

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

As of December 29, 2017 (Updated Monthly)

Source: RBC

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

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

|    | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|----|---|----------------|--------------|
| 1  | AT+T INC COMMON STOCK USD1.0                      | 0.634%         | 0.634%       |
| 2  | BANK OF MONTREAL COMMON STOCK                     | 0.628%         | 1.262%       |
| 3  | JPMORGAN CHASE + CO COMMON STOCK USD1.0           | 0.612%         | 1.874%       |
| 4  | APPLE INC   | 0.612%         | 2.486%       |
| 5  | BANK OF NOVA SCOTIA COMMON STOCK                  | 0.524%         | 3.010%       |
| 6  | TORONTO DOMINION BANK COMMON STOCK                | 0.516%         | 3.526%       |
| 7  | WELLS FARGO + CO COMMON STOCK USD1.666            | 0.513%         | 4.040%       |
| 8  | SUNCOR ENERGY INC COMMON STOCK                    | 0.491%         | 4.531%       |
| 9  | ROYAL BANK OF CANADA COMMON STOCK                 | 0.440%         | 4.971%       |
| 10 | EXXON MOBIL CORP COMMON STOCK                     | 0.416%         | 5.387%       |
| 11 | REP AUSTRIA GOV                                   | 0.413%         | 5.801%       |
| 12 | EUROPEAN STABIL                                   | 0.410%         | 6.211%       |
| 13 | FINLAND GOVERNMENT                                | 0.407%         | 6.618%       |
| 14 | SWEDISH GOVT 3.                                   | 0.398%         | 7.016%       |
| 15 | CAD - London                                      | 0.384%         | 7.400%       |
| 16 | BANK OF AMERICA                                   | 0.357%         | 7.757%       |
| 17 | CAN IMPERIAL BK OF COMMERCE COMMON STOCK          | 0.343%         | 8.100%       |
| 18 | PROVINCE OF ALBERTA UNSECURED 09/21 1.35          | 0.340%         | 8.440%       |
| 19 | INTEL CORP COMMON STOCK USD.001                   | 0.339%         | 8.779%       |
| 20 | COMCAST CORP CLASS A COMMON STOCK USD.01          | 0.333%         | 9.112%       |
| 21 | ORACLE CORP SR UNSECURED 09/21 1.9                | 0.333%         | 9.446%       |
| 22 | CHEVRON CORP COMMON STOCK USD.75                  | 0.329%         | 9.775%       |
| 23 | MICROSOFT CORP COMMON STOCK USD.00000625          | 0.316%         | 10.090%      |
| 24 | TECK RESOURCES LTD CLS B COMMON STOCK             | 0.298%         | 10.388%      |
| 25 | FRENCH REPUBLIC                                   | 0.292%         | 10.680%      |
| 26 | AUST + NZ BANKING GRP NY SR UNSECURED 11/22 2.625 | 0.263%         | 10.943%      |
| 27 | MANULIFE FINANCIAL CORP COMMON STOCK              | 0.255%         | 11.198%      |
| 28 | GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342  | 0.252%         | 11.449%      |
| 29 | CISCO SYSTEMS                                     | 0.235%         | 11.685%      |

|    | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|----|---|----------------|--------------|
| 30 | JOHNSON + JOHNSON COMMON STOCK USD1.0             | 0.233%         | 11.918%      |
| 31 | CITIGROUP INC COMMON STOCK USD.01                 | 0.231%         | 12.150%      |
| 32 | WAL-MART STORES                                   | 0.227%         | 12.377%      |
| 33 | MAGNA INTERNATIONAL INC COMMON STOCK              | 0.226%         | 12.603%      |
| 34 | KREDIT FUER WIE                                   | 0.223%         | 12.826%      |
| 35 | CANADA HOUSING                                    | 0.223%         | 13.049%      |
| 36 | CANADIAN NATURAL RESOURCES COMMON STOCK           | 0.223%         | 13.271%      |
| 37 | PFIZER INC COMMON STOCK USD.05                    | 0.221%         | 13.492%      |
| 38 | SAMSUNG ELECTRO                                   | 0.220%         | 13.712%      |
| 39 | ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4      | 0.208%         | 13.921%      |
| 40 | SUN LIFE FINANCIAL INC COMMON STOCK               | 0.198%         | 14.119%      |
| 41 | KOMMUNINVEST I                                    | 0.196%         | 14.315%      |
| 42 | KOMMUNINVEST I                                    | 0.194%         | 14.509%      |
| 43 | PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9        | 0.191%         | 14.699%      |
| 44 | AMAZON.COM INC                                    | 0.190%         | 14.890%      |
| 45 | COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875 | 0.190%         | 15.079%      |
| 46 | MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25       | 0.189%         | 15.268%      |
| 47 | UK(GOVT OF) 4.2                                   | 0.188%         | 15.456%      |
| 48 | BP PLC  | 0.187%         | 15.643%      |
| 49 | SWEDISH EXP CRE                                   | 0.183%         | 15.826%      |
| 50 | SWEDEN GOVERNME                                   | 0.183%         | 16.009%      |
| 51 | WESTPAC BKG COR                                   | 0.181%         | 16.190%      |
| 52 | TOTAL SA  | 0.179%         | 16.369%      |
| 53 | US TREASURY N/B 05/25 2.125                       | 0.173%         | 16.542%      |
| 54 | CAISSE D'AMORT                                    | 0.172%         | 16.715%      |
| 55 | BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2     | 0.171%         | 16.886%      |
| 56 | UNEDIC ASSEO 0.                                   | 0.171%         | 17.057%      |
| 57 | NESTLE SA   | 0.169%         | 17.225%      |
| 58 | FACEBOOK INC A COMMON STOCK USD.000006            | 0.168%         | 17.394%      |
| 59 | ROYAL BK OF CAN                                   | 0.168%         | 17.562%      |
| 60 | NETWORK RAIL IN                                   | 0.168%         | 17.731%      |
| 61 | CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25    | 0.167%         | 17.897%      |
| 62 | DAIMLER AG  | 0.165%         | 18.062%      |
| 63 | ALPHABET INC CL C COMMON STOCK USD.001            | 0.164%         | 18.226%      |
| 64 | MICROSOFT CORP                                    | 0.162%         | 18.388%      |
| 65 | PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375       | 0.158%         | 18.546%      |
| 66 | ENBRIDGE INC COMMON STOCK                         | 0.158%         | 18.704%      |
| 67 | ALPHABET INC CL A COMMON STOCK USD.001            | 0.156%         | 18.861%      |
| 68 | PROCTER + GAMBLE CO/THE COMMON STOCK              | 0.154%         | 19.015%      |
| 69 | FRENCH REP GOVT                                   | 0.154%         | 19.169%      |
| 70 | UNITEDHEALTH GR                                   | 0.152%         | 19.321%      |
| 71 | COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75   | 0.152%         | 19.473%      |
| 72 | IBM CORP SR UNSECURED 01/22 2.5                   | 0.151%         | 19.625%      |
| 73 | CHEVRON CORP 2.                                   | 0.151%         | 19.776%      |
| 74 | HSBC HOLDINGS PLC SPONS ADR ADR                   | 0.148%         | 19.924%      |
| 75 | TOYOTA MOTOR CO                                   | 0.145%         | 20.069%      |
| 76 | CANADIAN NATL RAILWAY CO COMMON STOCK             | 0.145%         | 20.214%      |
| 77 | CISCO SYSTEMS INC SR UNSECURED 02/21 2.2          | 0.145%         | 20.359%      |
| 78 | VERIZON COMMUNICATIONS INC COMMON STOCK USD.1     | 0.144%         | 20.503%      |
| 79 | KINGDOM BELGIUM                                   | 0.144%         | 20.647%      |

|     | SECURITY NAME  | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 80  | GENERAL MOTORS CO COMMON STOCK USD.01                  | 0.142%         | 20.789%      |
| 81  | ORACLE CORP COMMON STOCK USD.01                        | 0.141%         | 20.930%      |
| 82  | BUNDESOBLIGATIO  | 0.140%         | 21.070%      |
| 83  | BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033      | 0.140%         | 21.210%      |
| 84  | BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375 | 0.139%         | 21.349%      |
| 85  | CHINA CONST BK   | 0.139%         | 21.488%      |
| 86  | VODAFONE GROUP   | 0.138%         | 21.626%      |
| 87  | CISCO SYSTEMS INC SR UNSECURED 09/21 1.85              | 0.137%         | 21.763%      |
| 88  | UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0           | 0.136%         | 21.899%      |
| 89  | TORONTO DOMINION BANK SR UNSECURED 04/21 2.125         | 0.134%         | 22.033%      |
| 90  | NATL AUST BANK   | 0.132%         | 22.165%      |
| 91  | TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9        | 0.132%         | 22.298%      |
| 92  | QUALCOMM INC COMMON STOCK USD.0001                     | 0.130%         | 22.428%      |
| 93  | TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994         | 0.130%         | 22.558%      |
| 94  | WALT DISNEY(HLD  | 0.130%         | 22.688%      |
| 95  | BHP BILLITON LT  | 0.129%         | 22.817%      |
| 96  | CISCO SYSTEMS INC SR UNSECURED 06/20 2.45              | 0.128%         | 22.945%      |
| 97  | VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV          | 0.128%         | 23.074%      |
| 98  | NATIONAL BK CDA  | 0.124%         | 23.198%      |
| 99  | ENCANA CORP COMMON STOCK                               | 0.124%         | 23.322%      |
| 100 | WESTPAC BANKING CORP SR UNSECURED 08/21 2              | 0.121%         | 23.443%      |
| 101 | ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35          | 0.121%         | 23.564%      |
| 102 | CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75      | 0.118%         | 23.682%      |
| 103 | SINGAPORE GOVT   | 0.118%         | 23.800%      |
| 104 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75       | 0.117%         | 23.917%      |
| 105 | BARRICK GOLD CORP COMMON STOCK                         | 0.117%         | 24.034%      |
| 106 | GOLDMAN SACHS GROUP INC COMMON STOCK USD.01            | 0.117%         | 24.151%      |
| 107 | BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85          | 0.117%         | 24.268%      |
| 108 | CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001      | 0.116%         | 24.384%      |
| 109 | BANCO SANTANDER  | 0.115%         | 24.499%      |
| 110 | NORDEA BANK AB SR UNSECURED 144A 05/21 2.25            | 0.115%         | 24.614%      |
| 111 | NESTLE FINANCE   | 0.114%         | 24.729%      |
| 112 | MANITOBA (PROVINCE OF) SR UNSECURED 05/22 2.125        | 0.114%         | 24.843%      |
| 113 | COOPERATIEVE RA  | 0.113%         | 24.956%      |
| 114 | FORD MOTOR CO COMMON STOCK USD.01                      | 0.113%         | 25.069%      |
| 115 | GENERAL ELECTRI  | 0.113%         | 25.181%      |
| 116 | APPLE INC SR UNSECURED 02/22 2.5                       | 0.113%         | 25.294%      |
| 117 | TRANSCANADA CORP COMMON STOCK                          | 0.112%         | 25.406%      |
| 118 | BCE INC COMMON STOCK                                   | 0.112%         | 25.518%      |
| 119 | AGENCE FRANCAIS  | 0.112%         | 25.630%      |
| 120 | FEDEX CORPORATI  | 0.110%         | 25.740%      |
| 121 | UNION PACIFIC CORP COMMON STOCK USD2.5                 | 0.109%         | 25.850%      |
| 122 | DEUTSCHE BAHN F  | 0.108%         | 25.958%      |
| 123 | KINROSS GOLD CORP COMMON STOCK                         | 0.108%         | 26.066%      |
| 124 | MORGAN STANLEY COMMON STOCK USD.01                     | 0.106%         | 26.172%      |
| 125 | SINGAPORE GOVER  | 0.106%         | 26.278%      |
| 126 | CVS HEALTH CORP COMMON STOCK USD.01                    | 0.106%         | 26.384%      |
| 127 | COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75    | 0.105%         | 26.489%      |
| 128 | TORONTO DOMINION BANK SR UNSECURED 07/21 1.8           | 0.105%         | 26.595%      |
| 129 | AMERICAN TOWER CORP REIT USD.01                        | 0.105%         | 26.700%      |

|     | SECURITY NAME                                      | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 130 | FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK           | 0.105%         | 26.805%      |
| 131 | BASF SE  | 0.103%         | 26.907%      |
| 132 | BRITISH COLUMBIA PROV OF SR UNSECURED 10/22 2      | 0.102%         | 27.010%      |
| 133 | CHEVRON CORP SR UNSECURED 06/23 3.191              | 0.102%         | 27.112%      |
| 134 | BANK NEDERLANDS                                    | 0.102%         | 27.213%      |
| 135 | VISA INC CLASS A SHARES COMMON STOCK USD.0001      | 0.102%         | 27.315%      |
| 136 | AGENCE FRANCAIS                                    | 0.100%         | 27.415%      |
| 137 | US BANCORP COMMON STOCK USD.01                     | 0.098%         | 27.513%      |
| 138 | HONDA MOTOR CO                                     | 0.098%         | 27.611%      |
| 139 | TOYOTA CREDIT CANADA INC SR UNSECURED 07/22 2.35   | 0.098%         | 27.709%      |
| 140 | KREDITANSTALT F                                    | 0.098%         | 27.806%      |
| 141 | GENERAL ELECTRIC CO COMMON STOCK USD.06            | 0.097%         | 27.903%      |
| 142 | ROYAL DUTCH SHE                                    | 0.097%         | 28.000%      |
| 143 | NOVARTIS AG  | 0.097%         | 28.097%      |
| 144 | PFIZER INC   | 0.096%         | 28.192%      |
| 145 | MICRON TECHNOLO                                    | 0.096%         | 28.288%      |
| 146 | AGRIUM INC COMMON STOCK NPV                        | 0.095%         | 28.383%      |
| 147 | MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55        | 0.095%         | 28.478%      |
| 148 | LUNDIN MINING C                                    | 0.095%         | 28.573%      |
| 149 | WAL MART STORES INC SR UNSECURED 04/23 2.55        | 0.094%         | 28.668%      |
| 150 | ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15         | 0.093%         | 28.761%      |
| 151 | ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968 | 0.093%         | 28.854%      |
| 152 | DEXIA CREDIT LO                                    | 0.093%         | 28.947%      |
| 153 | MERCK + CO. INC. COMMON STOCK USD.5                | 0.093%         | 29.040%      |
| 154 | SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25    | 0.093%         | 29.133%      |
| 155 | IBM CORP SR UNSECURED 02/21 2.25                   | 0.093%         | 29.226%      |
| 156 | TENCENT HLDGS L                                    | 0.093%         | 29.318%      |
| 157 | POTASH CORP OF SASKATCHEWAN COMMON STOCK NPV       | 0.092%         | 29.410%      |
| 158 | TRAVELERS COS                                      | 0.092%         | 29.502%      |
| 159 | FMS WERTMANAGEM                                    | 0.091%         | 29.593%      |
| 160 | CHEVRON CORP SR UNSECURED 03/22 2.411              | 0.091%         | 29.683%      |
| 161 | INTL BK RECON &                                    | 0.090%         | 29.774%      |
| 162 | LANDESKREDITBAN                                    | 0.090%         | 29.863%      |
| 163 | COCA-COLA CO                                       | 0.090%         | 29.953%      |
| 164 | AMGEN INC COMMON STOCK USD.0001                    | 0.090%         | 30.043%      |
| 165 | WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01   | 0.089%         | 30.132%      |
| 166 | BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01   | 0.088%         | 30.220%      |
| 167 | ROYAL DUTCH SHELL SPON ADR A ADR                   | 0.088%         | 30.308%      |
| 168 | SNCF RESEAU 3.1                                    | 0.088%         | 30.397%      |
| 169 | NOVARTIS CAP CO                                    | 0.088%         | 30.485%      |
| 170 | TIME WARNER INC COMMON STOCK USD.01                | 0.088%         | 30.573%      |
| 171 | VOLKSWAGEN AG                                      | 0.088%         | 30.661%      |
| 172 | SIMON PROPERTY GROUP INC REIT USD.0001             | 0.087%         | 30.748%      |
| 173 | UNEDIC ASSEO 0.                                    | 0.087%         | 30.835%      |
| 174 | BK OF NOVA SCOT                                    | 0.087%         | 30.922%      |
| 175 | HOME DEPOT INC COMMON STOCK USD.05                 | 0.086%         | 31.007%      |
| 176 | COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5     | 0.084%         | 31.092%      |
| 177 | MEDTRONIC PLC                                      | 0.084%         | 31.176%      |
| 178 | PNC BANK   | 0.084%         | 31.260%      |
| 179 | ABBOTT LABORATORIES COMMON STOCK                   | 0.084%         | 31.344%      |

|     | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 180 | AMERICAN EXPRESS CO COMMON STOCK USD.2           | 0.084%         | 31.428%      |
| 181 | INDUSTRIAL & CO                                  | 0.083%         | 31.512%      |
| 182 | DELTA AIRLINES                                   | 0.083%         | 31.594%      |
| 183 | CHINA NATIONAL                                   | 0.082%         | 31.676%      |
| 184 | ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5      | 0.081%         | 31.757%      |
| 185 | BK NED GEMEENTE                                  | 0.081%         | 31.839%      |
| 186 | MERCK + CO INC SR UNSECURED 02/22 2.35           | 0.081%         | 31.920%      |
| 187 | UNIBAIL-RODAMCO                                  | 0.081%         | 32.001%      |
| 188 | CATERPILLAR INC COMMON STOCK USD1.0              | 0.081%         | 32.082%      |
| 189 | INTL BUSINESS MACHINES CORP COMMON STOCK USD.2   | 0.080%         | 32.162%      |
| 190 | ROYAL DUTCH SH-                                  | 0.080%         | 32.241%      |
| 191 | BANK OF MONTREA                                  | 0.080%         | 32.321%      |
| 192 | NEDERLANDSE WAT                                  | 0.079%         | 32.400%      |
| 193 | FIRST QUANTUM M                                  | 0.079%         | 32.480%      |
| 194 | PROVINCE OF QUE                                  | 0.078%         | 32.558%      |
| 195 | INDUSTRIAL ALLI                                  | 0.078%         | 32.636%      |
| 196 | BERKSHIRE HATHA                                  | 0.078%         | 32.714%      |
| 197 | FINLAND GOVERNM                                  | 0.078%         | 32.792%      |
| 198 | KREDITANSTALT F                                  | 0.077%         | 32.869%      |
| 199 | ANTHEM INC COMMON STOCK USD.01                   | 0.077%         | 32.946%      |
| 200 | BROOKFIELD ASSET MANAGE CL A COMMON STOCK        | 0.077%         | 33.023%      |
| 201 | HITACHI  | 0.076%         | 33.100%      |
| 202 | EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01   | 0.076%         | 33.175%      |
| 203 | WESTPAC BKG COR                                  | 0.075%         | 33.251%      |
| 204 | WEST FRASER TIM                                  | 0.075%         | 33.326%      |
| 205 | ACE LTD  | 0.075%         | 33.401%      |
| 206 | PEMBINA PIPELINE CORP COMMON STOCK NPV           | 0.074%         | 33.475%      |
| 207 | FORTIS INC COMMON STOCK                          | 0.074%         | 33.550%      |
| 208 | VALERO ENERGY C                                  | 0.074%         | 33.623%      |
| 209 | DEXIA CREDIT LO                                  | 0.073%         | 33.697%      |
| 210 | GILEAD SCIENCES                                  | 0.073%         | 33.769%      |
| 211 | AUST & NZ BANKI                                  | 0.073%         | 33.842%      |
| 212 | PFIZER INC 0.25                                  | 0.072%         | 33.915%      |
| 213 | ARC RESOURCES L                                  | 0.072%         | 33.987%      |
| 214 | MICROSOFT CORP SR UNSECURED 11/20 2              | 0.072%         | 34.059%      |
| 215 | KINGDOM OF BELG                                  | 0.072%         | 34.131%      |
| 216 | SHAW COMMUNICATIONS INC B COMMON STOCK           | 0.071%         | 34.202%      |
| 217 | CIGNA CORP                                       | 0.071%         | 34.273%      |
| 218 | APPLE INC SR UNSECURED 05/23 2.4                 | 0.071%         | 34.344%      |
| 219 | LINAMAR CORP                                     | 0.071%         | 34.415%      |
| 220 | THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0 | 0.070%         | 34.485%      |
| 221 | BRIT AMER TOBAC                                  | 0.070%         | 34.555%      |
| 222 | BAYERISCHE MOTO                                  | 0.070%         | 34.625%      |
| 223 | EFSF ZC 17NOV22                                  | 0.070%         | 34.695%      |
| 224 | DENMARK GOVT BO                                  | 0.069%         | 34.764%      |
| 225 | CROWN CASTLE INTL CORP REIT USD.01               | 0.069%         | 34.834%      |
| 226 | BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45      | 0.069%         | 34.903%      |
| 227 | ANGLO AMERICAN                                   | 0.069%         | 34.972%      |
| 228 | GOLDCORP INC COMMON STOCK                        | 0.069%         | 35.041%      |
| 229 | TOTAL CAPITAL I                                  | 0.069%         | 35.110%      |

