
| 10386 | CATHAY NO 1 REI                                | 0.000%         | 99.953%      |
| 10387 | VICTORY NEW MAT                                | 0.000%         | 99.953%      |
| 10388 | VINA CONCHA Y T                                | 0.000%         | 99.953%      |
| 10389 | CK SAN-ETSU                                    | 0.000%         | 99.953%      |
| 10390 | TAO HEUNG HOLDI                                | 0.000%         | 99.953%      |
| 10391 | VAIBHAV GL                                     | 0.000%         | 99.953%      |
| 10392 | TAIYEN BIOTECH                                 | 0.000%         | 99.953%      |
| 10393 | TYNTEK CORP                                    | 0.000%         | 99.953%      |
| 10394 | NISSEI PLSTIC I                                | 0.000%         | 99.954%      |
| 10395 | CODAN LTD                                      | 0.000%         | 99.954%      |
| 10396 | PROGRESS WERK A                                | 0.000%         | 99.954%      |
| 10397 | RETAIL FOOD GRO                                | 0.000%         | 99.954%      |
| 10398 | PAN BROTHERS TB                                | 0.000%         | 99.954%      |
| 10399 | T4F ENTRETENIMN                                | 0.000%         | 99.954%      |
| 10400 | DHI GROUP INC COMMON STOCK USD.01              | 0.000%         | 99.954%      |
| 10401 | SIMPLEX INFRAST                                | 0.000%         | 99.955%      |
| 10402 | PIRAMAL ENTERPR                                | 0.000%         | 99.955%      |
| 10403 | TIANJIN DEVMT H                                | 0.000%         | 99.955%      |
| 10404 | SINGAPORE BUS S                                | 0.000%         | 99.955%      |
| 10405 | DAWSON GEOPHYSICAL CO COMMON STOCK USD.01      | 0.000%         | 99.955%      |
| 10406 | ACNB CORP COMMON STOCK USD2.5                  | 0.000%         | 99.955%      |
| 10407 | SOLAR INDUS                                    | 0.000%         | 99.955%      |
| 10408 | JYOTHY LABORATO                                | 0.000%         | 99.956%      |
| 10409 | BASWARE OYJ                                    | 0.000%         | 99.956%      |
| 10410 | 1ST INSURANCE C                                | 0.000%         | 99.956%      |
| 10411 | NEPES CORPORATI                                | 0.000%         | 99.956%      |
| 10412 | ZHOU HEI YA INT                                | 0.000%         | 99.956%      |
| 10413 | CHINA FINANCIAL                                | 0.000%         | 99.956%      |
| 10414 | S.A.S. DRAGON H                                | 0.000%         | 99.956%      |
| 10415 | KONDOTEC INC                                   | 0.000%         | 99.956%      |
| 10416 | MNRB HOLDINGS B                                | 0.000%         | 99.957%      |
| 10417 | TECNISA SA                                     | 0.000%         | 99.957%      |
| 10418 | ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001 | 0.000%         | 99.957%      |
| 10419 | GFOOT CO LTD                                   | 0.000%         | 99.957%      |
| 10420 | ADVANCETEK ENTE                                | 0.000%         | 99.957%      |
| 10421 | PLATZER FASTIGH                                | 0.000%         | 99.957%      |
| 10422 | ROXY-PACIFIC HO                                | 0.000%         | 99.957%      |
| 10423 | CELLCOM ISRAEL                                 | 0.000%         | 99.958%      |
| 10424 | JINMAO INVESTME                                | 0.000%         | 99.958%      |
| 10425 | HORIZON SECURIT                                | 0.000%         | 99.958%      |
| 10426 | ALKANE RESOURCE                                | 0.000%         | 99.958%      |
| 10427 | MIVTACH SHAMIR                                 | 0.000%         | 99.958%      |
| 10428 | YEEBO INT                                      | 0.000%         | 99.958%      |
| 10429 | STAGE STORES INC COMMON STOCK USD.01           | 0.000%         | 99.958%      |
| 10430 | MODERN DENTAL G                                | 0.000%         | 99.958%      |
| 10431 | PHIHONG TECHNOL                                | 0.000%         | 99.959%      |

|       | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|-------|---|----------------|--------------|
| 10432 | YELP INC COMMON STOCK USD.000001                | 0.000%         | 99.959%      |
| 10433 | CASTINGS  | 0.000%         | 99.959%      |
| 10434 | BAJAJ CORP LTD                                  | 0.000%         | 99.959%      |
| 10435 | STANDARD CHEMIC                                 | 0.000%         | 99.959%      |
| 10436 | SELVAAG BOLIG A                                 | 0.000%         | 99.959%      |
| 10437 | KIM LOONG RESOU                                 | 0.000%         | 99.959%      |
| 10438 | TAINAN ENTERPRI                                 | 0.000%         | 99.959%      |
| 10439 | MEDIA PRIMA BHD                                 | 0.000%         | 99.960%      |
| 10440 | PACASMAYO                                       | 0.000%         | 99.960%      |
| 10441 | AKZO NOBEL INDI                                 | 0.000%         | 99.960%      |
| 10442 | INROM CONSTRUCT                                 | 0.000%         | 99.960%      |
| 10443 | UEM EDGENTA BHD                                 | 0.000%         | 99.960%      |
| 10444 | DONG A ELTEK CO                                 | 0.000%         | 99.960%      |
| 10445 | GE T&D INDIA LT                                 | 0.000%         | 99.960%      |
| 10446 | PESTECH   | 0.000%         | 99.961%      |
| 10447 | HANKUK PAPER MF                                 | 0.000%         | 99.961%      |
| 10448 | LK TECH   | 0.000%         | 99.961%      |
| 10449 | TWI PHARMACEUTI                                 | 0.000%         | 99.961%      |
| 10450 | HANMI SEMICONDU                                 | 0.000%         | 99.961%      |
| 10451 | MC GROUP PUBLIC                                 | 0.000%         | 99.961%      |
| 10452 | MAX INDIA LTD/N                                 | 0.000%         | 99.961%      |
| 10453 | NIIT  | 0.000%         | 99.961%      |
| 10454 | ENERGY EQUITY C                                 | 0.000%         | 99.962%      |
| 10455 | TRADELINK ELECT                                 | 0.000%         | 99.962%      |
| 10456 | APTEVO THERAPEUTICS INC COMMON STOCK USD.001    | 0.000%         | 99.962%      |