|     | SECURITY NAME                                       | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 230 | GLENCORE XSTRA                                      | 0.068%         | 35.179%      |
| 231 | VALE SA   | 0.068%         | 35.247%      |
| 232 | BK NED GEMEENTE                                     | 0.068%         | 35.315%      |
| 233 | ONTARIO(PROV OF                                     | 0.068%         | 35.383%      |
| 234 | TARGET CORPORAT                                     | 0.068%         | 35.451%      |
| 235 | BOEING CO/THE COMMON STOCK USD5.0                   | 0.068%         | 35.519%      |
| 236 | AIA GROUP LTD                                       | 0.068%         | 35.587%      |
| 237 | CANADIAN TIRE C                                     | 0.068%         | 35.655%      |
| 238 | CAPITAL ONE FIN                                     | 0.068%         | 35.723%      |
| 239 | NATL AUSTRALIA                                      | 0.068%         | 35.790%      |
| 240 | INTL BUSINESS M                                     | 0.068%         | 35.858%      |
| 241 | NORFOLK STHN CO                                     | 0.067%         | 35.925%      |
| 242 | CENOVUS ENERGY INC COMMON STOCK                     | 0.067%         | 35.991%      |
| 243 | EQUINIX INC REIT USD.001                            | 0.067%         | 36.058%      |
| 244 | TORONTO DOMINION BANK DEPOSIT NOTE REGS 12/21 2.621 | 0.067%         | 36.125%      |
| 245 | DEUTSCHE TELEKO                                     | 0.067%         | 36.191%      |
| 246 | BLACKROCK INC COMMON STOCK USD.01                   | 0.066%         | 36.257%      |
| 247 | SCHLUMBERGER LTD COMMON STOCK USD.01                | 0.066%         | 36.323%      |
| 248 | ABB LTD   | 0.066%         | 36.389%      |
| 249 | FINNING INTL LT                                     | 0.066%         | 36.455%      |
| 250 | SHELL INTERNATI                                     | 0.066%         | 36.520%      |
| 251 | PROV OF SASK CA                                     | 0.065%         | 36.585%      |
| 252 | PHILIP MORRIS INTERNATIONAL COMMON STOCK            | 0.065%         | 36.650%      |
| 253 | ORANGE SA   | 0.065%         | 36.715%      |
| 254 | RIO TINTO PLC SPON ADR ADR                          | 0.065%         | 36.780%      |
| 255 | PEPSICO INC COMMON STOCK USD.017                    | 0.065%         | 36.845%      |
| 256 | BROADCOM LTD  | 0.064%         | 36.909%      |
| 257 | EUROPEAN INVEST                                     | 0.064%         | 36.973%      |
| 258 | EUROPEAN FIN ST                                     | 0.064%         | 37.037%      |
| 259 | CANADIAN PACIFIC RAILWAY LTD COMMON STOCK           | 0.063%         | 37.100%      |
| 260 | INTER-AMERICAN                                      | 0.062%         | 37.162%      |
| 261 | WESTPAC BANK CO                                     | 0.062%         | 37.224%      |
| 262 | FREEPORT-MCMORA                                     | 0.061%         | 37.285%      |
| 263 | PING AN INSURAN                                     | 0.061%         | 37.347%      |
| 264 | BNP PARIBAS SA                                      | 0.060%         | 37.407%      |
| 265 | ASB FINANCE LTD                                     | 0.060%         | 37.467%      |
| 266 | ROCHE HOLDING A                                     | 0.060%         | 37.527%      |
| 267 | CONOCOPHILLIPS COMMON STOCK USD.01                  | 0.060%         | 37.586%      |
| 268 | SINGAPORE GOVT                                      | 0.060%         | 37.646%      |
| 269 | CANADIAN WESTER                                     | 0.059%         | 37.706%      |
| 270 | HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0     | 0.059%         | 37.765%      |
| 271 | AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5    | 0.059%         | 37.824%      |
| 272 | NEWBELCO SA/NV                                      | 0.059%         | 37.883%      |
| 273 | TELUS CORPORATI                                     | 0.059%         | 37.942%      |
| 274 | ABBVIE INC COMMON STOCK USD.01                      | 0.059%         | 38.001%      |
| 275 | BLACKBERRY LTD COMMON STOCK                         | 0.059%         | 38.060%      |
| 276 | ORACLE CORP SR UNSECURED 07/21 2.8                  | 0.059%         | 38.119%      |
| 277 | WASTE CONNECTIONS INC COMMON STOCK                  | 0.059%         | 38.178%      |
| 278 | WHITECAP RESOUR                                     | 0.058%         | 38.236%      |
| 279 | NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8     | 0.058%         | 38.294%      |

|     | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 280 | COCA-COLA CO/TH                                   | 0.058%         | 38.353%      |
| 281 | SVENSKA HANDELS                                   | 0.058%         | 38.411%      |
| 282 | NORDEA BANK AB SR UNSECURED 144A 09/20 2.5        | 0.058%         | 38.469%      |
| 283 | COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55  | 0.058%         | 38.527%      |
| 284 | ALLERGAN PLC                                      | 0.058%         | 38.585%      |
| 285 | AUST & NZ BANK                                    | 0.058%         | 38.643%      |
| 286 | TEMASEK FINL I                                    | 0.058%         | 38.701%      |
| 287 | ALLSTATE CORP COMMON STOCK USD.01                 | 0.058%         | 38.758%      |
| 288 | ENERPLUS CORP COMMON STOCK                        | 0.058%         | 38.816%      |
| 289 | MCDONALD S CORP COMMON STOCK USD.01               | 0.057%         | 38.873%      |
| 290 | INTL BK RECON + DEVELOP SR UNSECURED 01/22 2      | 0.057%         | 38.931%      |
| 291 | MICHELIN(CGDE)                                    | 0.057%         | 38.988%      |
| 292 | DEXIA CREDIT LO                                   | 0.057%         | 39.046%      |
| 293 | DEXIA CREDIT LO                                   | 0.057%         | 39.103%      |
| 294 | KRAFT HEINZ CO/THE COMMON STOCK USD.01            | 0.057%         | 39.160%      |
| 295 | PROLOGIS INC REIT USD.01                          | 0.057%         | 39.217%      |
| 296 | STATE OF NORTH                                    | 0.057%         | 39.274%      |
| 297 | IAMGOLD CORP COMMON STOCK                         | 0.057%         | 39.331%      |
| 298 | SYNCHRONY FINANCIAL COMMON STOCK USD.001          | 0.057%         | 39.388%      |
| 299 | EUROPEAN INVESTMENT BANK SR UNSECURED 06/21 1.625 | 0.057%         | 39.445%      |
| 300 | TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01    | 0.057%         | 39.501%      |
| 301 | ZURICH FIN SVS                                    | 0.057%         | 39.558%      |
| 302 | OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2      | 0.056%         | 39.614%      |
| 303 | MARATHON PETROLEUM CORP COMMON STOCK              | 0.056%         | 39.671%      |
| 304 | MASTERCARD INC A COMMON STOCK USD.0001            | 0.056%         | 39.726%      |
| 305 | AFLAC INC COMMON STOCK USD.1                      | 0.055%         | 39.782%      |
| 306 | SANOFI-AVENTIS                                    | 0.055%         | 39.837%      |
| 307 | AGNICO EAGLE MINES LTD COMMON STOCK               | 0.055%         | 39.892%      |
| 308 | IRELAND GOVT BO                                   | 0.055%         | 39.947%      |
| 309 | NVIDIA CORP                                       | 0.055%         | 40.001%      |
| 310 | SWEDEN GOVERNME                                   | 0.055%         | 40.056%      |
| 311 | CAMECO CORP COMMON STOCK                          | 0.054%         | 40.110%      |
| 312 | LANDWIRT RENTEN                                   | 0.054%         | 40.165%      |
| 313 | 3M CO COMMON STOCK USD.01                         | 0.054%         | 40.219%      |
| 314 | AETNA INC COMMON STOCK USD.01                     | 0.054%         | 40.273%      |
| 315 | PUBLIC STORAGE                                    | 0.054%         | 40.327%      |
| 316 | MAXAR TECHNOLOGIES LTD COMMON STOCK               | 0.054%         | 40.381%      |
| 317 | YAMANA GOLD INC COMMON STOCK                      | 0.054%         | 40.434%      |
| 318 | PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01      | 0.053%         | 40.488%      |
| 319 | APPLE INC 1.55%                                   | 0.053%         | 40.541%      |
| 320 | ENGIE   | 0.053%         | 40.595%      |
| 321 | KINDER MORGAN INC COMMON STOCK USD.01             | 0.053%         | 40.648%      |
| 322 | BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3       | 0.053%         | 40.701%      |
| 323 | TAIWAN SEMI-ADR                                   | 0.053%         | 40.754%      |
| 324 | GEORGE WESTON L                                   | 0.053%         | 40.808%      |
| 325 | IBERDROLA SA                                      | 0.053%         | 40.860%      |
| 326 | CANADIAN (GOVT                                    | 0.053%         | 40.913%      |
| 327 | METHANEX CORP COMMON STOCK                        | 0.052%         | 40.966%      |
| 328 | SEVEN GENERATIO                                   | 0.052%         | 41.018%      |
| 329 | EUROPEAN INVEST                                   | 0.052%         | 41.070%      |

|     | SECURITY NAME                                       | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 330 | TEXAS INSTRUMEN                                     | 0.052%         | 41.123%      |
| 331 | ALIMENTATION CO                                     | 0.052%         | 41.175%      |
| 332 | ALTRIA GROUP INC COMMON STOCK USD.333               | 0.052%         | 41.227%      |
| 333 | JOHNSON + JOHNSON SR UNSECURED 03/22 2.25           | 0.052%         | 41.280%      |
| 334 | BEST BUY CO INC                                     | 0.052%         | 41.332%      |
| 335 | PROCTER & GAMBL                                     | 0.052%         | 41.384%      |
| 336 | NISSAN MOTOR CO                                     | 0.052%         | 41.436%      |
| 337 | WESTPAC BANKING CORP SR UNSECURED 05/26 2.85        | 0.052%         | 41.487%      |
| 338 | AGENCE FRANCAIS                                     | 0.051%         | 41.538%      |
| 339 | COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85 | 0.051%         | 41.589%      |
| 340 | WHEATON PRECIOUS METALS CORP COMMON STOCK           | 0.051%         | 41.640%      |
| 341 | ANDEAVOR COMMON STOCK USD.167                       | 0.051%         | 41.690%      |
| 342 | TFI INTERNATION                                     | 0.051%         | 41.741%      |
| 343 | CORNING INC COMMON STOCK USD.5                      | 0.051%         | 41.791%      |
| 344 | IMPERIAL OIL LTD COMMON STOCK                       | 0.050%         | 41.842%      |
| 345 | TOTAL CAPITAL I                                     | 0.050%         | 41.892%      |
| 346 | SOUTHWEST AIRLI                                     | 0.050%         | 41.941%      |
| 347 | NATIONAL AUSTRAL                                    | 0.050%         | 41.991%      |
| 348 | AIR CANADA  | 0.049%         | 42.040%      |
| 349 | WESTJET AIRLINE                                     | 0.049%         | 42.090%      |
| 350 | FRENCH REPUBLIC                                     | 0.049%         | 42.139%      |
| 351 | DISCOVER FINL S                                     | 0.049%         | 42.188%      |
| 352 | MONDELEZ INTERNATIONAL INC A COMMON STOCK           | 0.049%         | 42.237%      |
| 353 | BAYER AG  | 0.049%         | 42.286%      |
| 354 | EMPIRE CO LTD N                                     | 0.049%         | 42.335%      |
| 355 | COTT CORP   | 0.049%         | 42.384%      |
| 356 | SUMITOMO MITSUI                                     | 0.049%         | 42.433%      |
| 357 | B2GOLD CORP COM                                     | 0.048%         | 42.481%      |
| 358 | ALIBABA GROUP HOLDING SP ADR ADR USD.000025         | 0.048%         | 42.529%      |
| 359 | ONTARIO(PROV OF                                     | 0.048%         | 42.577%      |
| 360 | TE CONNECTIVITY                                     | 0.048%         | 42.625%      |
| 361 | COCA COLA CO/THE SR UNSECURED 11/23 3.2             | 0.048%         | 42.673%      |
| 362 | DXC TECHNOLOGY CO COMMON STOCK USD.01               | 0.048%         | 42.721%      |
| 363 | LOBLAW COS LTD                                      | 0.048%         | 42.769%      |
| 364 | HUBBAY MINERALS INC COMMON STOCK NPV                | 0.048%         | 42.817%      |
| 365 | STARS GROUP INC/THE COMMON STOCK                    | 0.048%         | 42.864%      |
| 366 | PAN AMERICAN SILVER CORP COMMON STOCK               | 0.048%         | 42.912%      |
| 367 | NOVARTIS AG SPONSORED ADR ADR                       | 0.048%         | 42.960%      |
| 368 | ANZ (INT'L) LD                                      | 0.048%         | 43.007%      |
| 369 | ROYAL BANK OF C                                     | 0.047%         | 43.055%      |
| 370 | UBS GROUP   | 0.047%         | 43.102%      |
| 371 | SHELL INTL.FIN.                                     | 0.047%         | 43.150%      |
| 372 | HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01      | 0.047%         | 43.197%      |
| 373 | DOLLARAMA INC                                       | 0.047%         | 43.244%      |
| 374 | BCO BILBAO VIZC                                     | 0.047%         | 43.291%      |
| 375 | CRESCENT POINT ENERGY CORP COMMON STOCK             | 0.047%         | 43.338%      |
| 376 | SVENSKA HANDELS                                     | 0.047%         | 43.385%      |
| 377 | DANAHER CORP COMMON STOCK USD.01                    | 0.047%         | 43.431%      |
| 378 | HUMANA INC  | 0.047%         | 43.478%      |
| 379 | CK HUTCHINSON H                                     | 0.047%         | 43.525%      |



|     | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 380 | OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375 | 0.046%         | 43.571%      |
| 381 | CSX CORP   | 0.046%         | 43.618%      |
| 382 | STATE OF NORTH                                   | 0.046%         | 43.664%      |
| 383 | CHINA MOBILE LT                                  | 0.046%         | 43.710%      |
| 384 | KBC GROEP NV                                     | 0.046%         | 43.756%      |
| 385 | PFIZER INC SR UNSECURED 12/21 2.2                | 0.046%         | 43.803%      |
| 386 | CONSTELLATION S                                  | 0.046%         | 43.849%      |
| 387 | SNC-LAVALIN GRO                                  | 0.046%         | 43.895%      |
| 388 | UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01  | 0.046%         | 43.940%      |
| 389 | CMNWLTH BK OF A                                  | 0.046%         | 43.986%      |
| 390 | MCKESSON CORP.                                   | 0.046%         | 44.032%      |
| 391 | INTERNATIONAL F                                  | 0.046%         | 44.078%      |
| 392 | MOLSONCOORS-B-U                                  | 0.045%         | 44.123%      |
| 393 | INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01 | 0.045%         | 44.169%      |
| 394 | MANITOBA (PROVINCE OF) UNSECURED 09/22 2.1       | 0.045%         | 44.214%      |
| 395 | BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9       | 0.045%         | 44.259%      |
| 396 | INTESA SANPAOLO                                  | 0.045%         | 44.304%      |
| 397 | ANTHEM INC SR UNSECURED 05/22 3.125              | 0.045%         | 44.349%      |
| 398 | AIR LIQUIDE FIN                                  | 0.045%         | 44.395%      |
| 399 | GERMANY(FED REP                                  | 0.045%         | 44.439%      |
| 400 | BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1       | 0.045%         | 44.484%      |
| 401 | DIGITAL REALTY                                   | 0.044%         | 44.528%      |
| 402 | TESCO PLC  | 0.044%         | 44.573%      |
| 403 | EATON CORP PLC                                   | 0.044%         | 44.617%      |
| 404 | TOURMALINE OIL                                   | 0.044%         | 44.662%      |
| 405 | EQUITY RESIDENT                                  | 0.044%         | 44.706%      |
| 406 | WELLTOWER INC REIT USD1.0                        | 0.044%         | 44.750%      |
| 407 | COSTCO WHOLESALE                                 | 0.044%         | 44.794%      |
| 408 | SIEMENS AG                                       | 0.044%         | 44.838%      |
| 409 | JX HOLDINGS INC                                  | 0.044%         | 44.882%      |
| 410 | TOYOTA MOTOR CO                                  | 0.043%         | 44.926%      |
| 411 | BB-T CORP COMMON STOCK USD5.0                    | 0.043%         | 44.969%      |
| 412 | THOMSON REUTERS CORP COMMON STOCK                | 0.043%         | 45.012%      |
| 413 | CAE INC COMMON STOCK                             | 0.043%         | 45.055%      |
| 414 | SONY CORP  | 0.043%         | 45.098%      |
| 415 | ASSIC GENERALI                                   | 0.043%         | 45.140%      |
| 416 | ING GROEP NV                                     | 0.042%         | 45.183%      |
| 417 | TEMASEK FINANCI                                  | 0.042%         | 45.225%      |
| 418 | WOODSIDE PETROL                                  | 0.042%         | 45.268%      |
| 419 | ENI S.P.A.                                       | 0.042%         | 45.310%      |
| 420 | AVALONBAY COMMUNITIES INC REIT USD.01            | 0.042%         | 45.352%      |
| 421 | GILDAN ACTIVEWEAR INC COMMON STOCK               | 0.042%         | 45.394%      |
| 422 | ENBRIDGE   | 0.042%         | 45.436%      |
| 423 | NRW BANK 0% 080                                  | 0.042%         | 45.478%      |
| 424 | CHEVRON CORP SR UNSECURED 03/20 1.961            | 0.042%         | 45.520%      |
| 425 | UPM-KYMMENE OYJ                                  | 0.041%         | 45.561%      |
| 426 | DIAGEO PLC ADR                                   | 0.041%         | 45.602%      |
| 427 | PRICELINE GROUP                                  | 0.041%         | 45.644%      |
| 428 | LVMH MOET HENNE                                  | 0.041%         | 45.685%      |
| 429 | PHILLIPS 66 COMMON STOCK                         | 0.041%         | 45.726%      |

|     | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 430 | SVENSKA HANDELS                                  | 0.041%         | 45.767%      |
| 431 | FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01  | 0.041%         | 45.808%      |
| 432 | WSP GLOBAL INC                                   | 0.041%         | 45.848%      |
| 433 | STATE STREET CORP COMMON STOCK USD1.0            | 0.041%         | 45.889%      |
| 434 | EXXON MOBIL COR                                  | 0.041%         | 45.929%      |
| 435 | ELEMENT FINANCI                                  | 0.040%         | 45.970%      |
| 436 | HUSKY ENERGY IN                                  | 0.040%         | 46.010%      |
| 437 | ALLIANZ SE SPON ADR ADR                          | 0.040%         | 46.051%      |
| 438 | MITSUBISHI CHEM                                  | 0.040%         | 46.091%      |
| 439 | PACCAR INC                                       | 0.040%         | 46.131%      |
| 440 | PROGRESSIVE CORP COMMON STOCK USD1.0             | 0.040%         | 46.171%      |
| 441 | KROGER CO  | 0.040%         | 46.211%      |
| 442 | EBAY INC   | 0.040%         | 46.252%      |
| 443 | VENTAS INC-REIT                                  | 0.040%         | 46.292%      |
| 444 | STANDARD BANK G                                  | 0.040%         | 46.332%      |
| 445 | HON HAI PRECISI                                  | 0.040%         | 46.372%      |
| 446 | COMMONWEALTH BANK AUST SR UNSECURED 144A 09/21 2 | 0.040%         | 46.411%      |
| 447 | EURO STABILITY                                   | 0.040%         | 46.451%      |
| 448 | GENERAL ELECTRI                                  | 0.040%         | 46.491%      |
| 449 | SPAIN GOVERNMEN                                  | 0.039%         | 46.530%      |
| 450 | SEVEN & I HOLDI                                  | 0.039%         | 46.570%      |
| 451 | NIKE INC CL B COMMON STOCK USD1.0                | 0.039%         | 46.609%      |
| 452 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3  | 0.039%         | 46.649%      |
| 453 | CME GROUP INC COMMON STOCK USD.01                | 0.039%         | 46.688%      |
| 454 | CHINA EVERGRAND                                  | 0.039%         | 46.727%      |
| 455 | NEW GOLD INC COMMON STOCK                        | 0.039%         | 46.767%      |
| 456 | DAVITA INC COMMON STOCK USD.001                  | 0.039%         | 46.806%      |
| 457 | BRITISH TELECOM                                  | 0.039%         | 46.845%      |
| 458 | SOFTBANK CORP                                    | 0.039%         | 46.884%      |
| 459 | ALLIANZ AG                                       | 0.039%         | 46.923%      |
| 460 | CGI GROUP INC CLASS A COMMON STOCK               | 0.039%         | 46.962%      |
| 461 | FIFTH THIRD BAN                                  | 0.039%         | 47.001%      |
| 462 | T ROWE PRICE GROUP INC COMMON STOCK USD.2        | 0.039%         | 47.040%      |
| 463 | ASTRAZENECA PLC SPONS ADR ADR                    | 0.039%         | 47.079%      |
| 464 | L-BANK BW FOERD                                  | 0.039%         | 47.118%      |
| 465 | ROYAL BANK OF CANADA DEPOSIT NOTE 03/22 2        | 0.039%         | 47.157%      |
| 466 | AXA  | 0.039%         | 47.195%      |
| 467 | BRITISH COLUMBIA PROV OF UNSECURED 12/21 3.25    | 0.039%         | 47.234%      |
| 468 | MOHAWK INDUSTRIES INC COMMON STOCK USD.01        | 0.038%         | 47.272%      |
| 469 | WESTERN DIGITAL                                  | 0.038%         | 47.311%      |
| 470 | LAURENTIAN BANK                                  | 0.038%         | 47.349%      |
| 471 | BOSTON PROPERTIES INC REIT USD.01                | 0.038%         | 47.387%      |
| 472 | JOHNSON + JOHNSON SR UNSECURED 03/26 2.45        | 0.038%         | 47.425%      |
| 473 | KONINKLIJKE AHO                                  | 0.038%         | 47.463%      |
| 474 | ALGONQUIN POWER + UTILITIES COMMON STOCK         | 0.038%         | 47.502%      |
| 475 | MYLAN INC/PA                                     | 0.038%         | 47.540%      |
| 476 | NOVO-NORDISK AS                                  | 0.038%         | 47.578%      |
| 477 | PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01    | 0.038%         | 47.616%      |
| 478 | HYNIX SEMICONDU                                  | 0.038%         | 47.653%      |
| 479 | JPMORGAN CHASE                                   | 0.038%         | 47.691%      |

|     | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 480 | SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875 | 0.038%         | 47.729%      |
| 481 | ALAMOS GOLD INC CLASS A COMMON STOCK              | 0.037%         | 47.766%      |
| 482 | VINCI SA  | 0.037%         | 47.804%      |
| 483 | NUCOR CORP  | 0.037%         | 47.841%      |
| 484 | MGM MIRAGE INC                                    | 0.037%         | 47.878%      |
| 485 | TYSON FOODS INC                                   | 0.037%         | 47.915%      |
| 486 | ROGERS COMMUNICATIONS INC B COMMON STOCK          | 0.037%         | 47.953%      |
| 487 | SOC GENERALE                                      | 0.037%         | 47.990%      |
| 488 | MIZUHO FINANCIA                                   | 0.037%         | 48.026%      |
| 489 | TMX GROUP LTD                                     | 0.037%         | 48.063%      |
| 490 | FIAT CHRYSLER A                                   | 0.037%         | 48.100%      |
| 491 | BHP BILLITON PL                                   | 0.037%         | 48.137%      |
| 492 | E TRADE FINANCI                                   | 0.037%         | 48.174%      |
| 493 | CONCHO RESOURCE                                   | 0.037%         | 48.211%      |
| 494 | BNP PARIBAS SA                                    | 0.037%         | 48.248%      |
| 495 | H&R REIT UNITS                                    | 0.037%         | 48.284%      |
| 496 | SBA COMMUNICATIONS CORP REIT USD.01               | 0.037%         | 48.321%      |
| 497 | RELIANCE INDS                                     | 0.037%         | 48.357%      |
| 498 | CONTINENTAL AG                                    | 0.037%         | 48.394%      |
| 499 | PEUGEOT SA  | 0.036%         | 48.430%      |
| 500 | SUNTRUST BANKS                                    | 0.036%         | 48.467%      |
| 501 | KIRKLAND LAKE G                                   | 0.036%         | 48.503%      |
| 502 | SCHWAB(CHARLES)                                   | 0.036%         | 48.539%      |
| 503 | SPAIN GOVERNMEN                                   | 0.036%         | 48.575%      |
| 504 | RIO TINTO   | 0.036%         | 48.612%      |
| 505 | DR HORTON INC COMMON STOCK USD.01                 | 0.036%         | 48.648%      |
| 506 | OPEN TEXT CORPO                                   | 0.036%         | 48.683%      |
| 507 | MAPLE LEAF FOOD                                   | 0.036%         | 48.719%      |
| 508 | CREDIT SUISSE G                                   | 0.036%         | 48.755%      |
| 509 | T MOBILE US INC COMMON STOCK USD.0001             | 0.036%         | 48.791%      |
| 510 | ITAU UNIBANCO S                                   | 0.036%         | 48.826%      |
| 511 | GEELY AUTOMOBIL                                   | 0.036%         | 48.862%      |
| 512 | TOKIO MARINE HL                                   | 0.036%         | 48.897%      |
| 513 | EOG RESOURCES                                     | 0.035%         | 48.933%      |
| 514 | NATIONAL AUSTRAL                                  | 0.035%         | 48.968%      |
| 515 | ACCENTURE PLC A                                   | 0.035%         | 49.003%      |
| 516 | BANK OF CHINA L                                   | 0.035%         | 49.039%      |
| 517 | ORIX CORP   | 0.035%         | 49.074%      |
| 518 | RIOCAN REAL EST                                   | 0.035%         | 49.109%      |
| 519 | MICROSOFT CORP SR UNSECURED 11/22 2.65            | 0.035%         | 49.144%      |
| 520 | CARNIVAL CORP COMMON STOCK USD.01                 | 0.035%         | 49.179%      |
| 521 | CHEVRON CORP SR UNSECURED 11/20 2.419             | 0.035%         | 49.214%      |
| 522 | E.ON SE   | 0.035%         | 49.249%      |
| 523 | ROCKWELL COLLIN                                   | 0.035%         | 49.284%      |
| 524 | PROVINCE OF QUE                                   | 0.035%         | 49.319%      |
| 525 | ENBRIDGE INC SR UNSECURED 07/22 2.9               | 0.035%         | 49.354%      |
| 526 | BIOGEN IDEC INC                                   | 0.035%         | 49.388%      |
| 527 | ANHEUSER-BUSCH                                    | 0.035%         | 49.423%      |
| 528 | AKZO NOBEL NV                                     | 0.035%         | 49.458%      |
| 529 | RAYTHEON COMPANY COMMON STOCK USD.01              | 0.035%         | 49.493%      |

|     | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 530 | JOHNSON CONTROL                                   | 0.035%         | 49.527%      |
| 531 | TARGET CORP SR UNSECURED 01/22 2.9                | 0.035%         | 49.562%      |
| 532 | COMPAGNIE DE SA                                   | 0.035%         | 49.597%      |
| 533 | STATOIL ASA                                       | 0.035%         | 49.631%      |
| 534 | GEN DYNAMICS CO                                   | 0.035%         | 49.666%      |
| 535 | LINK R/EST INVE                                   | 0.035%         | 49.700%      |
| 536 | EUROPEAN FIN ST                                   | 0.034%         | 49.735%      |
| 537 | TRANSALTA CORP COMMON STOCK                       | 0.034%         | 49.769%      |
| 538 | LLOYDS BANKING                                    | 0.034%         | 49.803%      |
| 539 | BRIDGESTONE COR                                   | 0.034%         | 49.837%      |
| 540 | CHINA O/SEAS LA                                   | 0.034%         | 49.871%      |
| 541 | BANK OF MONTREAL SR UNSECURED 08/21 1.9           | 0.034%         | 49.905%      |
| 542 | TURQUOISE HILL RESOURCES LTD COMMON STOCK         | 0.034%         | 49.940%      |
| 543 | ITALY BUONI POL                                   | 0.034%         | 49.974%      |
| 544 | HONDA CANADA FINANCE INC SR UNSECURED 07/22 2.268 | 0.034%         | 50.008%      |
| 545 | WILLIAMS COS IN                                   | 0.034%         | 50.042%      |
| 546 | COUNTRY GARDEN                                    | 0.034%         | 50.076%      |
| 547 | SCHNEIDER SA                                      | 0.034%         | 50.110%      |
| 548 | INTL BK RECON + DEVELOP SR UNSECURED 05/21 1.375  | 0.034%         | 50.143%      |
| 549 | ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01   | 0.034%         | 50.177%      |
| 550 | STANTEC INC COMMON STOCK                          | 0.034%         | 50.211%      |
| 551 | CUMMINS INC                                       | 0.034%         | 50.245%      |
| 552 | PAYPAL HOLDINGS INC COMMON STOCK USD.0001         | 0.034%         | 50.278%      |
| 553 | GREAT WEST LIFE                                   | 0.034%         | 50.312%      |
| 554 | XPO LOGISTICS INC COMMON STOCK USD.001            | 0.034%         | 50.346%      |
| 555 | EUROPEAN FIN ST                                   | 0.033%         | 50.379%      |
| 556 | LEAR CORP   | 0.033%         | 50.412%      |
| 557 | ASAHI KASEI COR                                   | 0.033%         | 50.446%      |
| 558 | GENWORTH MI CAN                                   | 0.033%         | 50.479%      |
| 559 | CENTENE CORP COMMON STOCK USD.001                 | 0.033%         | 50.513%      |
| 560 | SOLVAY  | 0.033%         | 50.546%      |
| 561 | PRICELINE GROUP INC/THE COMMON STOCK USD.008      | 0.033%         | 50.579%      |
| 562 | ARCELORMITTAL                                     | 0.033%         | 50.612%      |
| 563 | UNEDIC ASSEO 1.                                   | 0.033%         | 50.645%      |
| 564 | STANDARD CHARTE                                   | 0.033%         | 50.677%      |
| 565 | DETOUR GOLD COR                                   | 0.033%         | 50.710%      |
| 566 | CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55       | 0.033%         | 50.743%      |
| 567 | SCENTRE GROUP                                     | 0.033%         | 50.775%      |
| 568 | DOLLAR GENERAL CORP COMMON STOCK USD.875          | 0.033%         | 50.808%      |
| 569 | APPLIED MATERIALS INC COMMON STOCK USD.01         | 0.033%         | 50.841%      |
| 570 | EASTMAN CHEMICA                                   | 0.033%         | 50.873%      |
| 571 | METLIFE INC COMMON STOCK USD.01                   | 0.032%         | 50.906%      |
| 572 | STATOIL ASA COMPANY GUAR 01/24 2.65               | 0.032%         | 50.938%      |
| 573 | DEVON ENERGY CORP COMMON STOCK USD.1              | 0.032%         | 50.971%      |
| 574 | DEUTSCHE LUFTHA                                   | 0.032%         | 51.003%      |
| 575 | DEUTSCHE BANK A                                   | 0.032%         | 51.035%      |
| 576 | NORDEA BANK AB                                    | 0.032%         | 51.068%      |
| 577 | DOLLAR TREE INC                                   | 0.032%         | 51.100%      |
| 578 | ENEL S.p.A.                                       | 0.032%         | 51.132%      |
| 579 | GAP INC   | 0.032%         | 51.164%      |

|     | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 580 | ALLY FINANCIAL INC COMMON STOCK USD.1             | 0.032%         | 51.197%      |
| 581 | TAIWAN SEMICOND                                   | 0.032%         | 51.229%      |
| 582 | RENAULT   | 0.032%         | 51.261%      |
| 583 | UNICREDIT SPA                                     | 0.032%         | 51.293%      |
| 584 | REALTY INCOME C                                   | 0.032%         | 51.325%      |
| 585 | RESTAURANT BRANDS INTERN COMMON STOCK             | 0.032%         | 51.357%      |
| 586 | ELI LILLY + CO COMMON STOCK                       | 0.032%         | 51.388%      |
| 587 | MTN GROUP LTD                                     | 0.032%         | 51.420%      |
| 588 | UTD PARCEL SERV                                   | 0.032%         | 51.452%      |
| 589 | TOTAL CAPITAL I                                   | 0.032%         | 51.483%      |
| 590 | SAPUTO GROUP IN                                   | 0.032%         | 51.515%      |
| 591 | LOCKHEED MARTIN                                   | 0.032%         | 51.547%      |
| 592 | LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1   | 0.031%         | 51.578%      |
| 593 | LLOYDS BANKING                                    | 0.031%         | 51.609%      |
| 594 | VOLVO AB  | 0.031%         | 51.641%      |
| 595 | CI FINANCIAL CO                                   | 0.031%         | 51.672%      |
| 596 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625 | 0.031%         | 51.703%      |
| 597 | AIR LIQUIDE(L')                                   | 0.031%         | 51.735%      |
| 598 | WESTFIELD CORP                                    | 0.031%         | 51.766%      |
| 599 | DSV A/S   | 0.031%         | 51.797%      |
| 600 | CENTURYLINK INC COMMON STOCK USD1.0               | 0.031%         | 51.828%      |
| 601 | DOVER CORP  | 0.031%         | 51.860%      |
| 602 | DAIWA SECS GROU                                   | 0.031%         | 51.891%      |
| 603 | BP CAPITAL MARK                                   | 0.031%         | 51.922%      |
| 604 | COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01    | 0.031%         | 51.953%      |
| 605 | STARBUCKS CORP                                    | 0.031%         | 51.984%      |
| 606 | CRH   | 0.031%         | 52.015%      |
| 607 | NORDEA AB   | 0.031%         | 52.046%      |
| 608 | PROVINCE OF ALB                                   | 0.031%         | 52.077%      |
| 609 | ROLLS-ROYCE GRO                                   | 0.031%         | 52.107%      |
| 610 | RAGING RIVER EX                                   | 0.031%         | 52.138%      |
| 611 | CELGENE CORP                                      | 0.031%         | 52.169%      |
| 612 | ASTRAZENECA PLC SR UNSECURED 06/22 2.375          | 0.031%         | 52.199%      |
| 613 | WHIRLPOOL CORP                                    | 0.031%         | 52.230%      |
| 614 | PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.375   | 0.030%         | 52.260%      |
| 615 | INTER PIPELINE                                    | 0.030%         | 52.290%      |
| 616 | INTACT FINANCIA                                   | 0.030%         | 52.321%      |
| 617 | LG Electronics                                    | 0.030%         | 52.351%      |
| 618 | KOHL'S CORPORATI                                  | 0.030%         | 52.381%      |
| 619 | CANADIAN APARTM                                   | 0.030%         | 52.411%      |
| 620 | PANASONIC CORP                                    | 0.030%         | 52.442%      |
| 621 | INTESA SANPAOLO                                   | 0.030%         | 52.472%      |
| 622 | CANFOR CORPORAT                                   | 0.030%         | 52.502%      |
| 623 | RWE AG (NEU)                                      | 0.030%         | 52.532%      |
| 624 | ITALY BUONI POL                                   | 0.030%         | 52.562%      |
| 625 | BOMBARDIER INC                                    | 0.030%         | 52.591%      |
| 626 | NEXTERA ENERGY INC COMMON STOCK USD.01            | 0.030%         | 52.621%      |
| 627 | GLAXOSMITHKLINE                                   | 0.030%         | 52.651%      |
| 628 | INGERSOLL-RAND                                    | 0.030%         | 52.681%      |
| 629 | ALTAGAS LTD                                       | 0.030%         | 52.710%      |

|     | SECURITY NAME                                       | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 630 | ESSEX PROP TRUS                                     | 0.030%         | 52.740%      |
| 631 | MITSUBISHI UFJ                                      | 0.030%         | 52.769%      |
| 632 | TOTAL CAPITAL INTL SA COMPANY GUAR 02/22 2.875      | 0.029%         | 52.799%      |
| 633 | LINDE AG  | 0.029%         | 52.828%      |
| 634 | OCEANAGOLD CORP                                     | 0.029%         | 52.857%      |
| 635 | TRANSCONTINENTA                                     | 0.029%         | 52.887%      |
| 636 | TOROMONT INDS L                                     | 0.029%         | 52.916%      |
| 637 | GGP INC REIT USD.01                                 | 0.029%         | 52.945%      |
| 638 | CANADIAN IMPERIAL BANK DEPOSIT NOTE 07/22 2.3       | 0.029%         | 52.975%      |
| 639 | DEERE + CO COMMON STOCK USD1.0                      | 0.029%         | 53.004%      |
| 640 | BPCE SA COMPANY GUAR 04/24 4                        | 0.029%         | 53.033%      |
| 641 | WESTPAC BANKING                                     | 0.029%         | 53.062%      |
| 642 | MACQUARIE GP LT                                     | 0.029%         | 53.091%      |
| 643 | EMERSON ELECTRIC CO COMMON STOCK USD.5              | 0.029%         | 53.120%      |
| 644 | CANADA HOUSING                                      | 0.029%         | 53.149%      |
| 645 | DOVER CORP  | 0.029%         | 53.178%      |
| 646 | CCL INDS INC CL                                     | 0.029%         | 53.207%      |
| 647 | GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2       | 0.029%         | 53.236%      |
| 648 | SCOTTISH AND SO                                     | 0.029%         | 53.264%      |
| 649 | NORTHROP GRUMMA                                     | 0.029%         | 53.293%      |
| 650 | AMERIPRISE FINANCIAL INC COMMON STOCK USD.01        | 0.029%         | 53.322%      |
| 651 | LOWE'S COS INC                                      | 0.028%         | 53.350%      |
| 652 | HARTFORD FINANC                                     | 0.028%         | 53.378%      |
| 653 | HOLLYFRONTIER CORP COMMON STOCK USD.01              | 0.028%         | 53.407%      |
| 654 | EMERA INC.  | 0.028%         | 53.435%      |
| 655 | BANK TOKYO-MITS                                     | 0.028%         | 53.463%      |
| 656 | WASTE MANAGEMENT INC COMMON STOCK USD.01            | 0.028%         | 53.492%      |
| 657 | ARCHER DANIELS                                      | 0.028%         | 53.520%      |
| 658 | GOODYEAR TIRE &                                     | 0.028%         | 53.548%      |
| 659 | COGECO COMMUNIC                                     | 0.028%         | 53.576%      |
| 660 | OSISKO GOLD ROYALTIES LTD COMMON STOCK              | 0.028%         | 53.604%      |
| 661 | SIKA FINANZ AG                                      | 0.028%         | 53.632%      |
| 662 | IGM FINANCIAL I                                     | 0.028%         | 53.660%      |
| 663 | CNOOC LTD   | 0.028%         | 53.688%      |
| 664 | KEYERA CORP   | 0.028%         | 53.716%      |
| 665 | TEXTRON INC COMMON STOCK USD.125                    | 0.028%         | 53.744%      |
| 666 | APACHE CORP COMMON STOCK USD.625                    | 0.028%         | 53.771%      |
| 667 | KEYCORP   | 0.028%         | 53.799%      |
| 668 | CHINA MOBILE  | 0.028%         | 53.827%      |
| 669 | METRO INC   | 0.028%         | 53.854%      |
| 670 | MICROSOFT CORP SR UNSECURED 12/23 3.625             | 0.027%         | 53.882%      |
| 671 | WOLTERS KLUWERS                                     | 0.027%         | 53.909%      |
| 672 | LLOYDS BANKING                                      | 0.027%         | 53.936%      |
| 673 | HOST HOTELS &                                       | 0.027%         | 53.964%      |
| 674 | US dollar - Lon                                     | 0.027%         | 53.991%      |
| 675 | ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75 | 0.027%         | 54.019%      |
| 676 | MUNCHENER RUCKV                                     | 0.027%         | 54.046%      |
| 677 | VERMILION ENERGY INC COMMON STOCK                   | 0.027%         | 54.073%      |
| 678 | DANSKE BANK A/S                                     | 0.027%         | 54.100%      |
| 679 | REPSOL SA   | 0.027%         | 54.127%      |

|     | SECURITY NAME                                       | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 680 | KOMATSU   | 0.027%         | 54.154%      |
| 681 | COUNCIL OF EURO                                     | 0.027%         | 54.181%      |
| 682 | SWISS RE AG   | 0.027%         | 54.208%      |
| 683 | ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65    | 0.027%         | 54.235%      |
| 684 | REGIONS FINANCIAL CORP COMMON STOCK USD.01          | 0.027%         | 54.262%      |
| 685 | TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01      | 0.027%         | 54.289%      |
| 686 | CHINA COMMUNICA                                     | 0.027%         | 54.316%      |
| 687 | QUEST DIAGNOSTI                                     | 0.027%         | 54.343%      |
| 688 | MULLEN GROUP LT                                     | 0.027%         | 54.370%      |
| 689 | COMCAST CORP COMPANY GUAR 08/25 3.375               | 0.027%         | 54.397%      |
| 690 | INVESCO LTD COMMON STOCK USD.2                      | 0.027%         | 54.423%      |
| 691 | KDDI CORP   | 0.027%         | 54.450%      |
| 692 | OWENS CORNING COMMON STOCK USD.001                  | 0.027%         | 54.477%      |
| 693 | VORNADO REALTY TRUST REIT USD.04                    | 0.027%         | 54.504%      |
| 694 | INFOSYS TECHNOL                                     | 0.027%         | 54.530%      |
| 695 | PETROCHINA CO                                       | 0.027%         | 54.557%      |
| 696 | NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5 | 0.027%         | 54.584%      |
| 697 | MARTINREA INTER                                     | 0.027%         | 54.610%      |
| 698 | SASOL   | 0.027%         | 54.637%      |
| 699 | MITSUBISHI ELEC                                     | 0.027%         | 54.663%      |
| 700 | PERSIMMON PLC                                       | 0.026%         | 54.690%      |
| 701 | ONEOK INC COMPANY GUAR 02/22 4.25                   | 0.026%         | 54.716%      |
| 702 | M + T BANK CORP COMMON STOCK USD.5                  | 0.026%         | 54.743%      |
| 703 | EASTMAN CHEMICA                                     | 0.026%         | 54.769%      |
| 704 | XCEL ENERGY INC SR UNSECURED 03/21 2.4              | 0.026%         | 54.795%      |
| 705 | ABN AMRO BANK N                                     | 0.026%         | 54.821%      |
| 706 | ABBVIE INC SR UNSECURED 11/22 2.9                   | 0.026%         | 54.847%      |
| 707 | DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375   | 0.026%         | 54.874%      |
| 708 | DEUTSCHE BANK A                                     | 0.026%         | 54.900%      |
| 709 | MICROSOFT CORP                                      | 0.026%         | 54.926%      |
| 710 | HORMEL FOODS CORP COMMON STOCK USD.01465            | 0.026%         | 54.952%      |
| 711 | STORA ENSO OYJ                                      | 0.026%         | 54.978%      |
| 712 | BRITISH SKY BRO                                     | 0.026%         | 55.004%      |
| 713 | GIBSON ENERGY I                                     | 0.026%         | 55.029%      |
| 714 | HUNTSMAN CORP COMMON STOCK USD.01                   | 0.026%         | 55.055%      |
| 715 | PARAMOUNT RESOU                                     | 0.026%         | 55.081%      |
| 716 | WESFARMERS LTD                                      | 0.026%         | 55.107%      |
| 717 | SHIN-ETSU CHEM                                      | 0.026%         | 55.132%      |
| 718 | SUPERIOR PLUS C                                     | 0.026%         | 55.158%      |
| 719 | WELLS FARGO + COMPANY SR UNSECURED 04/26 3          | 0.026%         | 55.184%      |
| 720 | REPUBLIC SERVIC                                     | 0.026%         | 55.209%      |
| 721 | LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01    | 0.025%         | 55.235%      |
| 722 | DANONE S.A. COM                                     | 0.025%         | 55.260%      |
| 723 | BARCLAYS AFRICA                                     | 0.025%         | 55.286%      |
| 724 | CA INC COMMON STOCK USD.1                           | 0.025%         | 55.311%      |
| 725 | SPARK INFRASTRU                                     | 0.025%         | 55.336%      |
| 726 | AVIVA PLC   | 0.025%         | 55.362%      |
| 727 | PETROBRAS PREEFE                                    | 0.025%         | 55.387%      |
| 728 | BP PLC SPONS ADR ADR                                | 0.025%         | 55.412%      |
| 729 | AGEAS   | 0.025%         | 55.438%      |