| 10457 | OLVI OYJ-A SHAR                                 | 0.000%         | 99.962%      |
| 10458 | KAPSCH TRAFFICC                                 | 0.000%         | 99.962%      |
| 10459 | ANIMA HOLDING S                                 | 0.000%         | 99.962%      |
| 10460 | TOKYO TEKKO CO                                  | 0.000%         | 99.962%      |
| 10461 | INTL PAPER                                      | 0.000%         | 99.962%      |
| 10462 | TVA GROUP INC B SHRS COMMON STOCK               | 0.000%         | 99.963%      |
| 10463 | KOLON CORPORATI                                 | 0.000%         | 99.963%      |
| 10464 | INFORMA PLC                                     | 0.000%         | 99.963%      |
| 10465 | LBS BINA GROUP                                  | 0.000%         | 99.963%      |
| 10466 | KANSAI SUPERMAR                                 | 0.000%         | 99.963%      |
| 10467 | KMH   | 0.000%         | 99.963%      |
| 10468 | COLLECTORS UNIVERSE COMMON STOCK USD.001        | 0.000%         | 99.963%      |
| 10469 | ACACIA RESEARCH CORP COMMON STOCK USD.001       | 0.000%         | 99.963%      |
| 10470 | CALEDONIA MININ                                 | 0.000%         | 99.964%      |
| 10471 | MAHINDRA LIFESC                                 | 0.000%         | 99.964%      |
| 10472 | SHRIRAM EPC                                     | 0.000%         | 99.964%      |
| 10473 | DY CORP   | 0.000%         | 99.964%      |
| 10474 | NADEX CO LTD                                    | 0.000%         | 99.964%      |
| 10475 | CONTROLADORA VU                                 | 0.000%         | 99.964%      |
| 10476 | YUGANG INTL                                     | 0.000%         | 99.964%      |
| 10477 | CHINOOK ENERGY                                  | 0.000%         | 99.964%      |
| 10478 | YAIZU SUISANKAG                                 | 0.000%         | 99.965%      |
| 10479 | ORIENT CEME                                     | 0.000%         | 99.965%      |
| 10480 | NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01 | 0.000%         | 99.965%      |
| 10481 | MACNICA FUJI EL                                 | 0.000%         | 99.965%      |

|       | SECURITY NAME                                 | % OF PORTFOLIO | CUMULATIVE % |
|-------|---|----------------|--------------|
| 10482 | CRAWFORD & CO                                 | 0.000%         | 99.965%      |
| 10483 | LUCAS BOLS NV                                 | 0.000%         | 99.965%      |
| 10484 | INFOMEDIA                                     | 0.000%         | 99.965%      |
| 10485 | MAXITRANS INDS                                | 0.000%         | 99.965%      |
| 10486 | AGV PRODUCTS                                  | 0.000%         | 99.966%      |
| 10487 | MANNATECH INC COMMON STOCK USD.0001           | 0.000%         | 99.966%      |
| 10488 | MIN AIK TECHNOL                               | 0.000%         | 99.966%      |
| 10489 | HUA ENG WIRE&CA                               | 0.000%         | 99.966%      |
| 10490 | SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01 | 0.000%         | 99.966%      |
| 10491 | SANYO ENG & CON                               | 0.000%         | 99.966%      |
| 10492 | VULCABRAS AZALE                               | 0.000%         | 99.966%      |
| 10493 | TRINITY LTD                                   | 0.000%         | 99.966%      |
| 10494 | SAVEZONE IC                                   | 0.000%         | 99.967%      |
| 10495 | LIBERTY MEDIA CORP BRAVES C TRACKING STK      | 0.000%         | 99.967%      |
| 10496 | PETRA FOODS LTD                               | 0.000%         | 99.967%      |
| 10497 | DHAMPUR SUGAR M                               | 0.000%         | 99.967%      |
| 10498 | SINO GRANDNESS                                | 0.000%         | 99.967%      |
| 10499 | COCA-COLA ICECE                               | 0.000%         | 99.967%      |
| 10500 | SAMSE SA                                      | 0.000%         | 99.967%      |
| 10501 | SUNDARAM                                      | 0.000%         | 99.967%      |
| 10502 | CHORUS LTD ADR ADR                            | 0.000%         | 99.968%      |
| 10503 | CUMBERLAND PHARMACEUTICALS COMMON STOCK       | 0.000%         | 99.968%      |
| 10504 | ITAB SHOP CONCE                               | 0.000%         | 99.968%      |
| 10505 | BEAR STATE FINANCIAL INC COMMON STOCK USD.01  | 0.000%         | 99.968%      |
| 10506 | CHONGQING MACHI                               | 0.000%         | 99.968%      |
| 10507 | NEPTUNE TECHNOL                               | 0.000%         | 99.968%      |
| 10508 | TSEC CORP                                     | 0.000%         | 99.968%      |
| 10509 | HT MEDIA LTD                                  | 0.000%         | 99.968%      |
| 10510 | INTER CARS SA                                 | 0.000%         | 99.968%      |
| 10511 | NICHOLAS FINANCIAL INC COMMON STOCK           | 0.000%         | 99.969%      |
| 10512 | BLUE SQUARE REA                               | 0.000%         | 99.969%      |
| 10513 | SERVIZI ITALIA                                | 0.000%         | 99.969%      |
| 10514 | FULLER SMITH &                                | 0.000%         | 99.969%      |
| 10515 | HATHWAY CABLE                                 | 0.000%         | 99.969%      |
| 10516 | TRIFAST PLC                                   | 0.000%         | 99.969%      |
| 10517 | April Group                                   | 0.000%         | 99.969%      |
| 10518 | WESTPORT INNOVA                               | 0.000%         | 99.969%      |
| 10519 | TERAGO INC COMM                               | 0.000%         | 99.970%      |
| 10520 | KYOCERA CORP SPONS ADR ADR                    | 0.000%         | 99.970%      |
| 10521 | CHAMPION TECHNO                               | 0.000%         | 99.970%      |
| 10522 | CPMC HLDGS LTD                                | 0.000%         | 99.970%      |
| 10523 | GLOBAL MEDICAL REIT INC REIT                  | 0.000%         | 99.970%      |
| 10524 | GOLDIS BHD                                    | 0.000%         | 99.970%      |
| 10525 | MORTGAGE CHOICE                               | 0.000%         | 99.970%      |
| 10526 | CENTURY PACIFIC                               | 0.000%         | 99.970%      |