|     | SECURITY NAME                                       | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 730 | CITIZENS FINANCIAL GROUP COMMON STOCK USD.01        | 0.025%         | 55.463%      |
| 731 | COLGATE PALMOLIVE CO COMMON STOCK USD1.0            | 0.025%         | 55.488%      |
| 732 | NESTE OIL OYJ                                       | 0.025%         | 55.514%      |
| 733 | GOLDCORP INC SR UNSECURED 06/21 3.625               | 0.025%         | 55.539%      |
| 734 | ALEXANDRIA REAL ESTATE EQUIT REIT USD.01            | 0.025%         | 55.564%      |
| 735 | NETAPP INC.   | 0.025%         | 55.589%      |
| 736 | PRUDENTIAL ADR                                      | 0.025%         | 55.615%      |
| 737 | BOUYGUES  | 0.025%         | 55.640%      |
| 738 | DUKE ENERGY CORP COMMON STOCK USD.001               | 0.025%         | 55.665%      |
| 739 | EXELON GENERATION CO LLC SR UNSECURED 03/22 3.4     | 0.025%         | 55.690%      |
| 740 | CHINA PETROLEUM                                     | 0.025%         | 55.716%      |
| 741 | ASAHI GLASS CO                                      | 0.025%         | 55.741%      |
| 742 | PEYTO EXPLORATI                                     | 0.025%         | 55.766%      |
| 743 | UNILEVER NV   | 0.025%         | 55.791%      |
| 744 | LEGAL & GENERAL                                     | 0.025%         | 55.816%      |
| 745 | CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75    | 0.025%         | 55.841%      |
| 746 | BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25   | 0.025%         | 55.867%      |
| 747 | INTERFOR CORP                                       | 0.025%         | 55.892%      |
| 748 | WILLIAMS PARTNERS LP SR UNSECURED 11/21 4           | 0.025%         | 55.917%      |
| 749 | BANK OF AMERICA                                     | 0.025%         | 55.942%      |
| 750 | EXPORT DEVELOPM                                     | 0.025%         | 55.967%      |
| 751 | SUMITOMO CHEMIC                                     | 0.025%         | 55.992%      |
| 752 | ANALOG DEVICES INC COMMON STOCK USD.167             | 0.025%         | 56.017%      |
| 753 | VIACOM INC CLASS B COMMON STOCK USD.001             | 0.025%         | 56.042%      |
| 754 | ALTRIA GROUP INC COMPANY GUAR 08/22 2.85            | 0.025%         | 56.067%      |
| 755 | CBRE GROUP INC A COMMON STOCK USD.01                | 0.025%         | 56.091%      |
| 756 | NETEASE INC ADR ADR USD.0001                        | 0.025%         | 56.116%      |
| 757 | CONSTELLATION BRANDS INC A COMMON STOCK USD.01      | 0.025%         | 56.141%      |
| 758 | TOYOTA MOTOR CR                                     | 0.025%         | 56.166%      |
| 759 | CARDINAL HEALTH                                     | 0.025%         | 56.191%      |
| 760 | DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85 | 0.025%         | 56.216%      |
| 761 | ACTAVIS INC COMPANY GUAR 10/22 3.25                 | 0.025%         | 56.241%      |
| 762 | ROCKWELL COLLIN                                     | 0.025%         | 56.265%      |
| 763 | MIZUHO FINANCA                                      | 0.025%         | 56.290%      |
| 764 | PTT PUBLIC COMP                                     | 0.025%         | 56.315%      |
| 765 | ANGLO AMERICAN                                      | 0.025%         | 56.340%      |
| 766 | SECURE ENERGY S                                     | 0.025%         | 56.364%      |
| 767 | MUNICIPALITY FI                                     | 0.025%         | 56.389%      |
| 768 | MID AMERICA APARTMENT COMM REIT USD.01              | 0.025%         | 56.414%      |
| 769 | STMICROELECTRON                                     | 0.025%         | 56.438%      |
| 770 | OVERSEA-CHINESE                                     | 0.025%         | 56.463%      |
| 771 | ECOLAB INC 2.37                                     | 0.024%         | 56.487%      |
| 772 | LKQ CORP COMMON STOCK USD.01                        | 0.024%         | 56.512%      |
| 773 | UNILEVER NV 0.5                                     | 0.024%         | 56.536%      |
| 774 | HCP INC.  | 0.024%         | 56.561%      |
| 775 | HSBC HOLDINGS P                                     | 0.024%         | 56.585%      |
| 776 | ARKEMA  | 0.024%         | 56.609%      |
| 777 | STEEL DYNAMICS INC COMMON STOCK USD.005             | 0.024%         | 56.634%      |
| 778 | NORWEGIAN CRUIS                                     | 0.024%         | 56.658%      |
| 779 | MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1      | 0.024%         | 56.682%      |



|     | SECURITY NAME                                      | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 780 | JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2       | 0.024%         | 56.706%      |
| 781 | MITSUBISHI UFJ FINL SPON ADR ADR                   | 0.024%         | 56.731%      |
| 782 | AMETEK INC COMMON STOCK USD.01                     | 0.024%         | 56.755%      |
| 783 | HOUSING DEVEL F                                    | 0.024%         | 56.779%      |
| 784 | DANONE SA  | 0.024%         | 56.803%      |
| 785 | NIPPON STEEL CO                                    | 0.024%         | 56.828%      |
| 786 | BOLIDEN AB   | 0.024%         | 56.852%      |
| 787 | KOHL S CORPORATION SR UNSECURED 11/21 4            | 0.024%         | 56.876%      |
| 788 | CALPINE CORP                                       | 0.024%         | 56.900%      |
| 789 | BLUESCOPE STEEL                                    | 0.024%         | 56.924%      |
| 790 | MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2 | 0.024%         | 56.948%      |
| 791 | MTU AERO ENGINE                                    | 0.024%         | 56.972%      |
| 792 | NEWMONT MINING CORP COMMON STOCK USD1.6            | 0.024%         | 56.996%      |
| 793 | APPLE INC SR UNSECURED 02/27 3.35                  | 0.024%         | 57.021%      |
| 794 | ARCONIC INC COMMON STOCK                           | 0.024%         | 57.045%      |
| 795 | CANON INC  | 0.024%         | 57.069%      |
| 796 | PRAXAIR STK  | 0.024%         | 57.093%      |
| 797 | TELEFONICA EMIS                                    | 0.024%         | 57.117%      |
| 798 | NUVISTA ENERGY                                     | 0.024%         | 57.141%      |
| 799 | ZIMMER HLDGS IN                                    | 0.024%         | 57.165%      |
| 800 | CNOOC LTD  | 0.024%         | 57.188%      |
| 801 | ROGERS COMMUNICATIONS IN COMPANY GUAR 06/22 4      | 0.024%         | 57.212%      |
| 802 | PRICELINE GROUP                                    | 0.024%         | 57.236%      |
| 803 | Banco Sabadell                                     | 0.024%         | 57.260%      |
| 804 | DEN DANSKE BANK                                    | 0.024%         | 57.284%      |
| 805 | ENERFLEX LTD                                       | 0.024%         | 57.308%      |
| 806 | WESTROCK CO COMMON STOCK                           | 0.024%         | 57.332%      |
| 807 | TELEFONICA SA                                      | 0.024%         | 57.355%      |
| 808 | AIR PRODS & CHE                                    | 0.024%         | 57.379%      |
| 809 | FIRSTSERVICE CORP COMMON STOCK                     | 0.024%         | 57.403%      |
| 810 | FLEXTRONICS INT                                    | 0.024%         | 57.426%      |
| 811 | CELESTICA INC COMMON STOCK NPV                     | 0.024%         | 57.450%      |
| 812 | JETBLUE AIRWAYS CORP COMMON STOCK USD.01           | 0.024%         | 57.473%      |
| 813 | MACY S INC COMMON STOCK USD.01                     | 0.024%         | 57.497%      |
| 814 | HUNTINGTON BANC                                    | 0.023%         | 57.520%      |
| 815 | OLD MUTUAL PLC                                     | 0.023%         | 57.544%      |
| 816 | 3I GROUP PLC                                       | 0.023%         | 57.567%      |
| 817 | SWISSCOM AG  | 0.023%         | 57.591%      |
| 818 | ASHTREAD GROUP                                     | 0.023%         | 57.614%      |
| 819 | SKYWORKS SOLUTIONS INC COMMON STOCK USD.25         | 0.023%         | 57.637%      |
| 820 | NORTHERN TRUST                                     | 0.023%         | 57.661%      |
| 821 | LYONDELLBASELL                                     | 0.023%         | 57.684%      |
| 822 | EURO FIN STABIL                                    | 0.023%         | 57.707%      |
| 823 | OESTERREIC KONT                                    | 0.023%         | 57.731%      |
| 824 | ALLIED PPTY,REI                                    | 0.023%         | 57.754%      |
| 825 | CENTERRA GOLD INC COMMON STOCK                     | 0.023%         | 57.777%      |
| 826 | MICROSOFT CORP SR UNSECURED 02/22 2.4              | 0.023%         | 57.800%      |
| 827 | NIELSEN HOLDING                                    | 0.023%         | 57.823%      |
| 828 | UTD RENTALS INC                                    | 0.023%         | 57.847%      |
| 829 | mitsui & CO  | 0.023%         | 57.870%      |

|     | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 830 | CLARIANT AG                                      | 0.023%         | 57.893%      |
| 831 | AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55 | 0.023%         | 57.916%      |
| 832 | MOSAIC CO SR UNSECURED 11/21 3.75                | 0.023%         | 57.939%      |
| 833 | KREDITANST FUR                                   | 0.023%         | 57.962%      |
| 834 | EUROPEAN INVESTMENT BANK SR UNSECURED 03/21 2    | 0.023%         | 57.985%      |
| 835 | APPLE INC SR UNSECURED 05/22 2.3                 | 0.023%         | 58.008%      |
| 836 | LABRADOR IRON O                                  | 0.023%         | 58.031%      |
| 837 | NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3    | 0.023%         | 58.054%      |
| 838 | ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7       | 0.023%         | 58.077%      |
| 839 | UTD THERAPEUTIC                                  | 0.023%         | 58.100%      |
| 840 | FUJITSU  | 0.023%         | 58.123%      |
| 841 | PROVINCE OF ONT                                  | 0.023%         | 58.146%      |
| 842 | KONINKLIJKE PHILIPS NVR NY NY REG SHRS           | 0.023%         | 58.169%      |
| 843 | ONEOK INC  | 0.023%         | 58.191%      |
| 844 | WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25   | 0.023%         | 58.214%      |
| 845 | APPLE INC SR UNSECURED 09/22 2.1                 | 0.023%         | 58.237%      |
| 846 | TAPESTRY INC COMMON STOCK USD.01                 | 0.023%         | 58.260%      |
| 847 | HP ENTERPRISE CO SR UNSECURED 10/20 3.6          | 0.023%         | 58.282%      |
| 848 | DOMINION RES(VI                                  | 0.023%         | 58.305%      |
| 849 | STANLEY BLACK + DECKER INC COMMON STOCK USD2.5   | 0.023%         | 58.328%      |
| 850 | TRICAN WELL SER                                  | 0.023%         | 58.350%      |
| 851 | COCA COLA CO/THE SR UNSECURED 09/21 1.55         | 0.023%         | 58.373%      |
| 852 | ANADARKO PETROL                                  | 0.023%         | 58.396%      |
| 853 | BORALEX INC CL                                   | 0.023%         | 58.418%      |
| 854 | BMW US CAPITAL                                   | 0.023%         | 58.441%      |
| 855 | AEON CO., LTD                                    | 0.023%         | 58.464%      |
| 856 | PAREX RESOURCES                                  | 0.023%         | 58.486%      |
| 857 | STRYKER CORP                                     | 0.023%         | 58.509%      |
| 858 | BORGWARNER INC COMMON STOCK USD.01               | 0.023%         | 58.531%      |
| 859 | LIBERTY MUTUAL                                   | 0.022%         | 58.554%      |
| 860 | ORANGE SA SR UNSECURED 09/21 4.125               | 0.022%         | 58.576%      |
| 861 | COLLIERS INTERNATIONAL GROUP COMMON STOCK        | 0.022%         | 58.599%      |
| 862 | ADOBE SYSTEMS I                                  | 0.022%         | 58.621%      |
| 863 | ETRADE FINANCIA                                  | 0.022%         | 58.643%      |
| 864 | RUSSEL METALS I                                  | 0.022%         | 58.666%      |
| 865 | CIE FINANCIERE                                   | 0.022%         | 58.688%      |
| 866 | BARCLAYS ADR-EA                                  | 0.022%         | 58.710%      |
| 867 | VODAFONE GROUP PLC SP ADR ADR                    | 0.022%         | 58.733%      |
| 868 | ARAMARK COMMON STOCK USD.01                      | 0.022%         | 58.755%      |
| 869 | STRYKER CORP SR UNSECURED 03/21 2.625            | 0.022%         | 58.777%      |
| 870 | MITSUBISHI HVY                                   | 0.022%         | 58.799%      |
| 871 | DOWDUPONT INC COMMON STOCK USD.01                | 0.022%         | 58.821%      |
| 872 | GOODMAN GROUP                                    | 0.022%         | 58.843%      |
| 873 | ELECTRICITE DE                                   | 0.022%         | 58.865%      |
| 874 | BRITISH AMERICAN TOB SP ADR ADR                  | 0.022%         | 58.887%      |
| 875 | LANXESS  | 0.022%         | 58.909%      |
| 876 | BECTON DICKINSON                                 | 0.022%         | 58.931%      |
| 877 | TELECOM ITALIA                                   | 0.022%         | 58.953%      |
| 878 | DEUTSCHE POST A                                  | 0.022%         | 58.975%      |
| 879 | MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4   | 0.022%         | 58.997%      |

|     | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 880 | COTY INC CL A COMMON STOCK USD.01                | 0.022%         | 59.019%      |
| 881 | ACTIVISION BLIZ                                  | 0.022%         | 59.041%      |
| 882 | ILLINOIS TOOL WORKS COMMON STOCK USD.01          | 0.022%         | 59.063%      |
| 883 | ING GROEP NV                                     | 0.022%         | 59.085%      |
| 884 | L3 TECHNOLOGIES INC COMMON STOCK USD.01          | 0.022%         | 59.106%      |
| 885 | BRITISH LAND CO                                  | 0.022%         | 59.128%      |
| 886 | BAXTER INTL INC                                  | 0.022%         | 59.150%      |
| 887 | SMART REAL ESTA                                  | 0.022%         | 59.172%      |
| 888 | GRAN TIERRA ENE                                  | 0.022%         | 59.193%      |
| 889 | KANSAS CITY SOUTHERN COMMON STOCK USD.01         | 0.022%         | 59.215%      |
| 890 | LAND SECURITIES                                  | 0.022%         | 59.237%      |
| 891 | BANK OF NY MELL                                  | 0.022%         | 59.259%      |
| 892 | INGREDION INC COMMON STOCK USD.01                | 0.022%         | 59.280%      |
| 893 | TOTAL CAPITAL C                                  | 0.022%         | 59.302%      |
| 894 | SKANDINAVISKA E                                  | 0.022%         | 59.324%      |
| 895 | THOR INDUSTRIES INC COMMON STOCK USD.1           | 0.022%         | 59.345%      |
| 896 | LENNAR CORP CL                                   | 0.022%         | 59.367%      |
| 897 | MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01  | 0.022%         | 59.388%      |
| 898 | ASTRAZENECA PLC SR UNSECURED 11/20 2.375         | 0.022%         | 59.410%      |
| 899 | RADIANT OPTO EL                                  | 0.022%         | 59.432%      |
| 900 | GENUINE PARTS C                                  | 0.022%         | 59.453%      |
| 901 | EXCHANGE INCOME                                  | 0.022%         | 59.475%      |
| 902 | JONES LANG LASA                                  | 0.022%         | 59.496%      |
| 903 | SUZUKI MOTOR CO                                  | 0.021%         | 59.518%      |
| 904 | PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01 | 0.021%         | 59.539%      |
| 905 | ONEX CORP SUB V                                  | 0.021%         | 59.561%      |
| 906 | ECN CAPITAL COR                                  | 0.021%         | 59.582%      |
| 907 | GECINA SA  | 0.021%         | 59.604%      |
| 908 | AUTOLIV INC                                      | 0.021%         | 59.625%      |
| 909 | HOLOGIC INC COMMON STOCK USD.01                  | 0.021%         | 59.646%      |
| 910 | TAYLOR WIMPEY                                    | 0.021%         | 59.668%      |
| 911 | MEG ENERGY CORP                                  | 0.021%         | 59.689%      |
| 912 | JM SMUCKER CO/THE COMMON STOCK                   | 0.021%         | 59.710%      |
| 913 | POST HOLDINGS INC COMMON STOCK USD.01            | 0.021%         | 59.731%      |
| 914 | FIRST HORIZON N                                  | 0.021%         | 59.752%      |
| 915 | ATOS ORIGIN SA                                   | 0.021%         | 59.774%      |
| 916 | MGM RESORTS INTL COMPANY GUAR 03/22 7.75         | 0.021%         | 59.795%      |
| 917 | FORTESCUE METAL                                  | 0.021%         | 59.816%      |
| 918 | GLAXOSMITHKLINE PLC SPON ADR ADR                 | 0.021%         | 59.837%      |
| 919 | NOKIA CORP                                       | 0.021%         | 59.858%      |
| 920 | TELIASONERA AB                                   | 0.021%         | 59.879%      |
| 921 | LAFARGEHOLCIM L                                  | 0.021%         | 59.900%      |
| 922 | KREDITANSTALT F                                  | 0.021%         | 59.921%      |
| 923 | LEGG MASON INC SR UNSECURED 03/26 4.75           | 0.021%         | 59.942%      |
| 924 | ESSILOR INTERNA                                  | 0.021%         | 59.963%      |
| 925 | CARMAX INC COMMON STOCK USD.5                    | 0.021%         | 59.984%      |
| 926 | HARRIS CORP                                      | 0.021%         | 60.005%      |
| 927 | LINCOLN NATL CO                                  | 0.021%         | 60.026%      |
| 928 | MICHAEL KORS HO                                  | 0.021%         | 60.047%      |
| 929 | TRINITY INDS                                     | 0.021%         | 60.068%      |

|     | SECURITY NAME  | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 930 | VIVENDI SA   | 0.021%         | 60.089%      |
| 931 | DENTSPLY SIRONA INC COMMON STOCK USD.01                | 0.021%         | 60.109%      |
| 932 | CELANESE CORP SERIES A COMMON STOCK USD.0001           | 0.021%         | 60.130%      |
| 933 | NORTHLAND POWER  | 0.021%         | 60.151%      |
| 934 | REGENCY CENTERS CORP REIT USD.01                       | 0.021%         | 60.172%      |
| 935 | FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001         | 0.021%         | 60.192%      |
| 936 | UNUM GROUP   | 0.021%         | 60.213%      |
| 937 | WH GROUP LTD   | 0.021%         | 60.234%      |
| 938 | ASHLAND LLC COMPANY GUAR 08/22 4.75                    | 0.021%         | 60.254%      |
| 939 | TAHOE RESOURCES INC COMMON STOCK                       | 0.021%         | 60.275%      |
| 940 | PHILIPS ELECTRO  | 0.021%         | 60.295%      |
| 941 | EXTRA SPACE STO  | 0.021%         | 60.316%      |
| 942 | CALATLANTIC GROUP INC COMMON STOCK USD.01              | 0.021%         | 60.337%      |
| 943 | ALASKA AIR GROUP INC COMMON STOCK USD.01               | 0.021%         | 60.357%      |
| 944 | US BANCORP SR UNSECURED 01/24 3.7                      | 0.021%         | 60.378%      |
| 945 | NATIONWIDE B/S   | 0.021%         | 60.398%      |
| 946 | PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375 | 0.021%         | 60.419%      |
| 947 | SL GREEN REALTY  | 0.021%         | 60.439%      |
| 948 | ENDEAVOUR MININ  | 0.021%         | 60.460%      |
| 949 | CA INC SR UNSECURED 03/27 4.7                          | 0.020%         | 60.480%      |
| 950 | TD AMERITRADE HOLDING CO SR UNSECURED 04/22 2.95       | 0.020%         | 60.501%      |
| 951 | KONINKLIJKE DSM  | 0.020%         | 60.521%      |
| 952 | SANLAM LIMITED   | 0.020%         | 60.542%      |
| 953 | QUEBECOR INC 'B  | 0.020%         | 60.562%      |
| 954 | CANADIAN REAL E  | 0.020%         | 60.583%      |
| 955 | UNIVERSAL HLTH   | 0.020%         | 60.603%      |
| 956 | PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75          | 0.020%         | 60.623%      |
| 957 | SANDSTORM GOLD   | 0.020%         | 60.644%      |
| 958 | SPIRIT AEROSYST  | 0.020%         | 60.664%      |
| 959 | ENERCARE INC   | 0.020%         | 60.684%      |
| 960 | ADECCO SA  | 0.020%         | 60.705%      |
| 961 | RELIANCE STEEL + ALUMINUM COMMON STOCK                 | 0.020%         | 60.725%      |
| 962 | PETROBRAS COMMO  | 0.020%         | 60.745%      |
| 963 | AMP LIMITED  | 0.020%         | 60.765%      |
| 964 | NEWFIELD EXPLORATION CO COMMON STOCK USD.01            | 0.020%         | 60.785%      |
| 965 | CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35         | 0.020%         | 60.806%      |
| 966 | SPARTAN ENERGY   | 0.020%         | 60.826%      |
| 967 | BUNGE LTD COMMON STOCK USD.01                          | 0.020%         | 60.846%      |
| 968 | SHAWCOR LTD  | 0.020%         | 60.866%      |
| 969 | CORUS ENTERTAIN  | 0.020%         | 60.886%      |
| 970 | RYDER SYSTEM IN  | 0.020%         | 60.906%      |
| 971 | AUTONATION INC   | 0.020%         | 60.926%      |
| 972 | ELECTRICITE DE   | 0.020%         | 60.946%      |
| 973 | COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85    | 0.020%         | 60.966%      |
| 974 | UBISOFT ENTERTA  | 0.020%         | 60.986%      |
| 975 | TOTAL SA SPON ADR ADR                                  | 0.020%         | 61.006%      |
| 976 | FNF GROUP TRACKING STK USD.0001                        | 0.020%         | 61.026%      |
| 977 | COMERICA INC   | 0.020%         | 61.046%      |
| 978 | SOUTHERN CO  | 0.020%         | 61.066%      |
| 979 | MARSH & MCLENNA  | 0.020%         | 61.086%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 980  | QUANTA SERVICES                                  | 0.020%         | 61.106%      |
| 981  | PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9  | 0.020%         | 61.126%      |
| 982  | DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25      | 0.020%         | 61.146%      |
| 983  | SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65    | 0.020%         | 61.166%      |
| 984  | KEY BANK NA SR UNSECURED 06/25 3.3               | 0.020%         | 61.186%      |
| 985  | AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3   | 0.020%         | 61.206%      |
| 986  | OLD DOMINION FREIGHT LINE COMMON STOCK USD.1     | 0.020%         | 61.225%      |
| 987  | SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01 | 0.020%         | 61.245%      |
| 988  | BELLWAY  | 0.020%         | 61.265%      |
| 989  | INTERNATIONAL PAPER CO COMMON STOCK USD1.0       | 0.020%         | 61.285%      |
| 990  | LOEWS CORP COMMON STOCK USD.01                   | 0.020%         | 61.305%      |
| 991  | SMURFIT KAPPA P                                  | 0.020%         | 61.325%      |
| 992  | TELEPERFORMANCE                                  | 0.020%         | 61.344%      |
| 993  | PHILLIPS 66 COMPANY GUAR 04/22 4.3               | 0.020%         | 61.364%      |
| 994  | ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3     | 0.020%         | 61.384%      |
| 995  | ATCO LTD CL I N                                  | 0.020%         | 61.404%      |
| 996  | FRESENIUS MEDIC                                  | 0.020%         | 61.423%      |
| 997  | LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5  | 0.020%         | 61.443%      |
| 998  | ECOLAB INC COMMON STOCK USD1.0                   | 0.020%         | 61.463%      |
| 999  | KLEPIERRE  | 0.020%         | 61.482%      |
| 1000 | FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001  | 0.020%         | 61.502%      |
| 1001 | REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55    | 0.020%         | 61.521%      |
| 1002 | NRG ENERGY                                       | 0.020%         | 61.541%      |
| 1003 | SHOWA DENKO KK                                   | 0.020%         | 61.561%      |
| 1004 | LG DISPLAY CO                                    | 0.020%         | 61.580%      |
| 1005 | TIFFANY & CO                                     | 0.020%         | 61.600%      |
| 1006 | BANK RAKYAT IND                                  | 0.020%         | 61.619%      |
| 1007 | SEMAFO INC COMM                                  | 0.020%         | 61.639%      |
| 1008 | TAKEDA PHARMACE                                  | 0.020%         | 61.659%      |
| 1009 | AUTOMATIC DATA PROCESSING COMMON STOCK USD.1     | 0.020%         | 61.678%      |
| 1010 | ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92     | 0.020%         | 61.698%      |
| 1011 | CHARLES SCHWAB CORP SR UNSECURED 03/25 3         | 0.020%         | 61.717%      |
| 1012 | MAZDA MOTOR COR                                  | 0.019%         | 61.737%      |
| 1013 | AFFILIATED MNGR                                  | 0.019%         | 61.756%      |
| 1014 | ROLLS ROYCE                                      | 0.019%         | 61.775%      |
| 1015 | PREMIUM BRANDS                                   | 0.019%         | 61.795%      |
| 1016 | IRON MOUNTAIN INC REIT USD.01                    | 0.019%         | 61.814%      |
| 1017 | OSHKOSH CORP COMMON STOCK USD.01                 | 0.019%         | 61.834%      |
| 1018 | CHINA RES BEIJI                                  | 0.019%         | 61.853%      |
| 1019 | KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75   | 0.019%         | 61.872%      |
| 1020 | XEROX CORP COMMON STOCK USD1.0                   | 0.019%         | 61.892%      |
| 1021 | ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875     | 0.019%         | 61.911%      |
| 1022 | TECK RESOURCES LIMITED COMPANY GUAR 01/22 4.75   | 0.019%         | 61.930%      |
| 1023 | AT&T INC 1.45%                                   | 0.019%         | 61.949%      |
| 1024 | AT+T INC SR UNSECURED 05/25 3.4                  | 0.019%         | 61.969%      |
| 1025 | TUI AG   | 0.019%         | 61.988%      |
| 1026 | EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9   | 0.019%         | 62.007%      |
| 1027 | JFE HOLDINGS IN                                  | 0.019%         | 62.026%      |
| 1028 | LYONDELLBASELL IND NV SR UNSECURED 11/21 6       | 0.019%         | 62.046%      |
| 1029 | WELLS FARGO + COMPANY SR UNSECURED 04/22 2.094   | 0.019%         | 62.065%      |

|      | SECURITY NAME                                       | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1030 | NASPERS LIMITED                                     | 0.019%         | 62.084%      |
| 1031 | AUST & NZ BK GP                                     | 0.019%         | 62.103%      |
| 1032 | GIVAUDAN  | 0.019%         | 62.122%      |
| 1033 | BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8      | 0.019%         | 62.141%      |
| 1034 | SEGRO PLC   | 0.019%         | 62.161%      |
| 1035 | TORC OIL & GAS                                      | 0.019%         | 62.180%      |
| 1036 | NOBLE ENERGY INC SR UNSECURED 12/21 4.15            | 0.019%         | 62.199%      |
| 1037 | INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01    | 0.019%         | 62.218%      |
| 1038 | AECON GROUP INC                                     | 0.019%         | 62.237%      |
| 1039 | CHINA MERCHANTS                                     | 0.019%         | 62.256%      |
| 1040 | FRANKLIN RESOURCES INC COMMON STOCK USD.1           | 0.019%         | 62.275%      |
| 1041 | AMERISOURCEBERG                                     | 0.019%         | 62.294%      |
| 1042 | SSR MINING INC COMMON STOCK                         | 0.019%         | 62.313%      |
| 1043 | IDEMITSU KOSAN                                      | 0.019%         | 62.332%      |
| 1044 | TIME WARNER INC                                     | 0.019%         | 62.351%      |
| 1045 | AMERICAN INTL GROUP SR UNSECURED 03/21 3.3          | 0.019%         | 62.370%      |
| 1046 | KONINKLIJKE KPN                                     | 0.019%         | 62.388%      |
| 1047 | PVH CORP COMMON STOCK USD1.0                        | 0.019%         | 62.407%      |
| 1048 | WM MORRISON SUP                                     | 0.019%         | 62.426%      |
| 1049 | MARKEL CORP COMMON STOCK                            | 0.019%         | 62.445%      |
| 1050 | MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3       | 0.019%         | 62.464%      |
| 1051 | FAURECIA  | 0.019%         | 62.483%      |
| 1052 | CIGNA CORP SR UNSECURED 02/22 4                     | 0.019%         | 62.502%      |
| 1053 | UDR INC REIT USD.01                                 | 0.019%         | 62.520%      |
| 1054 | COMMERZBANK AG                                      | 0.019%         | 62.539%      |
| 1055 | FIRST CAPITAL R                                     | 0.019%         | 62.558%      |
| 1056 | CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75 | 0.019%         | 62.577%      |
| 1057 | HESS CORPORATIO                                     | 0.019%         | 62.595%      |
| 1058 | GRUPO MEXICO SA                                     | 0.019%         | 62.614%      |
| 1059 | AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6      | 0.019%         | 62.633%      |
| 1060 | WALGREEN CO COMPANY GUAR 09/22 3.1                  | 0.019%         | 62.651%      |
| 1061 | DENSO CORP  | 0.019%         | 62.670%      |
| 1062 | EATON CORP COMPANY GUAR 11/22 2.75                  | 0.019%         | 62.688%      |
| 1063 | UNILEVER PLC SPONSORED ADR ADR                      | 0.019%         | 62.707%      |
| 1064 | MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75    | 0.019%         | 62.726%      |
| 1065 | PNC BANK NA 2.6                                     | 0.019%         | 62.744%      |
| 1066 | SUMITOMO ELEC I                                     | 0.019%         | 62.763%      |
| 1067 | SNAP-ON INC   | 0.019%         | 62.781%      |
| 1068 | ASTRAZENECA PLC SR UNSECURED 11/25 3.375            | 0.019%         | 62.800%      |
| 1069 | REGIONS FINANCI                                     | 0.019%         | 62.819%      |
| 1070 | PULTEGROUP INC.                                     | 0.019%         | 62.837%      |
| 1071 | BOC HONG KONG H                                     | 0.019%         | 62.856%      |
| 1072 | AMERICAN FINANCIAL GROUP INC COMMON STOCK           | 0.019%         | 62.874%      |
| 1073 | NEW FLYER COMMO                                     | 0.019%         | 62.893%      |
| 1074 | ITOCHU CORP   | 0.019%         | 62.911%      |
| 1075 | LG CHEM LTD   | 0.019%         | 62.930%      |
| 1076 | BANK OF THE OZARKS COMMON STOCK USD.01              | 0.019%         | 62.948%      |
| 1077 | ADIDAS AG   | 0.019%         | 62.967%      |
| 1078 | AGCO CORP   | 0.018%         | 62.985%      |
| 1079 | FEDERAL REALTY INVS TRUST REIT USD.01               | 0.018%         | 63.004%      |

|      | SECURITY NAME  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1080 | NASDAQ INC COMMON STOCK USD.01                       | 0.018%         | 63.022%      |
| 1081 | CARREFOUR SA   | 0.018%         | 63.041%      |
| 1082 | KELT EXPLORATIO                                      | 0.018%         | 63.059%      |
| 1083 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6      | 0.018%         | 63.077%      |
| 1084 | ORBITAL ATK INC COMMON STOCK USD.01                  | 0.018%         | 63.096%      |
| 1085 | SESA STERLITE  | 0.018%         | 63.114%      |
| 1086 | NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45 | 0.018%         | 63.133%      |
| 1087 | FISCHER(GEORG)A                                      | 0.018%         | 63.151%      |
| 1088 | ROSS STORES INC                                      | 0.018%         | 63.169%      |
| 1089 | YAMAHA MOTOR CO                                      | 0.018%         | 63.188%      |
| 1090 | GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85      | 0.018%         | 63.206%      |
| 1091 | AMERICAN EXPRESS CO SR UNSECURED 08/22 2.5           | 0.018%         | 63.225%      |
| 1092 | TJX COS INC  | 0.018%         | 63.243%      |
| 1093 | GEN DYNAMICS CO                                      | 0.018%         | 63.261%      |
| 1094 | NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 09/22 2.6  | 0.018%         | 63.280%      |
| 1095 | PENTAIR PLC  | 0.018%         | 63.298%      |
| 1096 | MITSUBISHI CORP                                      | 0.018%         | 63.316%      |
| 1097 | BANK LEUMI LE-I                                      | 0.018%         | 63.334%      |
| 1098 | PADDY POWER PLC                                      | 0.018%         | 63.353%      |
| 1099 | SUNTRUST BANK SR UNSECURED 08/22 2.45                | 0.018%         | 63.371%      |
| 1100 | IVANHOE MINES L                                      | 0.018%         | 63.389%      |
| 1101 | BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2         | 0.018%         | 63.408%      |
| 1102 | KREDITANST FUER                                      | 0.018%         | 63.426%      |
| 1103 | CURTISS WRIGHT CORP COMMON STOCK USD1.0              | 0.018%         | 63.444%      |
| 1104 | NTT DOCOMO INC                                       | 0.018%         | 63.463%      |
| 1105 | REXEL PROMESSES                                      | 0.018%         | 63.481%      |
| 1106 | MICROSEMI  | 0.018%         | 63.499%      |
| 1107 | RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01      | 0.018%         | 63.517%      |
| 1108 | CSL LIMITED  | 0.018%         | 63.535%      |
| 1109 | AIR LEASE CORP                                       | 0.018%         | 63.554%      |
| 1110 | STOCKLAND TRUST                                      | 0.018%         | 63.572%      |
| 1111 | SWISS LIFE HLDG                                      | 0.018%         | 63.590%      |
| 1112 | VALEO SA   | 0.018%         | 63.608%      |
| 1113 | DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25  | 0.018%         | 63.626%      |
| 1114 | IMPERIAL TOBACC                                      | 0.018%         | 63.645%      |
| 1115 | CHARTWELL RETIR                                      | 0.018%         | 63.663%      |
| 1116 | TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02     | 0.018%         | 63.681%      |
| 1117 | COCA COLA CO/THE SR UNSECURED 05/22 2.2              | 0.018%         | 63.699%      |
| 1118 | HOME CAP GRP IN                                      | 0.018%         | 63.717%      |
| 1119 | MARTIN MARIETTA                                      | 0.018%         | 63.735%      |
| 1120 | KAR AUCTION SERVICES INC COMMON STOCK USD.01         | 0.018%         | 63.753%      |
| 1121 | MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45       | 0.018%         | 63.771%      |
| 1122 | SVB FINANCIAL GROUP COMMON STOCK USD.001             | 0.018%         | 63.789%      |
| 1123 | PARKER HANNIFIN CORP COMMON STOCK USD.5              | 0.018%         | 63.807%      |
| 1124 | VULCAN MATERIAL                                      | 0.018%         | 63.825%      |
| 1125 | BAXTER INTL INC                                      | 0.018%         | 63.843%      |
| 1126 | KELLOGG CO 0.8%                                      | 0.018%         | 63.861%      |
| 1127 | LAM RESEARCH CORP COMMON STOCK USD.001               | 0.018%         | 63.879%      |
| 1128 | KINGSPAN GROUP                                       | 0.018%         | 63.897%      |
| 1129 | OMNICOM GROUP I                                      | 0.018%         | 63.915%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1130 | BAE SYSTEMS                                     | 0.018%         | 63.933%      |
| 1131 | TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1    | 0.018%         | 63.951%      |
| 1132 | DUKE REALTY CORP REIT USD.01                    | 0.018%         | 63.969%      |
| 1133 | GENERAL MILLS I                                 | 0.018%         | 63.987%      |
| 1134 | ARROW ELECTRONI                                 | 0.018%         | 64.004%      |
| 1135 | INTERNATIONAL G                                 | 0.018%         | 64.022%      |
| 1136 | UNIONE DI BAN.                                  | 0.018%         | 64.040%      |
| 1137 | SMITHS GROUP                                    | 0.018%         | 64.058%      |
| 1138 | ELECTR DE FRANC                                 | 0.018%         | 64.076%      |
| 1139 | HYUNDAI MOTOR C                                 | 0.018%         | 64.093%      |
| 1140 | JUNIPER NETWORK                                 | 0.018%         | 64.111%      |
| 1141 | HP INC COMMON STOCK USD.01                      | 0.018%         | 64.129%      |
| 1142 | UNITED OVERSEAS                                 | 0.018%         | 64.147%      |
| 1143 | JOHNSON MATTHEY                                 | 0.018%         | 64.164%      |
| 1144 | INFINEON TECHNO                                 | 0.018%         | 64.182%      |
| 1145 | SENSATA TECHNOL                                 | 0.018%         | 64.200%      |
| 1146 | KROGER CO SR UNSECURED 04/22 3.4                | 0.018%         | 64.217%      |
| 1147 | GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375    | 0.018%         | 64.235%      |
| 1148 | BALL CORP                                       | 0.018%         | 64.252%      |
| 1149 | UCB   | 0.018%         | 64.270%      |
| 1150 | WR BERKLEY CORP COMMON STOCK USD.2              | 0.018%         | 64.287%      |
| 1151 | JABIL CIRCUIT I                                 | 0.018%         | 64.305%      |
| 1152 | AGILENT TECHNOL                                 | 0.018%         | 64.323%      |
| 1153 | HYDRO ONE LTD                                   | 0.018%         | 64.340%      |
| 1154 | COMMONWEALTH BA                                 | 0.018%         | 64.358%      |
| 1155 | WESTERN FOREST                                  | 0.018%         | 64.375%      |
| 1156 | SBERBANK OF RUS                                 | 0.017%         | 64.393%      |
| 1157 | FIRSTRAND LIMIT                                 | 0.017%         | 64.410%      |
| 1158 | POSCO   | 0.017%         | 64.427%      |
| 1159 | STRYKER CORP SR UNSECURED 05/24 3.375           | 0.017%         | 64.445%      |
| 1160 | GENTEX CORP COMMON STOCK USD.06                 | 0.017%         | 64.462%      |
| 1161 | ING BANK  | 0.017%         | 64.480%      |
| 1162 | STERLING BANCORP/DE COMMON STOCK USD.01         | 0.017%         | 64.497%      |
| 1163 | GENERAL MILLS INC SR UNSECURED 12/21 3.15       | 0.017%         | 64.514%      |
| 1164 | BERKELEY GROUP                                  | 0.017%         | 64.532%      |
| 1165 | PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5   | 0.017%         | 64.549%      |
| 1166 | BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25  | 0.017%         | 64.567%      |
| 1167 | BEST BUY CO INC                                 | 0.017%         | 64.584%      |
| 1168 | REINSURANCE GRO                                 | 0.017%         | 64.601%      |
| 1169 | TDK CORP  | 0.017%         | 64.619%      |
| 1170 | SVENSKA HANDELS                                 | 0.017%         | 64.636%      |
| 1171 | SYNNEX CORP COMMON STOCK USD.001                | 0.017%         | 64.653%      |
| 1172 | PARKLAND FUEL C                                 | 0.017%         | 64.670%      |
| 1173 | FRESENIUS SE &                                  | 0.017%         | 64.688%      |
| 1174 | MANPOWER INC                                    | 0.017%         | 64.705%      |
| 1175 | SK ENERGY CO LT                                 | 0.017%         | 64.722%      |
| 1176 | SOMPO JAPAN NIP                                 | 0.017%         | 64.739%      |
| 1177 | SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5 | 0.017%         | 64.757%      |
| 1178 | SWEDBANK AB                                     | 0.017%         | 64.774%      |
| 1179 | AKAMAI TECHNOLO                                 | 0.017%         | 64.791%      |