| 10527 | CHINA HANKING H                               | 0.000%         | 99.970%      |
| 10528 | THORN GROUP LTD                               | 0.000%         | 99.971%      |
| 10529 | KINTETSU DPT ST                               | 0.000%         | 99.971%      |
| 10530 | NNIT A/S                                      | 0.000%         | 99.971%      |
| 10531 | LYDIAN INTERNAT                               | 0.000%         | 99.971%      |

|       | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|-------|---|----------------|--------------|
| 10532 | DONG AH TIR                                       | 0.000%         | 99.971%      |
| 10533 | AES GENER SA                                      | 0.000%         | 99.971%      |
| 10534 | EUROTECH SPA                                      | 0.000%         | 99.971%      |
| 10535 | GRANULES INDIA                                    | 0.000%         | 99.971%      |
| 10536 | SANYO HOUSING N                                   | 0.000%         | 99.972%      |
| 10537 | HENGDELI HOLDIN                                   | 0.000%         | 99.972%      |
| 10538 | ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001 | 0.000%         | 99.972%      |
| 10539 | PARANAPANEMA SA                                   | 0.000%         | 99.972%      |
| 10540 | CARR'S GROUP PL                                   | 0.000%         | 99.972%      |
| 10541 | CW GROUP HLDGS                                    | 0.000%         | 99.972%      |
| 10542 | BANYAN TREE HOL                                   | 0.000%         | 99.972%      |
| 10543 | INDIAN OVERSEAS                                   | 0.000%         | 99.972%      |
| 10544 | MERCK LTD   | 0.000%         | 99.972%      |
| 10545 | SUNDARAM FINANC                                   | 0.000%         | 99.973%      |
| 10546 | INGERSOLL   | 0.000%         | 99.973%      |
| 10547 | UTD PLANTATION                                    | 0.000%         | 99.973%      |
| 10548 | SKYLINE CORP                                      | 0.000%         | 99.973%      |
| 10549 | APPROACH RESOUR                                   | 0.000%         | 99.973%      |
| 10550 | PINE CLIFF ENER                                   | 0.000%         | 99.973%      |
| 10551 | TOW CO LTD  | 0.000%         | 99.973%      |
| 10552 | THAIFOODS GROUP                                   | 0.000%         | 99.973%      |
| 10553 | ZHUHAI HLDGS IN                                   | 0.000%         | 99.973%      |
| 10554 | GREAVES COT                                       | 0.000%         | 99.974%      |
| 10555 | QUINTIS LTD                                       | 0.000%         | 99.974%      |
| 10556 | PHILEX MINING C                                   | 0.000%         | 99.974%      |
| 10557 | NEMAK SAB DE CV                                   | 0.000%         | 99.974%      |
| 10558 | INDO COUNT INDU                                   | 0.000%         | 99.974%      |
| 10559 | UNITED MICROELECTRON SP ADR ADR                   | 0.000%         | 99.974%      |
| 10560 | DOUBLEDRAGON PR                                   | 0.000%         | 99.974%      |
| 10561 | TOHOKU BANK                                       | 0.000%         | 99.974%      |
| 10562 | PHILLIPS CARBON                                   | 0.000%         | 99.974%      |
| 10563 | PURAVANKARA PRO                                   | 0.000%         | 99.975%      |
| 10564 | KEIHANSHIN RL                                     | 0.000%         | 99.975%      |
| 10565 | NORWEGIAN PROPE                                   | 0.000%         | 99.975%      |
| 10566 | BILLABONG INTER                                   | 0.000%         | 99.975%      |
| 10567 | NAGANO KEIKI CO                                   | 0.000%         | 99.975%      |
| 10568 | SELCUK ECZA DEP                                   | 0.000%         | 99.975%      |
| 10569 | AGORA   | 0.000%         | 99.975%      |
| 10570 | KRAKATAU STEEL                                    | 0.000%         | 99.975%      |
| 10571 | ARDELYX INC COMMON STOCK USD.000001               | 0.000%         | 99.975%      |
| 10572 | AEGIS LOGISTICS                                   | 0.000%         | 99.976%      |
| 10573 | VBG GROUP AB                                      | 0.000%         | 99.976%      |
| 10574 | KISCO HOLDINGS                                    | 0.000%         | 99.976%      |
| 10575 | SANGSIN BRAKE                                     | 0.000%         | 99.976%      |
| 10576 | DUTY FREE INTER                                   | 0.000%         | 99.976%      |
| 10577 | MEDCO ENERGI IN                                   | 0.000%         | 99.976%      |
| 10578 | MACMAHON HOLDIN                                   | 0.000%         | 99.976%      |
| 10579 | DONGBU SECURITI                                   | 0.000%         | 99.976%      |
| 10580 | SILOAM INTERNAT                                   | 0.000%         | 99.976%      |
| 10581 | ISENTIA GROUP L                                   | 0.000%         | 99.977%      |

|       | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10582 | REALDOLMEN                                       | 0.000%         | 99.977%      |
| 10583 | BEST BRIDAL INC                                  | 0.000%         | 99.977%      |
| 10584 | NEW YORK & CO I                                  | 0.000%         | 99.977%      |
| 10585 | PRIME FOCUS                                      | 0.000%         | 99.977%      |
| 10586 | CERAGON NETWORK                                  | 0.000%         | 99.977%      |
| 10587 | KIMOTO CO LTD                                    | 0.000%         | 99.977%      |
| 10588 | NATURAL ALTERNT                                  | 0.000%         | 99.977%      |
| 10589 | GRUPO ARGOS SA                                   | 0.000%         | 99.977%      |
| 10590 | GROUP LEASE PUB                                  | 0.000%         | 99.978%      |
| 10591 | TOWN HEALTH INT                                  | 0.000%         | 99.978%      |
| 10592 | SKANDINAVISKA E                                  | 0.000%         | 99.978%      |
| 10593 | KOLAO HOLDINGS                                   | 0.000%         | 99.978%      |
| 10594 | MAGNI-TECH INDU                                  | 0.000%         | 99.978%      |
| 10595 | MAUREL ET PROM                                   | 0.000%         | 99.978%      |