|      | SECURITY NAME   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1180 | LIBERTY BROADBAND C COMMON STOCK USD.01               | 0.017%         | 64.808%      |
| 1181 | TECHNIPFMC PLC  | 0.017%         | 64.825%      |
| 1182 | SUN COMMUNITIES INC REIT USD.01                       | 0.017%         | 64.842%      |
| 1183 | HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/22 2.55 | 0.017%         | 64.860%      |
| 1184 | LIBERTY MUTUAL  | 0.017%         | 64.877%      |
| 1185 | NEWELL BRANDS INC COMMON STOCK USD1.0                 | 0.017%         | 64.894%      |
| 1186 | METLIFE INC SR UNSECURED 04/24 3.6                    | 0.017%         | 64.911%      |
| 1187 | GILEAD SCIENCES INC SR UNSECURED 04/24 3.7            | 0.017%         | 64.928%      |
| 1188 | OLIN CORP   | 0.017%         | 64.945%      |
| 1189 | CAMPBELL SOUP CO SR UNSECURED 03/25 3.3               | 0.017%         | 64.962%      |
| 1190 | WELLCARE HEALTH PLANS INC COMMON STOCK USD.01         | 0.017%         | 64.979%      |
| 1191 | GREAT CANADIAN  | 0.017%         | 64.996%      |
| 1192 | CONAGRA BRANDS INC COMMON STOCK USD5.0                | 0.017%         | 65.013%      |
| 1193 | NATIONAL OILWEL                                       | 0.017%         | 65.030%      |
| 1194 | DUFREY AG-REG   | 0.017%         | 65.047%      |
| 1195 | UNITED STATES STEEL CORP COMMON STOCK USD1.0          | 0.017%         | 65.064%      |
| 1196 | DELL TECHNOLOGIES INC CL V TRACKING STK               | 0.017%         | 65.081%      |
| 1197 | BANK OF IRELAND                                       | 0.017%         | 65.098%      |
| 1198 | NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75           | 0.017%         | 65.115%      |
| 1199 | SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0            | 0.017%         | 65.131%      |
| 1200 | TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625     | 0.017%         | 65.148%      |
| 1201 | TOYOTA TSUSHO C                                       | 0.017%         | 65.165%      |
| 1202 | EQT CORPORATION                                       | 0.017%         | 65.182%      |
| 1203 | NORDSTROM INC SR UNSECURED 05/20 4.75                 | 0.017%         | 65.199%      |
| 1204 | TIME WARNER CABLE LLC SR SECURED 02/20 5              | 0.017%         | 65.216%      |
| 1205 | PERRIGO CO PLC  | 0.017%         | 65.233%      |
| 1206 | AMADEUS IT HLDG                                       | 0.017%         | 65.249%      |
| 1207 | RHEINMETALL AG  | 0.017%         | 65.266%      |
| 1208 | WILLIS TOWERS W                                       | 0.017%         | 65.283%      |
| 1209 | RECKITT BENCKIS                                       | 0.017%         | 65.300%      |
| 1210 | RSP PERMIAN INC COMMON STOCK USD.01                   | 0.017%         | 65.316%      |
| 1211 | PPG INDUSTRIES INC COMMON STOCK USD1.67               | 0.017%         | 65.333%      |
| 1212 | PACKAGING CORP OF AMERICA COMMON STOCK USD.01         | 0.017%         | 65.350%      |
| 1213 | OJI PAPER CO  | 0.017%         | 65.367%      |
| 1214 | TOSOH CORP  | 0.017%         | 65.383%      |
| 1215 | HARLEY DAVIDSON                                       | 0.017%         | 65.400%      |
| 1216 | UNI-SELECT INC  | 0.017%         | 65.417%      |
| 1217 | PROVINCE OF ALBERTA SR UNSECURED 06/31 3.5            | 0.017%         | 65.433%      |
| 1218 | HEIDELBERGCEMEN                                       | 0.017%         | 65.450%      |
| 1219 | UTD MICRO ELECT                                       | 0.017%         | 65.467%      |
| 1220 | VIDEOTRON LTD COMPANY GUAR 07/22 5                    | 0.017%         | 65.483%      |
| 1221 | SHIRE PLC   | 0.017%         | 65.500%      |
| 1222 | DARDEN RESTAURA                                       | 0.017%         | 65.517%      |
| 1223 | UMICORE   | 0.017%         | 65.533%      |
| 1224 | ASSURANT INC COMMON STOCK USD.01                      | 0.017%         | 65.550%      |
| 1225 | EXPEDIA INC COMMON STOCK USD.001                      | 0.017%         | 65.567%      |
| 1226 | SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01       | 0.017%         | 65.583%      |
| 1227 | CAMDEN PROPERTY                                       | 0.017%         | 65.600%      |
| 1228 | UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75        | 0.017%         | 65.616%      |
| 1229 | CAPITAL POWER C                                       | 0.017%         | 65.633%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1230 | OLD REPUBLIC INTL CORP COMMON STOCK USD1.0       | 0.017%         | 65.650%      |
| 1231 | EDGEWELL PERSONAL CARE COMPANY GUAR 05/22 4.7    | 0.017%         | 65.666%      |
| 1232 | THERMO FISHER S                                  | 0.017%         | 65.683%      |
| 1233 | BROTHERIndustr                                   | 0.017%         | 65.699%      |
| 1234 | KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001 | 0.017%         | 65.716%      |
| 1235 | AECOM COMMON STOCK USD.01                        | 0.017%         | 65.732%      |
| 1236 | ROYAL MAIL PLC-                                  | 0.017%         | 65.749%      |
| 1237 | MYLAN NV 3.125%                                  | 0.017%         | 65.765%      |
| 1238 | HEALTHSOUTH CORP COMMON STOCK USD.01             | 0.016%         | 65.782%      |
| 1239 | AISIN SEIKI CO                                   | 0.016%         | 65.798%      |
| 1240 | IQVIA HOLDINGS INC COMMON STOCK USD.01           | 0.016%         | 65.815%      |
| 1241 | OP CORPORATE BA                                  | 0.016%         | 65.831%      |
| 1242 | S+P GLOBAL INC COMMON STOCK USD1.0               | 0.016%         | 65.847%      |
| 1243 | LAS VEGAS SANDS                                  | 0.016%         | 65.864%      |
| 1244 | MACERICH CO                                      | 0.016%         | 65.880%      |
| 1245 | BANCO BBPM SPA                                   | 0.016%         | 65.896%      |
| 1246 | JPMORGAN CHASE                                   | 0.016%         | 65.912%      |
| 1247 | CHINA UNICOM LT                                  | 0.016%         | 65.929%      |
| 1248 | VOLKSWAGEN AG                                    | 0.016%         | 65.945%      |
| 1249 | HILL ROM HOLDINGS INC COMMON STOCK               | 0.016%         | 65.961%      |
| 1250 | EIFFAGE SA                                       | 0.016%         | 65.977%      |
| 1251 | COOPERATIEVE RA                                  | 0.016%         | 65.994%      |
| 1252 | NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75  | 0.016%         | 66.010%      |
| 1253 | NATIONAL RETAIL PROPERTIES REIT USD.01           | 0.016%         | 66.026%      |
| 1254 | KIMCO REALTY                                     | 0.016%         | 66.042%      |
| 1255 | HALMA  | 0.016%         | 66.058%      |
| 1256 | NEVSUN RESOURCES LTD COMMON STOCK                | 0.016%         | 66.075%      |
| 1257 | YASKAWA ELEC CO                                  | 0.016%         | 66.091%      |
| 1258 | UNILEVER NV                                      | 0.016%         | 66.107%      |
| 1259 | NN GROUP NV                                      | 0.016%         | 66.123%      |
| 1260 | ARCONIC INC SR UNSECURED 02/22 5.87              | 0.016%         | 66.139%      |
| 1261 | FLIR SYSTEMS INC COMMON STOCK USD.01             | 0.016%         | 66.155%      |
| 1262 | CREDIT AGRICOLE                                  | 0.016%         | 66.171%      |
| 1263 | NATIONAL AUSTRA                                  | 0.016%         | 66.187%      |
| 1264 | SK C&C CO LTD                                    | 0.016%         | 66.204%      |
| 1265 | TREVALI MINING                                   | 0.016%         | 66.220%      |
| 1266 | WEX INC COMMON STOCK USD.01                      | 0.016%         | 66.236%      |
| 1267 | CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0    | 0.016%         | 66.252%      |
| 1268 | SKAND ENSKILDA                                   | 0.016%         | 66.268%      |
| 1269 | CIMAREX ENERGY CO COMMON STOCK USD.01            | 0.016%         | 66.284%      |
| 1270 | SONOCO PRODUCTS                                  | 0.016%         | 66.300%      |
| 1271 | COMINAR REAL ES                                  | 0.016%         | 66.316%      |
| 1272 | MARKS & SPENCER                                  | 0.016%         | 66.332%      |
| 1273 | INTERTEK TESTIN                                  | 0.016%         | 66.348%      |
| 1274 | HYATT HOTELS CO                                  | 0.016%         | 66.364%      |
| 1275 | MITSUBISHI ESTA                                  | 0.016%         | 66.380%      |
| 1276 | GARMIN LTD.                                      | 0.016%         | 66.396%      |
| 1277 | ACTIVISION BLIZZARD SR UNSECURED 06/22 2.6       | 0.016%         | 66.412%      |
| 1278 | SONY CORP SPONSORED ADR ADR                      | 0.016%         | 66.428%      |
| 1279 | REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01 | 0.016%         | 66.444%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1280 | TWITTER INC COMMON STOCK USD.000005              | 0.016%         | 66.460%      |
| 1281 | CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01   | 0.016%         | 66.476%      |
| 1282 | ADIENT PLC                                       | 0.016%         | 66.492%      |
| 1283 | SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45      | 0.016%         | 66.508%      |
| 1284 | GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01 | 0.016%         | 66.524%      |
| 1285 | DEXUS PROPERTY                                   | 0.016%         | 66.540%      |
| 1286 | NOBLE ENERGY IN                                  | 0.016%         | 66.555%      |
| 1287 | AIRBUS GROUP NV                                  | 0.016%         | 66.571%      |
| 1288 | AMERISOURCEBERGEN CORP COMMON STOCK USD.01       | 0.016%         | 66.587%      |
| 1289 | LPL FINANCIAL HOLDINGS INC COMMON STOCK          | 0.016%         | 66.603%      |
| 1290 | VOLKSWAGEN LEAS                                  | 0.016%         | 66.619%      |
| 1291 | BHARTI AIRTEL L                                  | 0.016%         | 66.635%      |
| 1292 | DOUGLAS EMMETT INC REIT USD.01                   | 0.016%         | 66.651%      |
| 1293 | OMV AG   | 0.016%         | 66.666%      |
| 1294 | COMMERCE BANCSH                                  | 0.016%         | 66.682%      |
| 1295 | DANA HOLDING CO                                  | 0.016%         | 66.698%      |
| 1296 | AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85  | 0.016%         | 66.714%      |
| 1297 | EUROPEAN INVEST                                  | 0.016%         | 66.730%      |
| 1298 | MINEBEA CO                                       | 0.016%         | 66.745%      |
| 1299 | GKN PLC  | 0.016%         | 66.761%      |
| 1300 | MIRVAC GROUP RE                                  | 0.016%         | 66.777%      |
| 1301 | NETFLIX INC COMMON STOCK USD.001                 | 0.016%         | 66.793%      |
| 1302 | WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3  | 0.016%         | 66.809%      |
| 1303 | PACWEST BANCORP COMMON STOCK                     | 0.016%         | 66.824%      |
| 1304 | CHINA PHARMACEU                                  | 0.016%         | 66.840%      |
| 1305 | PRECISION DRILLING CORP COMMON STOCK             | 0.016%         | 66.856%      |
| 1306 | WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001   | 0.016%         | 66.871%      |
| 1307 | WPX ENERGY INC COMMON STOCK                      | 0.016%         | 66.887%      |
| 1308 | EXELON CORP COMMON STOCK                         | 0.016%         | 66.903%      |
| 1309 | PORSCHE AUTOMOB                                  | 0.016%         | 66.918%      |
| 1310 | HAMMERSON  | 0.016%         | 66.934%      |
| 1311 | COLGATE-PALMOLI                                  | 0.016%         | 66.949%      |
| 1312 | INTL BANK FOR R                                  | 0.016%         | 66.965%      |
| 1313 | ALCOA CORP COMMON STOCK USD.01                   | 0.016%         | 66.981%      |
| 1314 | SOUTHERN CO SR UNSECURED 06/20 2.75              | 0.016%         | 66.996%      |
| 1315 | ISUZU MOTORS                                     | 0.016%         | 67.012%      |
| 1316 | WESTPAC BANKING                                  | 0.016%         | 67.027%      |
| 1317 | ALBEMARLE CORP                                   | 0.016%         | 67.043%      |
| 1318 | MARATHON OIL CO                                  | 0.016%         | 67.058%      |
| 1319 | FREEHOLD ROYALT                                  | 0.015%         | 67.074%      |
| 1320 | CDN UTILS LTD N                                  | 0.015%         | 67.089%      |
| 1321 | MURPHY OIL CORP                                  | 0.015%         | 67.105%      |
| 1322 | NASDAQ INC SR UNSECURED 06/24 4.25               | 0.015%         | 67.120%      |
| 1323 | PBF ENERGY INC CLASS A COMMON STOCK USD.001      | 0.015%         | 67.136%      |
| 1324 | HEXCEL CORP COMMON STOCK USD.01                  | 0.015%         | 67.151%      |
| 1325 | TATA MOTORS LTD                                  | 0.015%         | 67.167%      |
| 1326 | URBAN OUTFITTERS INC COMMON STOCK USD.0001       | 0.015%         | 67.182%      |
| 1327 | SUMITOMO RLTY&D                                  | 0.015%         | 67.197%      |
| 1328 | ADVANTAGE OIL + GAS LTD COMMON STOCK             | 0.015%         | 67.213%      |
| 1329 | RYDER SYSTEM IN                                  | 0.015%         | 67.228%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1330 | ON SEMICONDUCTOR CORP COMMON STOCK USD.01        | 0.015%         | 67.244%      |
| 1331 | AMER ELEC POWER                                  | 0.015%         | 67.259%      |
| 1332 | WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125 | 0.015%         | 67.274%      |
| 1333 | ENEL FINANCE IN                                  | 0.015%         | 67.290%      |
| 1334 | Cineplex Inc.                                    | 0.015%         | 67.305%      |
| 1335 | NEC CORP   | 0.015%         | 67.320%      |
| 1336 | HDFC BANK LTD                                    | 0.015%         | 67.336%      |
| 1337 | MS&AD INSURANCE                                  | 0.015%         | 67.351%      |
| 1338 | SOUTH32 LTD                                      | 0.015%         | 67.367%      |
| 1339 | UTD TECHNOLOGIE                                  | 0.015%         | 67.382%      |
| 1340 | FUJIFILM HLDGS                                   | 0.015%         | 67.397%      |
| 1341 | HEALTHCARE TRUST OF AME CL A REIT USD.01         | 0.015%         | 67.412%      |
| 1342 | HOWARD HUGHES CORP/THE COMMON STOCK              | 0.015%         | 67.428%      |
| 1343 | ROYAL DUTCH SH-                                  | 0.015%         | 67.443%      |
| 1344 | AMERICAN HOMES 4 RENT A REIT USD.01              | 0.015%         | 67.458%      |
| 1345 | ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0      | 0.015%         | 67.474%      |
| 1346 | UNIPER SE  | 0.015%         | 67.489%      |
| 1347 | WEBSTER FINANCIAL CORP COMMON STOCK USD.01       | 0.015%         | 67.504%      |
| 1348 | INPEX CORPORATI                                  | 0.015%         | 67.519%      |
| 1349 | FERRARI NV                                       | 0.015%         | 67.534%      |
| 1350 | PRIMERICA INC COMMON STOCK                       | 0.015%         | 67.550%      |
| 1351 | NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01 | 0.015%         | 67.565%      |
| 1352 | PRAIRIESKY ROYA                                  | 0.015%         | 67.580%      |
| 1353 | EQUIFAX INC                                      | 0.015%         | 67.595%      |
| 1354 | MASTEC INC                                       | 0.015%         | 67.610%      |
| 1355 | BHP BILLITON FI                                  | 0.015%         | 67.626%      |
| 1356 | TORCHMARK CORP COMMON STOCK USD1.0               | 0.015%         | 67.641%      |
| 1357 | MKS INSTRUMENTS INC COMMON STOCK                 | 0.015%         | 67.656%      |
| 1358 | JSW STEEL LTD                                    | 0.015%         | 67.671%      |
| 1359 | SHINHAN FINANCI                                  | 0.015%         | 67.686%      |
| 1360 | BAYTEX ENERGY CORP COMMON STOCK                  | 0.015%         | 67.701%      |
| 1361 | GAMING AND LEISURE PROPERTIE REIT                | 0.015%         | 67.716%      |
| 1362 | L'OREAL  | 0.015%         | 67.731%      |
| 1363 | NIPPON BUILDING                                  | 0.015%         | 67.746%      |
| 1364 | ELDORADO GOLD CORP COMMON STOCK                  | 0.015%         | 67.761%      |
| 1365 | ING GROEP NV 0.                                  | 0.015%         | 67.776%      |
| 1366 | HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5       | 0.015%         | 67.791%      |
| 1367 | HALLIBURTON CO                                   | 0.015%         | 67.806%      |
| 1368 | ALARIS ROYALTY                                   | 0.015%         | 67.821%      |
| 1369 | TDC A/S  | 0.015%         | 67.836%      |
| 1370 | K&S AG   | 0.015%         | 67.851%      |
| 1371 | MORGAN STANLEY SR UNSECURED 04/24 3.875          | 0.015%         | 67.866%      |
| 1372 | CASCADES INC                                     | 0.015%         | 67.881%      |
| 1373 | RANDGOLD RESOUR                                  | 0.015%         | 67.896%      |
| 1374 | ERICSSON LM SR UNSECURED 05/22 4.125             | 0.015%         | 67.911%      |
| 1375 | CREDIT ACCEPTAN                                  | 0.015%         | 67.926%      |
| 1376 | GALP ENERGIA                                     | 0.015%         | 67.941%      |
| 1377 | HARRIS CORPORATION SR UNSECURED 04/20 2.7        | 0.015%         | 67.956%      |
| 1378 | LLOYDS BANK PLC COMPANY GUAR 08/20 2.7           | 0.015%         | 67.971%      |
| 1379 | SKF AB - B SHAR                                  | 0.015%         | 67.986%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1380 | AMEREN CORP SR UNSECURED 11/20 2.7                | 0.015%         | 68.001%      |
| 1381 | AGRICULTURAL BK                                   | 0.015%         | 68.016%      |
| 1382 | FUBON FINANCIAL                                   | 0.015%         | 68.030%      |
| 1383 | EMCOR GROUP INC COMMON STOCK USD.01               | 0.015%         | 68.045%      |
| 1384 | RSA INSURANCE G                                   | 0.015%         | 68.060%      |
| 1385 | AJINOMOTO CO IN                                   | 0.015%         | 68.075%      |
| 1386 | DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95   | 0.015%         | 68.090%      |
| 1387 | FOREST CITY REALTY TRUST A REIT USD.01            | 0.015%         | 68.105%      |
| 1388 | GENESEE + WYOMING INC CL A COMMON STOCK USD.01    | 0.015%         | 68.119%      |
| 1389 | EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176  | 0.015%         | 68.134%      |
| 1390 | BIDVEST GROUP L                                   | 0.015%         | 68.149%      |
| 1391 | NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1      | 0.015%         | 68.164%      |
| 1392 | DOREL INDS INC                                    | 0.015%         | 68.179%      |
| 1393 | VIFOR PHARMA AG                                   | 0.015%         | 68.193%      |
| 1394 | BRIXMOR PROPERTY GROUP INC REIT USD.01            | 0.015%         | 68.208%      |
| 1395 | CENOVUS ENERGY INC SR UNSECURED 08/22 3           | 0.015%         | 68.223%      |
| 1396 | AAC TECHNOLOGIE                                   | 0.015%         | 68.238%      |
| 1397 | CATALENT INC COMMON STOCK USD.01                  | 0.015%         | 68.252%      |
| 1398 | ASML HOLDING NV                                   | 0.015%         | 68.267%      |
| 1399 | GAS NATURAL SDG                                   | 0.015%         | 68.282%      |
| 1400 | CBS CORP CLASS B WHEN DISTRI COMMON STOCK USD.001 | 0.015%         | 68.297%      |
| 1401 | AMERICAN AIRLINES GROUP INC COMMON STOCK          | 0.015%         | 68.311%      |
| 1402 | PATTERSON UTI ENERGY INC COMMON STOCK USD.01      | 0.015%         | 68.326%      |
| 1403 | BCO BRADESCO,AD                                   | 0.015%         | 68.341%      |
| 1404 | TORAY INDS INC                                    | 0.015%         | 68.355%      |
| 1405 | ROYAL BANK OF CANADA DEPOSIT NOTE 03/21 2.03      | 0.015%         | 68.370%      |
| 1406 | LIBERTY PROPERTY TRUST REIT USD.001               | 0.015%         | 68.384%      |
| 1407 | APTARGROUP INC COMMON STOCK USD.01                | 0.015%         | 68.399%      |
| 1408 | BEMIS COMPANY COMMON STOCK USD.1                  | 0.015%         | 68.414%      |
| 1409 | L BRANDS INC COMPANY GUAR 02/22 5.625             | 0.015%         | 68.428%      |
| 1410 | ELISA OYJ-A                                       | 0.015%         | 68.443%      |
| 1411 | SINOPHARM GROUP                                   | 0.015%         | 68.457%      |
| 1412 | BRUNSWICK CORP                                    | 0.015%         | 68.472%      |
| 1413 | NATIONWIDE BLDG                                   | 0.015%         | 68.486%      |
| 1414 | MURATA MFG CO                                     | 0.015%         | 68.501%      |
| 1415 | NOMURA HOLD INC                                   | 0.015%         | 68.515%      |
| 1416 | NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6   | 0.015%         | 68.530%      |
| 1417 | GPT GROUP   | 0.014%         | 68.544%      |
| 1418 | WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15   | 0.014%         | 68.559%      |
| 1419 | SANDVIK AB  | 0.014%         | 68.573%      |
| 1420 | CHRISTIAN HANSE                                   | 0.014%         | 68.588%      |
| 1421 | VOLKSWAGEN LEAS                                   | 0.014%         | 68.602%      |
| 1422 | INNERGEX RENEWA                                   | 0.014%         | 68.617%      |
| 1423 | PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001 | 0.014%         | 68.631%      |
| 1424 | ABN AMRO GROUP                                    | 0.014%         | 68.645%      |
| 1425 | NSK   | 0.014%         | 68.660%      |
| 1426 | AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01     | 0.014%         | 68.674%      |
| 1427 | AALBERTS INDUST                                   | 0.014%         | 68.689%      |
| 1428 | TRACTOR SUPPLY                                    | 0.014%         | 68.703%      |
| 1429 | MEDIOBANCA SPA                                    | 0.014%         | 68.718%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1430 | SLM CORP COMMON STOCK USD.2                      | 0.014%         | 68.732%      |
| 1431 | MEGGITT  | 0.014%         | 68.746%      |
| 1432 | INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1  | 0.014%         | 68.761%      |
| 1433 | SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375     | 0.014%         | 68.775%      |
| 1434 | FIRST REPUBLIC BANK/CA COMMON STOCK USD.01       | 0.014%         | 68.789%      |
| 1435 | WOLSELEY PLC                                     | 0.014%         | 68.804%      |
| 1436 | LAZARD LTD CL A COMMON STOCK USD.01              | 0.014%         | 68.818%      |
| 1437 | DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01  | 0.014%         | 68.832%      |
| 1438 | DIRECT LINE INS                                  | 0.014%         | 68.847%      |
| 1439 | VICINITY CENTER                                  | 0.014%         | 68.861%      |
| 1440 | ASML HOLDING NV                                  | 0.014%         | 68.875%      |
| 1441 | KELLOGG CO 4% 1                                  | 0.014%         | 68.889%      |
| 1442 | BK NED GEMEENTE                                  | 0.014%         | 68.904%      |
| 1443 | PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01    | 0.014%         | 68.918%      |
| 1444 | ARRIS INTERNATI                                  | 0.014%         | 68.932%      |
| 1445 | INTUIT INC COMMON STOCK USD.01                   | 0.014%         | 68.946%      |
| 1446 | MITEL NETWORKS                                   | 0.014%         | 68.961%      |
| 1447 | NAVIENT CORP COMMON STOCK USD.01                 | 0.014%         | 68.975%      |
| 1448 | KIMBERLY-CLARK                                   | 0.014%         | 68.989%      |
| 1449 | AMERCO COMMON STOCK USD.25                       | 0.014%         | 69.003%      |
| 1450 | KIRIN HOLDINGS                                   | 0.014%         | 69.017%      |
| 1451 | TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8  | 0.014%         | 69.031%      |
| 1452 | FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01 | 0.014%         | 69.045%      |
| 1453 | TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57 | 0.014%         | 69.060%      |
| 1454 | SHOPIFY INC CLASS A COMMON STOCK                 | 0.014%         | 69.074%      |
| 1455 | SEKISUI CHEMICA                                  | 0.014%         | 69.088%      |
| 1456 | KOMMUNINVEST I                                   | 0.014%         | 69.102%      |
| 1457 | WESTSHORE TERMI                                  | 0.014%         | 69.116%      |
| 1458 | CARLISLE COS IN                                  | 0.014%         | 69.130%      |
| 1459 | KION GROUP AG                                    | 0.014%         | 69.144%      |
| 1460 | GRAPHIC PACKAGING INTL COMPANY GUAR 04/21 4.75   | 0.014%         | 69.158%      |
| 1461 | CREE INC COMMON STOCK USD.00125                  | 0.014%         | 69.172%      |
| 1462 | PULTEGROUP INC COMPANY GUAR 03/21 4.25           | 0.014%         | 69.186%      |
| 1463 | JANUS CAPITAL G                                  | 0.014%         | 69.200%      |
| 1464 | 3M CO 0.375% 15                                  | 0.014%         | 69.214%      |
| 1465 | NRW BANK 0% 11N                                  | 0.014%         | 69.228%      |
| 1466 | SINO BIOPHAMACE                                  | 0.014%         | 69.242%      |
| 1467 | ENSIGN ENERGY S                                  | 0.014%         | 69.256%      |
| 1468 | AON PLC  | 0.014%         | 69.270%      |
| 1469 | MORGAN STANLEY SR UNSECURED 08/21 3.125          | 0.014%         | 69.284%      |
| 1470 | MOLINA HEALTHCARE INC COMMON STOCK USD.001       | 0.014%         | 69.298%      |
| 1471 | CUBESMART REIT USD.01                            | 0.014%         | 69.312%      |
| 1472 | WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01       | 0.014%         | 69.326%      |
| 1473 | JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35  | 0.014%         | 69.340%      |
| 1474 | DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9  | 0.014%         | 69.354%      |
| 1475 | OBAYASHI CORP                                    | 0.014%         | 69.368%      |
| 1476 | CA INC 3.6% 01A                                  | 0.014%         | 69.382%      |
| 1477 | BARCLAYS PLC 1.                                  | 0.014%         | 69.396%      |
| 1478 | VESTAS WIND SYS                                  | 0.014%         | 69.410%      |
| 1479 | MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5    | 0.014%         | 69.423%      |