| 10596 | SEJONG INDUSTRI                                  | 0.000%         | 99.978%      |
| 10597 | TBK Co., Ltd.                                    | 0.000%         | 99.978%      |
| 10598 | NAVKAR CORP LTD                                  | 0.000%         | 99.978%      |
| 10599 | ORIGIN ELECTRIC                                  | 0.000%         | 99.978%      |
| 10600 | MEDEQUITIES REALTY TRUST INC REIT USD.01         | 0.000%         | 99.979%      |
| 10601 | CGN MINING CO L                                  | 0.000%         | 99.979%      |
| 10602 | SHIDAX CORP                                      | 0.000%         | 99.979%      |
| 10603 | SITOU GROUP HLD                                  | 0.000%         | 99.979%      |
| 10604 | Tessi S.A.                                       | 0.000%         | 99.979%      |
| 10605 | ALMIRALL SA                                      | 0.000%         | 99.979%      |
| 10606 | PERMANENT TSB G                                  | 0.000%         | 99.979%      |
| 10607 | TWIN DISC INC COMMON STOCK                       | 0.000%         | 99.979%      |
| 10608 | HEIDELBERGCEMEN                                  | 0.000%         | 99.979%      |
| 10609 | THERMAX LTD                                      | 0.000%         | 99.980%      |
| 10610 | YUNNAN WATER IN                                  | 0.000%         | 99.980%      |
| 10611 | MTLM   | 0.000%         | 99.980%      |
| 10612 | CHILLED & FROZE                                  | 0.000%         | 99.980%      |
| 10613 | DIFFER GRP                                       | 0.000%         | 99.980%      |
| 10614 | NOBLE GROUP LTD                                  | 0.000%         | 99.980%      |
| 10615 | BIFFA PLC  | 0.000%         | 99.980%      |
| 10616 | GWANGJU SHINSEG                                  | 0.000%         | 99.980%      |
| 10617 | SSI GROUP INC                                    | 0.000%         | 99.980%      |
| 10618 | YAC CO LTD                                       | 0.000%         | 99.980%      |
| 10619 | R1 RCM INC COMMON STOCK USD.01                   | 0.000%         | 99.981%      |
| 10620 | CMMB VISION HOL                                  | 0.000%         | 99.981%      |
| 10621 | TOPPS TILES                                      | 0.000%         | 99.981%      |
| 10622 | KINKI SHARYO CO                                  | 0.000%         | 99.981%      |
| 10623 | FAR EAST HOLDIN                                  | 0.000%         | 99.981%      |
| 10624 | WHIRLPOOL OF IN                                  | 0.000%         | 99.981%      |
| 10625 | SANFORD LTD                                      | 0.000%         | 99.981%      |
| 10626 | RAMKRISHNA                                       | 0.000%         | 99.981%      |
| 10627 | ALEMBIC LTD                                      | 0.000%         | 99.981%      |
| 10628 | SIYARAM  | 0.000%         | 99.981%      |
| 10629 | SAFETY GODOWN C                                  | 0.000%         | 99.982%      |
| 10630 | ROS AGRO PLC GD                                  | 0.000%         | 99.982%      |
| 10631 | SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01 | 0.000%         | 99.982%      |

|       | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|-------|---|----------------|--------------|
| 10632 | SP SETIA BHD GR                                 | 0.000%         | 99.982%      |
| 10633 | MYSTATE LTD                                     | 0.000%         | 99.982%      |
| 10634 | JIANGNAN GROUP                                  | 0.000%         | 99.982%      |
| 10635 | CK LIFE SCIENCE                                 | 0.000%         | 99.982%      |
| 10636 | ENEA AB   | 0.000%         | 99.982%      |
| 10637 | IMMOBILIARE GRA                                 | 0.000%         | 99.982%      |
| 10638 | FOXTONS GROUP P                                 | 0.000%         | 99.982%      |
| 10639 | CHINA RUNDONG A                                 | 0.000%         | 99.983%      |
| 10640 | WAH SEONG                                       | 0.000%         | 99.983%      |
| 10641 | BLACK BOX CORP                                  | 0.000%         | 99.983%      |
| 10642 | LOW KENG HUAT(S                                 | 0.000%         | 99.983%      |
| 10643 | OZFOREX GROUP L                                 | 0.000%         | 99.983%      |
| 10644 | HOSTELWORLD GRO                                 | 0.000%         | 99.983%      |
| 10645 | WORLD HOLDINGS                                  | 0.000%         | 99.983%      |
| 10646 | SRI AYUDHYA                                     | 0.000%         | 99.983%      |
| 10647 | VOLT INFO SCIEN                                 | 0.000%         | 99.983%      |
| 10648 | SHUNFENG INTL C                                 | 0.000%         | 99.983%      |
| 10649 | SHILPA MED                                      | 0.000%         | 99.983%      |
| 10650 | TURK TRKTOR VE                                  | 0.000%         | 99.984%      |
| 10651 | PEOPLES FINANCIAL SERVICES COMMON STOCK USD2.0  | 0.000%         | 99.984%      |
| 10652 | NSL LTD   | 0.000%         | 99.984%      |
| 10653 | SWORD GROUP                                     | 0.000%         | 99.984%      |
| 10654 | LINK NET TBK PT                                 | 0.000%         | 99.984%      |
| 10655 | MIRZA INTERNATI                                 | 0.000%         | 99.984%      |
| 10656 | NEW TIMES ENERG                                 | 0.000%         | 99.984%      |
| 10657 | CUSTODIAN REIT                                  | 0.000%         | 99.984%      |
| 10658 | ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001 | 0.000%         | 99.984%      |
| 10659 | MANNING + NAPIER INC COMMON STOCK USD.01        | 0.000%         | 99.984%      |
| 10660 | PP PROPERTI TBK                                 | 0.000%         | 99.984%      |
| 10661 | TAKASHIMA & CO                                  | 0.000%         | 99.985%      |
| 10662 | PFENEX INC COMMON STOCK USD.001                 | 0.000%         | 99.985%      |
| 10663 | WARTECK INVEST                                  | 0.000%         | 99.985%      |
| 10664 | CLINICA LAS CON                                 | 0.000%         | 99.985%      |
| 10665 | GDI INTERGRATED                                 | 0.000%         | 99.985%      |
| 10666 | LAKSHMI VILAS B                                 | 0.000%         | 99.985%      |