|      | SECURITY NAME  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1480 | DAIWA HOUSE IND  | 0.014%         | 69.437%      |
| 1481 | USG CORP   | 0.014%         | 69.451%      |
| 1482 | XYLEM INC COMMON STOCK                                 | 0.014%         | 69.465%      |
| 1483 | STELLA JONES IN  | 0.014%         | 69.479%      |
| 1484 | HP ENTERPRISE CO SR UNSECURED 10/25 4.9                | 0.014%         | 69.492%      |
| 1485 | FORTUNA SILVER MINES INC COMMON STOCK                  | 0.014%         | 69.506%      |
| 1486 | ERICSSON LM-B S  | 0.014%         | 69.520%      |
| 1487 | SANTANDER UK PLC SR UNSECURED 03/24 4                  | 0.014%         | 69.534%      |
| 1488 | AES CORP/VA SR UNSECURED 07/21 7.375                   | 0.014%         | 69.548%      |
| 1489 | AMDOCS LTD COMMON STOCK GBP.0001                       | 0.014%         | 69.561%      |
| 1490 | MOL HUNGARIAN O  | 0.014%         | 69.575%      |
| 1491 | DIAMONDBACK ENERGY INC COMMON STOCK USD.01             | 0.014%         | 69.589%      |
| 1492 | CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875   | 0.014%         | 69.602%      |
| 1493 | WOOD GROUP (JOH  | 0.014%         | 69.616%      |
| 1494 | BEACON ROOFING SUPPLY INC COMMON STOCK USD.01          | 0.014%         | 69.630%      |
| 1495 | AEGON N.V.   | 0.014%         | 69.644%      |
| 1496 | UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125 | 0.014%         | 69.657%      |
| 1497 | INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2           | 0.014%         | 69.671%      |
| 1498 | TULLOW OIL PLC   | 0.014%         | 69.685%      |
| 1499 | GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4           | 0.014%         | 69.698%      |
| 1500 | BROWN + BROWN INC SR UNSECURED 09/24 4.2               | 0.014%         | 69.712%      |
| 1501 | CBOE GLOBAL MARKETS INC COMMON STOCK                   | 0.014%         | 69.726%      |
| 1502 | VEREIT INC REIT USD.01                                 | 0.014%         | 69.739%      |
| 1503 | RANDSTAD HOLDIN  | 0.014%         | 69.753%      |
| 1504 | SUMITOMO MITSUI  | 0.014%         | 69.767%      |
| 1505 | EPR PROPERTIES REIT USD.01                             | 0.014%         | 69.780%      |
| 1506 | BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125        | 0.014%         | 69.794%      |
| 1507 | WILLIAMS-SONOMA  | 0.014%         | 69.808%      |
| 1508 | IBM CORP SR UNSECURED 02/24 3.625                      | 0.014%         | 69.821%      |
| 1509 | REALOGY HOLDINGS CORP COMMON STOCK USD.01              | 0.014%         | 69.835%      |
| 1510 | MARVELL TECH GR  | 0.014%         | 69.849%      |
| 1511 | HUDSON PACIFIC PROPERTIES IN REIT USD.01               | 0.014%         | 69.862%      |
| 1512 | CYRUSONE INC REIT USD.01                               | 0.014%         | 69.876%      |
| 1513 | FLUGHAFEN ZUERI  | 0.014%         | 69.890%      |
| 1514 | SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5          | 0.014%         | 69.903%      |
| 1515 | mitsui chemical  | 0.014%         | 69.917%      |
| 1516 | BAT INTL FINANC  | 0.014%         | 69.930%      |
| 1517 | PT UNITED TRACT  | 0.014%         | 69.944%      |
| 1518 | LOEWS CORP SR UNSECURED 04/26 3.75                     | 0.014%         | 69.958%      |
| 1519 | LEIDOS HOLDINGS INC COMMON STOCK USD.0001              | 0.014%         | 69.971%      |
| 1520 | ASHLAND GLOBAL HOLDINGS INC COMMON STOCK               | 0.014%         | 69.985%      |
| 1521 | JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5            | 0.014%         | 69.998%      |
| 1522 | GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35         | 0.014%         | 70.012%      |
| 1523 | TARGA RESOURCES CORP COMMON STOCK USD.001              | 0.014%         | 70.026%      |
| 1524 | ORIGIN ENERGY L  | 0.014%         | 70.039%      |
| 1525 | EQUITY LIFESTYLE PROPERTIES REIT USD.01                | 0.014%         | 70.053%      |
| 1526 | AMGEN INC SR UNSECURED 05/24 3.625                     | 0.014%         | 70.066%      |
| 1527 | CACI INTERNATIONAL INC CL A COMMON STOCK USD.1         | 0.014%         | 70.080%      |
| 1528 | SHERWIN WILLIAMS CO SR UNSECURED 06/22 2.75            | 0.014%         | 70.093%      |
| 1529 | STATE STREET CORP SR UNSECURED 08/25 3.55              | 0.014%         | 70.107%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1530 | PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5   | 0.014%         | 70.121%      |
| 1531 | MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9    | 0.014%         | 70.134%      |
| 1532 | FEDERATED INVES                                   | 0.014%         | 70.148%      |
| 1533 | LAB CORP OF AME                                   | 0.014%         | 70.161%      |
| 1534 | MASTERCARD INC SR UNSECURED 04/24 3.375           | 0.014%         | 70.175%      |
| 1535 | PRETIUM RESOURC                                   | 0.014%         | 70.188%      |
| 1536 | BHP BILLITON PL                                   | 0.014%         | 70.202%      |
| 1537 | LCI INDUSTRIES COMMON STOCK USD.01                | 0.014%         | 70.215%      |
| 1538 | MEDTRONIC INC 3                                   | 0.014%         | 70.229%      |
| 1539 | ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85 | 0.014%         | 70.242%      |
| 1540 | BLACKROCK INC SR UNSECURED 06/22 3.375            | 0.014%         | 70.256%      |
| 1541 | MCKESSON CORP SR UNSECURED 03/24 3.796            | 0.014%         | 70.270%      |
| 1542 | MOSAIC CO SR UNSECURED 11/23 4.25                 | 0.014%         | 70.283%      |
| 1543 | SAINSBURY (J) P                                   | 0.014%         | 70.297%      |
| 1544 | MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85    | 0.014%         | 70.310%      |
| 1545 | TEREX CORP  | 0.014%         | 70.324%      |
| 1546 | CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625   | 0.014%         | 70.337%      |
| 1547 | GE CAPITAL EURO                                   | 0.013%         | 70.351%      |
| 1548 | SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784 | 0.013%         | 70.364%      |
| 1549 | NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01    | 0.013%         | 70.378%      |
| 1550 | INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65    | 0.013%         | 70.391%      |
| 1551 | KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95      | 0.013%         | 70.405%      |
| 1552 | HOME DEPOT INC SR UNSECURED 09/25 3.35            | 0.013%         | 70.418%      |
| 1553 | KILROY REALTY C                                   | 0.013%         | 70.431%      |
| 1554 | AVNET INC SR UNSECURED 04/26 4.625                | 0.013%         | 70.445%      |
| 1555 | AMERICAN INTL GROUP SR UNSECURED 07/25 3.75       | 0.013%         | 70.458%      |
| 1556 | EAST WEST BANCORP INC COMMON STOCK USD.001        | 0.013%         | 70.472%      |
| 1557 | PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01     | 0.013%         | 70.485%      |
| 1558 | CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7     | 0.013%         | 70.499%      |
| 1559 | WP CAREY INC REIT USD.001                         | 0.013%         | 70.512%      |
| 1560 | STATE STREET CORP SR UNSECURED 12/24 3.3          | 0.013%         | 70.526%      |
| 1561 | BROWN + BROWN INC COMMON STOCK USD.1              | 0.013%         | 70.539%      |
| 1562 | CELGENE CORP SR UNSECURED 05/24 3.625             | 0.013%         | 70.552%      |
| 1563 | CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75  | 0.013%         | 70.566%      |
| 1564 | SKECHERS USA INC CL A COMMON STOCK USD.001        | 0.013%         | 70.579%      |
| 1565 | TAPESTRY INC SR UNSECURED 04/25 4.25              | 0.013%         | 70.593%      |
| 1566 | GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25   | 0.013%         | 70.606%      |
| 1567 | SALESFORCE.COM                                    | 0.013%         | 70.620%      |
| 1568 | HSBC USA INC SR UNSECURED 06/24 3.5               | 0.013%         | 70.633%      |
| 1569 | ITC HOLDINGS CORP SR UNSECURED 06/24 3.65         | 0.013%         | 70.646%      |
| 1570 | SPIRAX-SARCO EN                                   | 0.013%         | 70.660%      |
| 1571 | UNUM GROUP  | 0.013%         | 70.673%      |
| 1572 | COLFAX CORP                                       | 0.013%         | 70.686%      |
| 1573 | PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3       | 0.013%         | 70.700%      |
| 1574 | CYPRESS SEMICON                                   | 0.013%         | 70.713%      |
| 1575 | ASSURANT INC                                      | 0.013%         | 70.726%      |
| 1576 | PHOENIX GROUP H                                   | 0.013%         | 70.740%      |
| 1577 | BANK OF AMERICA CORP SR UNSECURED 01/23 3.3       | 0.013%         | 70.753%      |
| 1578 | GAP INC/THE SR UNSECURED 04/21 5.95               | 0.013%         | 70.767%      |
| 1579 | CENTENNIAL RESO                                   | 0.013%         | 70.780%      |



|      | SECURITY NAME   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1580 | VISA INC SR UNSECURED 12/25 3.15                      | 0.013%         | 70.793%      |
| 1581 | SEMICONDUCTOR M                                       | 0.013%         | 70.807%      |
| 1582 | MARKEL CORPORATION SR UNSECURED 06/21 5.35            | 0.013%         | 70.820%      |
| 1583 | SAFRAN SA   | 0.013%         | 70.833%      |
| 1584 | A.P. MOLLER-MAE                                       | 0.013%         | 70.847%      |
| 1585 | DYCOM INDUSTRIE                                       | 0.013%         | 70.860%      |
| 1586 | FUJI HEAVY INDS                                       | 0.013%         | 70.873%      |
| 1587 | MANITOBA PROVIN                                       | 0.013%         | 70.886%      |
| 1588 | ANTHEM INC  | 0.013%         | 70.900%      |
| 1589 | CINTAS CORP   | 0.013%         | 70.913%      |
| 1590 | CATCHER TECHNOL                                       | 0.013%         | 70.926%      |
| 1591 | TCF FINL CORP   | 0.013%         | 70.940%      |
| 1592 | ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8           | 0.013%         | 70.953%      |
| 1593 | SUNTRUST BANK SR UNSECURED 05/23 2.75                 | 0.013%         | 70.966%      |
| 1594 | VF CORP SR UNSECURED 09/21 3.5                        | 0.013%         | 70.980%      |
| 1595 | BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375    | 0.013%         | 70.993%      |
| 1596 | ROPER TECHNOLOGIES INC COMMON STOCK USD.01            | 0.013%         | 71.006%      |
| 1597 | PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25        | 0.013%         | 71.019%      |
| 1598 | AETNA INC SR UNSECURED 11/24 3.5                      | 0.013%         | 71.033%      |
| 1599 | GN STORE NORD   | 0.013%         | 71.046%      |
| 1600 | EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043      | 0.013%         | 71.059%      |
| 1601 | HOSPITALITY PROPERTIES TRUST REIT USD.01              | 0.013%         | 71.072%      |
| 1602 | BALL CORP COMPANY GUAR 03/22 5                        | 0.013%         | 71.086%      |
| 1603 | BIG LOTS INC COMMON STOCK USD.01                      | 0.013%         | 71.099%      |
| 1604 | ATS AUTOMATION  | 0.013%         | 71.112%      |
| 1605 | SUN HUNG KAI PR                                       | 0.013%         | 71.125%      |
| 1606 | DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95 | 0.013%         | 71.139%      |
| 1607 | CTRIPO.COM INTERNATIONAL ADR ADR USD.01               | 0.013%         | 71.152%      |
| 1608 | DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25           | 0.013%         | 71.165%      |
| 1609 | FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664     | 0.013%         | 71.178%      |
| 1610 | CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3           | 0.013%         | 71.191%      |
| 1611 | BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3        | 0.013%         | 71.205%      |
| 1612 | FORTUM OYJ  | 0.013%         | 71.218%      |
| 1613 | EVEREST RE GROU                                       | 0.013%         | 71.231%      |
| 1614 | QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5          | 0.013%         | 71.244%      |
| 1615 | CME GROUP INC SR UNSECURED 03/25 3                    | 0.013%         | 71.257%      |
| 1616 | AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5       | 0.013%         | 71.271%      |
| 1617 | GILEAD SCIENCES INC SR UNSECURED 12/21 4.4            | 0.013%         | 71.284%      |
| 1618 | COCA COLA CO/THE SR UNSECURED 09/21 3.3               | 0.013%         | 71.297%      |
| 1619 | CHARLES RIVER LABORATORIES COMMON STOCK USD.01        | 0.013%         | 71.310%      |
| 1620 | CITIGROUP INC SR UNSECURED 04/25 3.3                  | 0.013%         | 71.323%      |
| 1621 | DELEK US HOLDINGS INC COMMON STOCK USD.01             | 0.013%         | 71.337%      |
| 1622 | ZIONS BANCORP   | 0.013%         | 71.350%      |
| 1623 | BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3         | 0.013%         | 71.363%      |
| 1624 | ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15        | 0.013%         | 71.376%      |
| 1625 | DEUTSCHE BK AG  | 0.013%         | 71.389%      |
| 1626 | GRAND CANYON EDUCATION INC COMMON STOCK USD.01        | 0.013%         | 71.402%      |
| 1627 | PFIZER INC SR UNSECURED 12/26 3                       | 0.013%         | 71.415%      |
| 1628 | BANK TOKYO-MIT  | 0.013%         | 71.429%      |
| 1629 | TERADATA CORP COMMON STOCK USD.01                     | 0.013%         | 71.442%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1630 | NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375  | 0.013%         | 71.455%      |
| 1631 | RAIFFEISEN BANK                                  | 0.013%         | 71.468%      |
| 1632 | KEMPER CORP COMMON STOCK USD.1                   | 0.013%         | 71.481%      |
| 1633 | BEAM SUNTORY INC COMPANY GUAR 06/23 3.25         | 0.013%         | 71.494%      |
| 1634 | KNIGHT THERAPEU                                  | 0.013%         | 71.507%      |
| 1635 | UNION PACIFIC CORP SR UNSECURED 04/23 2.75       | 0.013%         | 71.520%      |
| 1636 | GEORGIA POWER CO SR UNSECURED 03/27 3.25         | 0.013%         | 71.533%      |
| 1637 | OSRAM LICHT AG                                   | 0.013%         | 71.547%      |
| 1638 | NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5    | 0.013%         | 71.560%      |
| 1639 | TIME WARNER INC COMPANY GUAR 07/25 3.6           | 0.013%         | 71.573%      |
| 1640 | QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7     | 0.013%         | 71.586%      |
| 1641 | QUALCOMM INC SR UNSECURED 05/25 3.45             | 0.013%         | 71.599%      |
| 1642 | GALAXY ENTERTA                                   | 0.013%         | 71.612%      |
| 1643 | EXELON CORP SR UNSECURED 04/26 3.4               | 0.013%         | 71.625%      |
| 1644 | HIGHWOODS PROPE                                  | 0.013%         | 71.638%      |
| 1645 | BANKUNITED INC COMMON STOCK USD.01               | 0.013%         | 71.651%      |
| 1646 | ROCKWELL AUTO                                    | 0.013%         | 71.664%      |
| 1647 | BARCLAYS PLC SR UNSECURED 03/25 3.65             | 0.013%         | 71.677%      |
| 1648 | BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75   | 0.013%         | 71.690%      |
| 1649 | BANK OF NY MELLON CORP SR UNSECURED 02/25 3      | 0.013%         | 71.703%      |
| 1650 | TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75   | 0.013%         | 71.716%      |
| 1651 | KINGBOARD CHEMI                                  | 0.013%         | 71.729%      |
| 1652 | ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3    | 0.013%         | 71.742%      |
| 1653 | ORACLE CORP SR UNSECURED 10/22 2.5               | 0.013%         | 71.755%      |
| 1654 | DISCOVERY HLDGS                                  | 0.013%         | 71.768%      |
| 1655 | E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8   | 0.013%         | 71.781%      |
| 1656 | NORDSTROM INC                                    | 0.013%         | 71.794%      |
| 1657 | EQUITABLE GROUP                                  | 0.013%         | 71.808%      |
| 1658 | FORTIVE CORP COMMON STOCK USD.01                 | 0.013%         | 71.821%      |
| 1659 | NATIONAL GRID PLC SP ADR ADR                     | 0.013%         | 71.834%      |
| 1660 | POLSKI KON NAF                                   | 0.013%         | 71.846%      |
| 1661 | HANG SENG BANK                                   | 0.013%         | 71.859%      |
| 1662 | ARCELORMITTAL SR UNSECURED 06/20 5.125           | 0.013%         | 71.872%      |
| 1663 | HOME BANCSHARES INC COMMON STOCK USD.01          | 0.013%         | 71.885%      |
| 1664 | ACKERMANS & VAN                                  | 0.013%         | 71.898%      |
| 1665 | DCT INDUSTRIAL TRUST INC REIT USD.01             | 0.013%         | 71.911%      |
| 1666 | ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5    | 0.013%         | 71.924%      |
| 1667 | STATOIL ASA COMPANY GUAR 01/23 2.45              | 0.013%         | 71.937%      |
| 1668 | RESONA HOLDINGS                                  | 0.013%         | 71.950%      |
| 1669 | STANDARD LIFE P                                  | 0.013%         | 71.963%      |
| 1670 | GROWTHPOINT PRO                                  | 0.013%         | 71.976%      |
| 1671 | KINROSS GOLD CORP COMPANY GUAR 09/21 5.125       | 0.013%         | 71.989%      |
| 1672 | APARTMENT INVT + MGMT CO A REIT USD.01           | 0.013%         | 72.002%      |
| 1673 | BP CAPITAL MARKETS PLC COMPANY GUAR 01/27 3.017  | 0.013%         | 72.015%      |
| 1674 | AMGEN INC SR UNSECURED 11/21 3.875               | 0.013%         | 72.028%      |
| 1675 | AVNET INC  | 0.013%         | 72.041%      |
| 1676 | COOPER COS INC                                   | 0.013%         | 72.054%      |
| 1677 | WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45 | 0.013%         | 72.067%      |
| 1678 | COCA COLA HBC A                                  | 0.013%         | 72.080%      |
| 1679 | MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25 | 0.013%         | 72.093%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1680 | Arch Capital Gr                                  | 0.013%         | 72.105%      |
| 1681 | HUDSON'S BAY CO                                  | 0.013%         | 72.118%      |
| 1682 | FIRST SOLAR INC                                  | 0.013%         | 72.131%      |
| 1683 | RADIAN GROUP INC SR UNSECURED 03/21 7            | 0.013%         | 72.144%      |
| 1684 | AETNA INC 4.125                                  | 0.013%         | 72.157%      |
| 1685 | VF CORP  | 0.013%         | 72.170%      |
| 1686 | ANGLOGOLD ASHANTI SPON ADR ADR                   | 0.013%         | 72.183%      |
| 1687 | MURPHY USA INC COMMON STOCK                      | 0.013%         | 72.196%      |
| 1688 | ALABAMA POWER CO SR UNSECURED 04/25 2.8          | 0.013%         | 72.208%      |
| 1689 | KERRY GROUP PLC                                  | 0.013%         | 72.221%      |
| 1690 | SNYDERS LANCE INC COMMON STOCK USD.833           | 0.013%         | 72.234%      |
| 1691 | EBAY INC SR UNSECURED 03/22 3.8                  | 0.013%         | 72.247%      |
| 1692 | H.B. FULLER CO. COMMON STOCK USD1.0              | 0.013%         | 72.260%      |
| 1693 | WR BERKLEY CORP                                  | 0.013%         | 72.273%      |
| 1694 | LOJAS RENNER SA                                  | 0.013%         | 72.286%      |
| 1695 | LIXIL GROUP COR                                  | 0.013%         | 72.298%      |
| 1696 | DEXIA CREDIT LO                                  | 0.013%         | 72.311%      |
| 1697 | FIRST CITIZENS BCSS CL A COMMON STOCK USD1.0     | 0.013%         | 72.324%      |
| 1698 | BALOISE- HOLDIN                                  | 0.013%         | 72.337%      |
| 1699 | INCITEC PIVOT                                    | 0.013%         | 72.350%      |
| 1700 | LOGAN PROPERTY                                   | 0.013%         | 72.362%      |
| 1701 | POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3    | 0.013%         | 72.375%      |
| 1702 | SVENSKA CELLULO                                  | 0.013%         | 72.388%      |
| 1703 | JAPAN REAL ESTA                                  | 0.013%         | 72.401%      |
| 1704 | ESSENT GROUP LT                                  | 0.013%         | 72.414%      |
| 1705 | COLUMBIA SPORTSWEAR CO COMMON STOCK              | 0.013%         | 72.426%      |
| 1706 | BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45 | 0.013%         | 72.439%      |
| 1707 | WHITBREAD PLC                                    | 0.013%         | 72.452%      |
| 1708 | ASSURED GUARANT                                  | 0.013%         | 72.465%      |
| 1709 | HUBBELL INC COMMON STOCK USD.01                  | 0.013%         | 72.478%      |
| 1710 | GRANITE REAL ES                                  | 0.013%         | 72.490%      |
| 1711 | SYMANTEC CORP SR UNSECURED 09/20 4.2             | 0.013%         | 72.503%      |
| 1712 | CHINA PETROLEUM                                  | 0.013%         | 72.516%      |
| 1713 | IMPERIAL HOLDIN                                  | 0.013%         | 72.529%      |
| 1714 | SHERWIN WILLIAM                                  | 0.013%         | 72.541%      |
| 1715 | WINTRUST FINANCIAL CORP COMMON STOCK             | 0.013%         | 72.554%      |
| 1716 | FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5       | 0.013%         | 72.567%      |
| 1717 | BOEING CO SR UNSECURED 03/25 2.5                 | 0.013%         | 72.580%      |
| 1718 | GALAPAGOS NV                                     | 0.013%         | 72.592%      |
| 1719 | RENAISSANCE RE                                   | 0.013%         | 72.605%      |
| 1720 | SINGAPORE AIRLI                                  | 0.013%         | 72.618%      |
| 1721 | QEP RESOURCES INC SR UNSECURED 10/22 5.375       | 0.013%         | 72.630%      |
| 1722 | LAGARDERE S.C.A                                  | 0.013%         | 72.643%      |
| 1723 | TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8  | 0.013%         | 72.656%      |
| 1724 | AMKOR TECHNOLOG                                  | 0.013%         | 72.668%      |
| 1725 | TD AMERITRADE HOLDING CORP COMMON STOCK USD.01   | 0.013%         | 72.681%      |
| 1726 | TOLL BROTHERS INC COMMON STOCK USD.01            | 0.013%         | 72.694%      |
| 1727 | ST JAMES PLACE                                   | 0.013%         | 72.707%      |
| 1728 | KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5      | 0.013%         | 72.719%      |
| 1729 | CHINA UNICOM                                     | 0.013%         | 72.732%      |