| 10667 | TOKYO THEATRES                                  | 0.000%         | 99.985%      |
| 10668 | VALNEVA SE                                      | 0.000%         | 99.985%      |
| 10669 | BANCO PAN SA                                    | 0.000%         | 99.985%      |
| 10670 | NATURES SUNSHIN                                 | 0.000%         | 99.985%      |
| 10671 | KPX CHEMICAL                                    | 0.000%         | 99.985%      |
| 10672 | LOGISTEC CORP C                                 | 0.000%         | 99.986%      |
| 10673 | HIROSHIMA ELEC                                  | 0.000%         | 99.986%      |
| 10674 | ATHENS WATER SU                                 | 0.000%         | 99.986%      |
| 10675 | PACIFIC ONLINE                                  | 0.000%         | 99.986%      |
| 10676 | CPI AEROSTRUCTURES INC COMMON STOCK USD.001     | 0.000%         | 99.986%      |
| 10677 | GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01  | 0.000%         | 99.986%      |
| 10678 | FUJISASH CO LTD                                 | 0.000%         | 99.986%      |
| 10679 | ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01  | 0.000%         | 99.986%      |
| 10680 | FREQUENCY ELEC                                  | 0.000%         | 99.986%      |
| 10681 | CHOSUN REFRACTO                                 | 0.000%         | 99.986%      |

|       | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|-------|---|----------------|--------------|
| 10682 | GOOD RESOURCES                                    | 0.000%         | 99.986%      |
| 10683 | JINLI GROUP HOL                                   | 0.000%         | 99.986%      |
| 10684 | VGI GLOBAL MEDI                                   | 0.000%         | 99.987%      |
| 10685 | CRISIL LTD  | 0.000%         | 99.987%      |
| 10686 | MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001 | 0.000%         | 99.987%      |
| 10687 | WEE HUR HOLDING                                   | 0.000%         | 99.987%      |
| 10688 | VOXX INTERNATIONAL CORP COMMON STOCK USD.01       | 0.000%         | 99.987%      |
| 10689 | DRDGOLD LTD                                       | 0.000%         | 99.987%      |
| 10690 | MAXVALU NISHINI                                   | 0.000%         | 99.987%      |
| 10691 | EZRA HOLDINGS                                     | 0.000%         | 99.987%      |
| 10692 | YOUYUAN INTERNA                                   | 0.000%         | 99.987%      |
| 10693 | D.B. CORP LIMIT                                   | 0.000%         | 99.987%      |
| 10694 | AZORIM-INVESTME                                   | 0.000%         | 99.987%      |
| 10695 | GUORUI PROPERTI                                   | 0.000%         | 99.987%      |
| 10696 | PT INTERNATIONA                                   | 0.000%         | 99.988%      |
| 10697 | RAI WAY SPA                                       | 0.000%         | 99.988%      |
| 10698 | KIAN JOO CAN FC                                   | 0.000%         | 99.988%      |
| 10699 | STRONG PETROCHE                                   | 0.000%         | 99.988%      |
| 10700 | TURNING POINT BRANDS INC COMMON STOCK USD.01      | 0.000%         | 99.988%      |
| 10701 | FABRYKI MEBLI F                                   | 0.000%         | 99.988%      |
| 10702 | MINEROS S.A.                                      | 0.000%         | 99.988%      |
| 10703 | PLAYMATES TOYS                                    | 0.000%         | 99.988%      |
| 10704 | ASHTROM PROPERT                                   | 0.000%         | 99.988%      |
| 10705 | MYER HOLDINGS L                                   | 0.000%         | 99.988%      |
| 10706 | SINO THAI EN,FG                                   | 0.000%         | 99.988%      |
| 10707 | AFFINE  | 0.000%         | 99.988%      |
| 10708 | MIRAIAL CO LTD                                    | 0.000%         | 99.989%      |
| 10709 | ISE CHEMICAL CO                                   | 0.000%         | 99.989%      |
| 10710 | LIBERTY GOLD CO                                   | 0.000%         | 99.989%      |
| 10711 | TILT RENEWABLES                                   | 0.000%         | 99.989%      |
| 10712 | GLAXO SMITHKLIN                                   | 0.000%         | 99.989%      |
| 10713 | HWA SHIN CO                                       | 0.000%         | 99.989%      |
| 10714 | COXON PRECISE I                                   | 0.000%         | 99.989%      |
| 10715 | URSTADT BIDDLE PROPERTIES REIT USD.01             | 0.000%         | 99.989%      |
| 10716 | FIRSTSOURCE SOL                                   | 0.000%         | 99.989%      |
| 10717 | WING TAI PROPER                                   | 0.000%         | 99.989%      |
| 10718 | MARUYAMA MFG CO                                   | 0.000%         | 99.989%      |
| 10719 | WIN HANVERKY HO                                   | 0.000%         | 99.989%      |
| 10720 | INTRALOT SA - I                                   | 0.000%         | 99.989%      |
| 10721 | HOKKAI CAN CO                                     | 0.000%         | 99.990%      |
| 10722 | TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01     | 0.000%         | 99.990%      |
| 10723 | BEADELL RESOURC                                   | 0.000%         | 99.990%      |
| 10724 | PANINVEST TBK                                     | 0.000%         | 99.990%      |
| 10725 | BCO DESIO E BRI                                   | 0.000%         | 99.990%      |
| 10726 | BANK INTERNASIO                                   | 0.000%         | 99.990%      |
| 10727 | SALUTICA  | 0.000%         | 99.990%      |
| 10728 | BALLANTYNE STRONG INC COMMON STOCK USD.01         | 0.000%         | 99.990%      |
| 10729 | HONEYWELL   | 0.000%         | 99.990%      |
| 10730 | LSL PROPERTY SE                                   | 0.000%         | 99.990%      |
| 10731 | MIYOSHI OIL & F                                   | 0.000%         | 99.990%      |

|       | SECURITY NAME                                      | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10732 | ASIA SATELLITE                                     | 0.000%         | 99.990%      |
| 10733 | JAKKS PACIFIC INC COMMON STOCK USD.001             | 0.000%         | 99.990%      |
| 10734 | FAGRON   | 0.000%         | 99.990%      |
| 10735 | BOOT(HENRY) & S                                    | 0.000%         | 99.991%      |
| 10736 | DYNAMIC ELECTRO                                    | 0.000%         | 99.991%      |
| 10737 | HAGOROMO FOODS                                     | 0.000%         | 99.991%      |
| 10738 | DIALIGHT PLC                                       | 0.000%         | 99.991%      |
| 10739 | BIO PAPPEL SAB                                     | 0.000%         | 99.991%      |
| 10740 | S.T.CHEMICAL CO                                    | 0.000%         | 99.991%      |
| 10741 | RIZAL COMML BAN                                    | 0.000%         | 99.991%      |
| 10742 | HANA MICROELECT                                    | 0.000%         | 99.991%      |
| 10743 | MCCLATCHY CO CLASS A COMMON STOCK USD.01           | 0.000%         | 99.991%      |
| 10744 | TERNA ENERGY SA                                    | 0.000%         | 99.991%      |
| 10745 | ASHFORD INC COMMON STOCK USD.01                    | 0.000%         | 99.991%      |
| 10746 | VISTA GROUP INT                                    | 0.000%         | 99.991%      |
| 10747 | TRIVENI TURBINE                                    | 0.000%         | 99.991%      |
| 10748 | KAM HING INTERN                                    | 0.000%         | 99.991%      |
| 10749 | CHRISTOPHER + BANKS CORP COMMON STOCK USD.01       | 0.000%         | 99.992%      |
| 10750 | GROUP FIVE   | 0.000%         | 99.992%      |
| 10751 | NIPPON FILCON C                                    | 0.000%         | 99.992%      |
| 10752 | MCKAY SECURITIE                                    | 0.000%         | 99.992%      |
| 10753 | ROSETTA STONE INC COMMON STOCK USD.00005           | 0.000%         | 99.992%      |
| 10754 | OOEDO ONSEN REI                                    | 0.000%         | 99.992%      |
| 10755 | GRANDVISION BV                                     | 0.000%         | 99.992%      |
| 10756 | IPE GROUP LTD                                      | 0.000%         | 99.992%      |
| 10757 | HIBISCUS PETROL                                    | 0.000%         | 99.992%      |
| 10758 | RECKON LTD   | 0.000%         | 99.992%      |
| 10759 | STARK TECHNOLOG                                    | 0.000%         | 99.992%      |
| 10760 | HON KWOK LAND I                                    | 0.000%         | 99.992%      |
| 10761 | STEEL CONNECT INC COMMON STOCK USD.01              | 0.000%         | 99.992%      |
| 10762 | MEDICAL SYSTEM                                     | 0.000%         | 99.992%      |
| 10763 | VICTORY CITY IN                                    | 0.000%         | 99.992%      |
| 10764 | TANDY LEATHER FACTORY INC COMMON STOCK USD.0024    | 0.000%         | 99.993%      |
| 10765 | VOLUTION GROUP                                     | 0.000%         | 99.993%      |
| 10766 | ALLGEIER SE  | 0.000%         | 99.993%      |
| 10767 | STREET CAPITAL                                     | 0.000%         | 99.993%      |
| 10768 | NEXUS AG   | 0.000%         | 99.993%      |
| 10769 | RGC RESOURCES INC COMMON STOCK USD5.0              | 0.000%         | 99.993%      |
| 10770 | SIERRA METALS I                                    | 0.000%         | 99.993%      |
| 10771 | MIMAKI ENGINEER                                    | 0.000%         | 99.993%      |
| 10772 | TOTAL GABON  | 0.000%         | 99.993%      |
| 10773 | BSQUARE CORP COMMON STOCK                          | 0.000%         | 99.993%      |
| 10774 | BOER POWER HOLD                                    | 0.000%         | 99.993%      |
| 10775 | DYAX CORPORATIO                                    | 0.000%         | 99.993%      |
| 10776 | ATLANTICUS HOLDINGS CORP COMMON STOCK              | 0.000%         | 99.993%      |
| 10777 | ASANTE INC   | 0.000%         | 99.993%      |
| 10778 | TOWN CENTRE SEC                                    | 0.000%         | 99.993%      |
| 10779 | IRADIMED CORP COMMON STOCK USD.0001                | 0.000%         | 99.993%      |
| 10780 | HOKKAIDO GAS CO                                    | 0.000%         | 99.994%      |
| 10781 | SERVICESTOURCE INTERNATIONAL COMMON STOCK USD.0001 | 0.000%         | 99.994%      |



|       | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|-------|---|----------------|--------------|
| 10782 | YIP'S CHEMICAL                                    | 0.000%         | 99.994%      |
| 10783 | LEIFHEIT AG                                       | 0.000%         | 99.994%      |
| 10784 | KASEN INTERNATI                                   | 0.000%         | 99.994%      |
| 10785 | INTERSHOP HOLDI                                   | 0.000%         | 99.994%      |
| 10786 | COCA-COLA EMBON                                   | 0.000%         | 99.994%      |
| 10787 | CROCODILE GARME                                   | 0.000%         | 99.994%      |
| 10788 | PROMOTORA Y OPE                                   | 0.000%         | 99.994%      |
| 10789 | HUAJUN HOLDINGS                                   | 0.000%         | 99.994%      |
| 10790 | TEN PEAKS COFFE                                   | 0.000%         | 99.994%      |
| 10791 | CATABASIS PHARMACEUTICALS IN COMMON STOCK USD.001 | 0.000%         | 99.994%      |
| 10792 | BOLU CIMENTO SA                                   | 0.000%         | 99.994%      |
| 10793 | GUANGNAN(HLDGS)                                   | 0.000%         | 99.994%      |
| 10794 | HARTE HANKS INC COMMON STOCK USD1.0               | 0.000%         | 99.994%      |
| 10795 | TAKE SOLUTN                                       | 0.000%         | 99.994%      |
| 10796 | BOMBAY RAYON FA                                   | 0.000%         | 99.995%      |
| 10797 | DICKSON CONCEPT                                   | 0.000%         | 99.995%      |
| 10798 | FRAGRANCE GROUP                                   | 0.000%         | 99.995%      |
| 10799 | KOSEI SECURITIE                                   | 0.000%         | 99.995%      |
| 10800 | ERICSSON LM-A S                                   | 0.000%         | 99.995%      |
| 10801 | COLUMBUS GOLD C                                   | 0.000%         | 99.995%      |
| 10802 | WILLIS LEASE FINANCE CORP COMMON STOCK USD.01     | 0.000%         | 99.995%      |
| 10803 | RUBICON PROJECT INC/THE COMMON STOCK USD.00001    | 0.000%         | 99.995%      |
| 10804 | PHARMA MAR SA                                     | 0.000%         | 99.995%      |
| 10805 | XERIUM TECHNOLO                                   | 0.000%         | 99.995%      |
| 10806 | GALLANT VENTURE                                   | 0.000%         | 99.995%      |
| 10807 | UTD MALACCA BER                                   | 0.000%         | 99.995%      |
| 10808 | NISSEI INDUSTRI                                   | 0.000%         | 99.995%      |
| 10809 | DYNASTY FINE WI                                   | 0.000%         | 99.995%      |
| 10810 | GLORIOUS SUN EN                                   | 0.000%         | 99.995%      |
| 10811 | HANISON CONSTRU                                   | 0.000%         | 99.995%      |
| 10812 | A&D CO LTD  | 0.000%         | 99.995%      |
| 10813 | ASPEN GROUP                                       | 0.000%         | 99.995%      |
| 10814 | PRIME MEDIA GRO                                   | 0.000%         | 99.996%      |
| 10815 | TOTAL ACCESS CO                                   | 0.000%         | 99.996%      |
| 10816 | SUNWAY CONSTRUC                                   | 0.000%         | 99.996%      |
| 10817 | FOUNTAIN SET HL                                   | 0.000%         | 99.996%      |
| 10818 | EUROZ LTD   | 0.000%         | 99.996%      |
| 10819 | HC2 HOLDINGS INC COMMON STOCK USD.001             | 0.000%         | 99.996%      |
| 10820 | V1 GROUP LTD                                      | 0.000%         | 99.996%      |
| 10821 | ZEDGE INC CL B COMMON STOCK                       | 0.000%         | 99.996%      |
| 10822 | MOTHERCARE  | 0.000%         | 99.996%      |
| 10823 | STP & I PCL-FOR                                   | 0.000%         | 99.996%      |
| 10824 | INTEVAC INC                                       | 0.000%         | 99.996%      |
| 10825 | APAR INDS   | 0.000%         | 99.996%      |
| 10826 | TENWOW INTL HLD                                   | 0.000%         | 99.996%      |
| 10827 | SALEM COMM CORP                                   | 0.000%         | 99.996%      |
| 10828 | MEGASTUDY CO LT                                   | 0.000%         | 99.996%      |
| 10829 | NATIONAL AGRICU                                   | 0.000%         | 99.996%      |
| 10830 | ROULARTA MEDIA                                    | 0.000%         | 99.996%      |
| 10831 | ADDNODE GROUP A                                   | 0.000%         | 99.996%      |

|       | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10832 | TSH RESOURCES B                                  | 0.000%         | 99.996%      |
| 10833 | AYGAZ  | 0.000%         | 99.996%      |
| 10834 | DIXIE GROUP INC COMMON STOCK USD3.0              | 0.000%         | 99.997%      |
| 10835 | BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001 | 0.000%         | 99.997%      |
| 10836 | NATIONAL RESEARCH CORP A COMMON STOCK USD.001    | 0.000%         | 99.997%      |
| 10837 | INES CORPORATIO                                  | 0.000%         | 99.997%      |
| 10838 | LIPPO CIKARANG                                   | 0.000%         | 99.997%      |
| 10839 | ONO SOKKI CO                                     | 0.000%         | 99.997%      |
| 10840 | ANXIN-CHINA HOL                                  | 0.000%         | 99.997%      |
| 10841 | PMP COMMUNICATI                                  | 0.000%         | 99.997%      |
| 10842 | SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01 | 0.000%         | 99.997%      |
| 10843 | CB INDUSTRIAL P                                  | 0.000%         | 99.997%      |
| 10844 | RXP SERVICES LT                                  | 0.000%         | 99.997%      |
| 10845 | CHINA PROPRTIE                                   | 0.000%         | 99.997%      |
| 10846 | TAUNG GOLD INTE                                  | 0.000%         | 99.997%      |
| 10847 | ELEC DE STRASBO                                  | 0.000%         | 99.997%      |
| 10848 | AMREP CORP COMMON STOCK USD.1                    | 0.000%         | 99.997%      |
| 10849 | COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05   | 0.000%         | 99.997%      |
| 10850 | ANTALIS INTERNA                                  | 0.000%         | 99.997%      |
| 10851 | BOUSTEAD PROJEC                                  | 0.000%         | 99.997%      |
| 10852 | MIMEDX GROUP INC COMMON STOCK USD.001            | 0.000%         | 99.997%      |
| 10853 | EASTMAIN RES IN                                  | 0.000%         | 99.997%      |
| 10854 | HITE HOLDINGS C                                  | 0.000%         | 99.997%      |
| 10855 | NICE SPA   | 0.000%         | 99.997%      |
| 10856 | OLYMPIC CORP                                     | 0.000%         | 99.997%      |
| 10857 | TOWER LTD  | 0.000%         | 99.998%      |
| 10858 | MEDIVIR  | 0.000%         | 99.998%      |
| 10859 | FRIEDMAN INDUSTRIES COMMON STOCK USD1.0          | 0.000%         | 99.998%      |
| 10860 | JBF INDUSTRIES                                   | 0.000%         | 99.998%      |
| 10861 | ALANDSBANKEN                                     | 0.000%         | 99.998%      |
| 10862 | 13 HOLDINGS LTD                                  | 0.000%         | 99.998%      |
| 10863 | HSIN CHONG CONS                                  | 0.000%         | 99.998%      |
| 10864 | AUSWIDE BANK LT                                  | 0.000%         | 99.998%      |
| 10865 | FUELCELL ENERGY INC COMMON STOCK USD.0001        | 0.000%         | 99.998%      |
| 10866 | OTSUKA KAGU                                      | 0.000%         | 99.998%      |
| 10867 | VIRCO MFG CORPORATION COMMON STOCK USD.01        | 0.000%         | 99.998%      |
| 10868 | BRAVO BRIO RESTAURANT GROUP COMMON STOCK         | 0.000%         | 99.998%      |
| 10869 | LOTTE CONFECT                                    | 0.000%         | 99.998%      |
| 10870 | ABAN OFFSHORE                                    | 0.000%         | 99.998%      |
| 10871 | CHEROKEE INC COMMON STOCK USD.02                 | 0.000%         | 99.998%      |
| 10872 | TRUBA ALAM MANU                                  | 0.000%         | 99.998%      |
| 10873 | FORTRESS GLOBAL                                  | 0.000%         | 99.998%      |
| 10874 | LIPOCINE INC COMMON STOCK USD.0001               | 0.000%         | 99.998%      |
| 10875 | SILVER BASE GRO                                  | 0.000%         | 99.998%      |
| 10876 | US AUTO PARTS N                                  | 0.000%         | 99.998%      |
| 10877 | TSUI WAH HOLDIN                                  | 0.000%         | 99.998%      |
| 10878 | PERCEPTRON INC COMMON STOCK USD.01               | 0.000%         | 99.998%      |
| 10879 | CHINA FIBER OPT                                  | 0.000%         | 99.998%      |
| 10880 | NAGARJUNA FERTI                                  | 0.000%         | 99.998%      |
| 10881 | TONGDA HONG TAI                                  | 0.000%         | 99.998%      |

|       | SECURITY NAME                                      | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10882 | INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001   | 0.000%         | 99.998%      |
| 10883 | BLOOMSBURY PUBL                                    | 0.000%         | 99.998%      |
| 10884 | INTERSECTIONS INC COMMON STOCK USD.01              | 0.000%         | 99.998%      |
| 10885 | DELTICOM AG  | 0.000%         | 99.999%      |
| 10886 | FERRATUM OYJ                                       | 0.000%         | 99.999%      |
| 10887 | CST GROUP LTD                                      | 0.000%         | 99.999%      |
| 10888 | AEGON NV   | 0.000%         | 99.999%      |
| 10889 | HIPAY GROUP SA                                     | 0.000%         | 99.999%      |
| 10890 | KONA GRILL INC COMMON STOCK USD.01                 | 0.000%         | 99.999%      |
| 10891 | MIN XIN HLDGS                                      | 0.000%         | 99.999%      |
| 10892 | R.E.A. HOLDINGS                                    | 0.000%         | 99.999%      |
| 10893 | I-CABLE COMMUNI                                    | 0.000%         | 99.999%      |
| 10894 | BRILLIANT CIRCL                                    | 0.000%         | 99.999%      |
| 10895 | QUNXING PAPER H                                    | 0.000%         | 99.999%      |
| 10896 | K.P.R. MILL  | 0.000%         | 99.999%      |
| 10897 | ECOSYNTHETIX IN                                    | 0.000%         | 99.999%      |
| 10898 | STEEL & TUBE HL                                    | 0.000%         | 99.999%      |
| 10899 | PETRUS RESOURCE                                    | 0.000%         | 99.999%      |
| 10900 | TAKACHIHO KOHEK                                    | 0.000%         | 99.999%      |
| 10901 | LAURA ASHLEY HO                                    | 0.000%         | 99.999%      |
| 10902 | ABTERRA LTD  | 0.000%         | 99.999%      |
| 10903 | NRJ GROUP  | 0.000%         | 99.999%      |
| 10904 | ALTISOURCE ASSET MANAGEMENT COMMON STOCK           | 0.000%         | 99.999%      |
| 10905 | LUKS GROUP (VH)                                    | 0.000%         | 99.999%      |
| 10906 | YEO HIAP SENG                                      | 0.000%         | 99.999%      |
| 10907 | BIOSCRIP INC COMMON STOCK USD.0001                 | 0.000%         | 99.999%      |
| 10908 | IGUATEMI EMP SH                                    | 0.000%         | 99.999%      |
| 10909 | PEARL ORIENTAL                                     | 0.000%         | 99.999%      |
| 10910 | CORP BANK  | 0.000%         | 99.999%      |
| 10911 | ENERGY ABSOLUTE                                    | 0.000%         | 99.999%      |
| 10912 | FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01    | 0.000%         | 99.999%      |
| 10913 | CHINA RARE EART                                    | 0.000%         | 99.999%      |
| 10914 | GETIN HOLDING S                                    | 0.000%         | 99.999%      |
| 10915 | HYFLUXSHOP   | 0.000%         | 99.999%      |
| 10916 | DAN FORM HOLDIN                                    | 0.000%         | 99.999%      |
| 10917 | BGR ENERGY SYST                                    | 0.000%         | 99.999%      |
| 10918 | RCM TECHNOLOGIES INC COMMON STOCK USD.05           | 0.000%         | 99.999%      |
| 10919 | RAFFLES EDUCATI                                    | 0.000%         | 99.999%      |
| 10920 | UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001 | 0.000%         | 99.999%      |
| 10921 | MITCHAM INDUSTRIES INC COMMON STOCK USD.01         | 0.000%         | 99.999%      |
| 10922 | BE GROUP AB  | 0.000%         | 99.999%      |
| 10923 | CARINDALE PROPE                                    | 0.000%         | 100.000%     |
| 10924 | KONG SUN HLDGS                                     | 0.000%         | 100.000%     |
| 10925 | NEWSSTAR FINANCIAL INCCVR COMMON STOCK             | 0.000%         | 100.000%     |
| 10926 | ARCELORMITTAL S                                    | 0.000%         | 100.000%     |
| 10927 | ENGLOBAL CORP COMMON STOCK USD.001                 | 0.000%         | 100.000%     |
| 10928 | JONES ENERGY INC A COMMON STOCK USD.001            | 0.000%         | 100.000%     |
| 10929 | TUNAS RIDEAN                                       | 0.000%         | 100.000%     |
| 10930 | ARALEZ PHARMACE                                    | 0.000%         | 100.000%     |
| 10931 | CHARGEURS SA                                       | 0.000%         | 100.000%     |

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

|       | SECURITY NAME                           | % OF PORTFOLIO                        | CUMULATIVE % |
|-------|---|---------------------------------------|--------------|
| 10982 | BERJAYA LAND BH                         | 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 | RB ENERGY INC                           | 0.000%                                | 100.000%     |
| 10988 | BANCA MONTE DEI                         | 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 | CHINA METAL REC                         | -                                     | 100.000%     |
| 10999 | QLT INC DOJ/SEC                         | -                                     | 100.000%     |
| 11000 | PRIME AET & D H                         | -                                     | 100.000%     |
| 11001 | PEACE MARK HLDG                         | -                                     | 100.000%     |
| 11002 | CHINA LUMENA NE                         | -                                     | 100.000%     |
| 11003 | MONTEA SCA RTS                          | -                                     | 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 -                         | <span class="negative">-0.000%</span> | 100.000%     |