|      | SECURITY NAME                                      | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1730 | AMPHENOL CORP                                      | 0.013%         | 72.744%      |
| 1731 | VIACOM INC SR UNSECURED 12/21 3.875                | 0.013%         | 72.757%      |
| 1732 | CINEMARK HOLDINGS INC COMMON STOCK USD.001         | 0.013%         | 72.770%      |
| 1733 | COPA HOLDINGS S                                    | 0.013%         | 72.782%      |
| 1734 | BURBERRY GROUP                                     | 0.013%         | 72.795%      |
| 1735 | NETAPP INC SR UNSECURED 06/21 3.375                | 0.013%         | 72.808%      |
| 1736 | ZOETIS INC COMMON STOCK USD.01                     | 0.013%         | 72.820%      |
| 1737 | NOKIA OYJ SR UNSECURED 06/22 3.375                 | 0.013%         | 72.833%      |
| 1738 | DST SYST INC DE                                    | 0.013%         | 72.845%      |
| 1739 | ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45       | 0.013%         | 72.858%      |
| 1740 | SPRINT CORP COMMON STOCK USD.01                    | 0.013%         | 72.870%      |
| 1741 | JAPAN TOBACCO I                                    | 0.013%         | 72.883%      |
| 1742 | SPIRIT AIRLINES INC COMMON STOCK USD.0001          | 0.013%         | 72.896%      |
| 1743 | CBS CORP COMPANY GUAR 03/22 3.375                  | 0.013%         | 72.908%      |
| 1744 | CIT GROUP INC SR UNSECURED 05/20 5.375             | 0.013%         | 72.921%      |
| 1745 | VISTEON CORP COMMON STOCK                          | 0.013%         | 72.933%      |
| 1746 | TARGET CORP SR UNSECURED 04/26 2.5                 | 0.013%         | 72.946%      |
| 1747 | APPLIED MATERIALS INC SR UNSECURED 04/27 3.3       | 0.013%         | 72.958%      |
| 1748 | CASEYS GEN STOR                                    | 0.013%         | 72.971%      |
| 1749 | HELMERICH & PAY                                    | 0.013%         | 72.983%      |
| 1750 | HINDALCO INDS                                      | 0.013%         | 72.996%      |
| 1751 | PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9      | 0.013%         | 73.008%      |
| 1752 | ROPER TECHNOLOG                                    | 0.013%         | 73.021%      |
| 1753 | GENPACT LIMITED                                    | 0.013%         | 73.034%      |
| 1754 | CHINA RESOURCES                                    | 0.013%         | 73.046%      |
| 1755 | ALLEGHANY CORP COMMON STOCK USD1.0                 | 0.013%         | 73.059%      |
| 1756 | EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5     | 0.013%         | 73.071%      |
| 1757 | TAIHEIYO CEMENT                                    | 0.012%         | 73.084%      |
| 1758 | CULLEN/FROST BANKERS INC COMMON STOCK USD.01       | 0.012%         | 73.096%      |
| 1759 | AUTODESK INC SR UNSECURED 06/20 3.125              | 0.012%         | 73.109%      |
| 1760 | SOUTH STATE CORP COMMON STOCK USD2.5               | 0.012%         | 73.121%      |
| 1761 | FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3      | 0.012%         | 73.133%      |
| 1762 | WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9       | 0.012%         | 73.146%      |
| 1763 | INGENICO   | 0.012%         | 73.158%      |
| 1764 | ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85   | 0.012%         | 73.171%      |
| 1765 | FRAPORT AG   | 0.012%         | 73.183%      |
| 1766 | JYSKE BANK A/S                                     | 0.012%         | 73.196%      |
| 1767 | ROYAL GOLD INC                                     | 0.012%         | 73.208%      |
| 1768 | SUMITOMO HEAVY                                     | 0.012%         | 73.221%      |
| 1769 | UNUM GROUP SR UNSECURED 05/21 3                    | 0.012%         | 73.233%      |
| 1770 | AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875 | 0.012%         | 73.246%      |
| 1771 | STORE CAPITAL CORP REIT USD.01                     | 0.012%         | 73.258%      |
| 1772 | ING BANK NV SR UNSECURED 144A 03/21 2.75           | 0.012%         | 73.271%      |
| 1773 | BOSTON SCIENTIFIC CORP COMMON STOCK USD.01         | 0.012%         | 73.283%      |
| 1774 | FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219  | 0.012%         | 73.296%      |
| 1775 | CTBC FINANCIAL                                     | 0.012%         | 73.308%      |
| 1776 | EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7         | 0.012%         | 73.320%      |
| 1777 | TECH DATA CORP COMMON STOCK USD.0015               | 0.012%         | 73.333%      |
| 1778 | ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5    | 0.012%         | 73.345%      |
| 1779 | WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6       | 0.012%         | 73.358%      |

|      | SECURITY NAME  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1780 | US BANCORP SR UNSECURED 01/22 2.625                  | 0.012%         | 73.370%      |
| 1781 | TERADYNE INC   | 0.012%         | 73.383%      |
| 1782 | GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75      | 0.012%         | 73.395%      |
| 1783 | PREMIER GOLD MI                                      | 0.012%         | 73.408%      |
| 1784 | JOHN DEERE CAPI                                      | 0.012%         | 73.420%      |
| 1785 | BAE SYSTEMS HLD                                      | 0.012%         | 73.432%      |
| 1786 | ANIXTER INC COMPANY GUAR 10/21 5.125                 | 0.012%         | 73.445%      |
| 1787 | WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55        | 0.012%         | 73.457%      |
| 1788 | NIPPON TEL&TEL                                       | 0.012%         | 73.470%      |
| 1789 | BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45       | 0.012%         | 73.482%      |
| 1790 | MONDI PLC  | 0.012%         | 73.494%      |
| 1791 | CITIGROUP INC SR UNSECURED 03/21 2.7                 | 0.012%         | 73.507%      |
| 1792 | LEGG MASON INC SR UNSECURED 07/19 2.7                | 0.012%         | 73.519%      |
| 1793 | ISHIKAWAJIMA HA                                      | 0.012%         | 73.532%      |
| 1794 | SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625       | 0.012%         | 73.544%      |
| 1795 | TEIJIN   | 0.012%         | 73.556%      |
| 1796 | WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45         | 0.012%         | 73.569%      |
| 1797 | INTL CONS AIRLI                                      | 0.012%         | 73.581%      |
| 1798 | DEUTSCHE BANK AG SR UNSECURED 08/20 2.95             | 0.012%         | 73.594%      |
| 1799 | LOCALIZA RENT A                                      | 0.012%         | 73.606%      |
| 1800 | QUALCOMM INC SR UNSECURED 05/22 3                    | 0.012%         | 73.618%      |
| 1801 | INCHCAPE PLC   | 0.012%         | 73.631%      |
| 1802 | SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75     | 0.012%         | 73.643%      |
| 1803 | AIR FRANCE-KLM                                       | 0.012%         | 73.656%      |
| 1804 | BCO BRADESCO,PR                                      | 0.012%         | 73.668%      |
| 1805 | QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5         | 0.012%         | 73.680%      |
| 1806 | SANTANDER HLDG                                       | 0.012%         | 73.693%      |
| 1807 | CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45      | 0.012%         | 73.705%      |
| 1808 | WALT DISNEY CO                                       | 0.012%         | 73.717%      |
| 1809 | CITIGROUP INC  | 0.012%         | 73.730%      |
| 1810 | NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55 | 0.012%         | 73.742%      |
| 1811 | HARLEY DAVIDSON                                      | 0.012%         | 73.754%      |
| 1812 | AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3        | 0.012%         | 73.767%      |
| 1813 | HYUNDAI MOBIS  | 0.012%         | 73.779%      |
| 1814 | COMERICA BANK SR UNSECURED 06/20 2.5                 | 0.012%         | 73.792%      |
| 1815 | INTERDIGITAL IN                                      | 0.012%         | 73.804%      |
| 1816 | SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875    | 0.012%         | 73.816%      |
| 1817 | AMERICAN HONDA FINANCE SR UNSECURED 03/20 2.15       | 0.012%         | 73.829%      |
| 1818 | BGC PARTNERS INC CL A COMMON STOCK USD.01            | 0.012%         | 73.841%      |
| 1819 | CONSTELLATION B                                      | 0.012%         | 73.853%      |
| 1820 | TATE & LYLE  | 0.012%         | 73.866%      |
| 1821 | CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55       | 0.012%         | 73.878%      |
| 1822 | BARNES GROUP INC COMMON STOCK USD.01                 | 0.012%         | 73.890%      |
| 1823 | SUMITOMO MITSUI                                      | 0.012%         | 73.902%      |
| 1824 | HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01     | 0.012%         | 73.915%      |
| 1825 | YES BANK LTD   | 0.012%         | 73.927%      |
| 1826 | EAST JAPAN RAIL                                      | 0.012%         | 73.939%      |
| 1827 | PURE INDUSTRIAL                                      | 0.012%         | 73.951%      |
| 1828 | ABBOTT LABORATORIES SR UNSECURED 03/20 2             | 0.012%         | 73.964%      |
| 1829 | HANCOCK HOLDING                                      | 0.012%         | 73.976%      |

|      | SECURITY NAME  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1830 | JEAN COUTU GRP                                       | 0.012%         | 73.988%      |
| 1831 | MERLIN PROPERTI                                      | 0.012%         | 74.001%      |
| 1832 | HELVETIA HOLDIN                                      | 0.012%         | 74.013%      |
| 1833 | GLOBAL PAYMENTS INC COMMON STOCK                     | 0.012%         | 74.025%      |
| 1834 | INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01      | 0.012%         | 74.037%      |
| 1835 | TJX COS INC SR UNSECURED 06/21 2.75                  | 0.012%         | 74.049%      |
| 1836 | CHOICE HOTELS INTL INC COMPANY GUAR 07/22 5.75       | 0.012%         | 74.062%      |
| 1837 | MARRIOTT VACATIONS WORLD COMMON STOCK USD.01         | 0.012%         | 74.074%      |
| 1838 | HILLENBRAND INC COMMON STOCK                         | 0.012%         | 74.086%      |
| 1839 | EMC CORP(MASS)                                       | 0.012%         | 74.098%      |
| 1840 | BP CAPITAL MARK                                      | 0.012%         | 74.111%      |
| 1841 | HONG KONG EXCHA                                      | 0.012%         | 74.123%      |
| 1842 | ENAGAS   | 0.012%         | 74.135%      |
| 1843 | POLARISIndustr                                       | 0.012%         | 74.147%      |
| 1844 | CBS CORP COMPANY GUAR 01/27 2.9                      | 0.012%         | 74.159%      |
| 1845 | DREAM OFFICE RE                                      | 0.012%         | 74.172%      |
| 1846 | CNA FINANCIAL CORP SR UNSECURED 08/21 5.75           | 0.012%         | 74.184%      |
| 1847 | China Mengniu D                                      | 0.012%         | 74.196%      |
| 1848 | DELUXE CORP  | 0.012%         | 74.208%      |
| 1849 | CONSOLIDATED EDISON INC SR UNSECURED 05/21 2         | 0.012%         | 74.220%      |
| 1850 | DAI-ICHI LIFE  | 0.012%         | 74.233%      |
| 1851 | WW GRAINGER INC                                      | 0.012%         | 74.245%      |
| 1852 | TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875      | 0.012%         | 74.257%      |
| 1853 | TELEFLEX INC COMMON STOCK USD1.0                     | 0.012%         | 74.269%      |
| 1854 | NVIDIA CORP  | 0.012%         | 74.281%      |
| 1855 | FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25     | 0.012%         | 74.293%      |
| 1856 | ARTIS REAL ESTA                                      | 0.012%         | 74.306%      |
| 1857 | GENTING BHD  | 0.012%         | 74.318%      |
| 1858 | ELECTRONIC ARTS                                      | 0.012%         | 74.330%      |
| 1859 | SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058    | 0.012%         | 74.342%      |
| 1860 | NORTH WEST CO I                                      | 0.012%         | 74.354%      |
| 1861 | SANDERSON FARMS INC COMMON STOCK USD1.0              | 0.012%         | 74.366%      |
| 1862 | WESTLAKE CHEMICAL CORP COMMON STOCK USD.01           | 0.012%         | 74.378%      |
| 1863 | CBS CORP COMPANY GUAR 01/25 3.5                      | 0.012%         | 74.390%      |
| 1864 | MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001    | 0.012%         | 74.402%      |
| 1865 | CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7      | 0.012%         | 74.414%      |
| 1866 | BANK HAPOLIM B                                       | 0.012%         | 74.427%      |
| 1867 | MITSUBISHI GAS                                       | 0.012%         | 74.439%      |
| 1868 | PLAINS ALL AMER                                      | 0.012%         | 74.451%      |
| 1869 | NORBORD INC COMMON STOCK                             | 0.012%         | 74.463%      |
| 1870 | VERIZON COMMUN                                       | 0.012%         | 74.475%      |
| 1871 | LONGFOR PROPERT                                      | 0.012%         | 74.487%      |
| 1872 | 21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65     | 0.012%         | 74.499%      |
| 1873 | CNH INDUSTRIAL                                       | 0.012%         | 74.511%      |
| 1874 | INTL BUSINESS M                                      | 0.012%         | 74.523%      |
| 1875 | DREAM GLOBAL RE                                      | 0.012%         | 74.535%      |
| 1876 | BARLOWORLD LTD                                       | 0.012%         | 74.547%      |
| 1877 | SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7 | 0.012%         | 74.559%      |
| 1878 | EAGLE MATERIALS                                      | 0.012%         | 74.571%      |
| 1879 | ALTUS GROUP LTD                                      | 0.012%         | 74.583%      |

|      | SECURITY NAME  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1880 | ADVANCE AUTO PARTS INC COMMON STOCK USD.0001           | 0.012%         | 74.595%      |
| 1881 | ALSTOM   | 0.012%         | 74.607%      |
| 1882 | TELE2 AB-B SHS   | 0.012%         | 74.619%      |
| 1883 | COMMSCOPE HOLDING CO INC COMMON STOCK USD.01           | 0.012%         | 74.631%      |
| 1884 | US FOODS HOLDING CORP COMMON STOCK USD.01              | 0.012%         | 74.643%      |
| 1885 | SCOTTS MIRACLE GRO CO COMMON STOCK USD.01              | 0.012%         | 74.655%      |
| 1886 | GEMALTO NV   | 0.012%         | 74.667%      |
| 1887 | DELPHI AUTOMOTI  | 0.012%         | 74.679%      |
| 1888 | GROUP 4 SECURIC  | 0.012%         | 74.691%      |
| 1889 | DS SMITH PLC   | 0.012%         | 74.703%      |
| 1890 | WOODWARD INC COMMON STOCK USD.00292                    | 0.012%         | 74.715%      |
| 1891 | EVERSOURCE ENERGY COMMON STOCK USD5.0                  | 0.012%         | 74.726%      |
| 1892 | TOREX GOLD RESO  | 0.012%         | 74.738%      |
| 1893 | KEYSIGHT TECHNOLOGIES IN COMMON STOCK                  | 0.012%         | 74.750%      |
| 1894 | FLOWERS FOODS INC COMMON STOCK USD.01                  | 0.012%         | 74.762%      |
| 1895 | BOOKER GROUP   | 0.012%         | 74.774%      |
| 1896 | ITT INC COMMON STOCK USD1.0                            | 0.012%         | 74.786%      |
| 1897 | TOKYU FUDOSAN H  | 0.012%         | 74.798%      |
| 1898 | POSCO  | 0.012%         | 74.810%      |
| 1899 | OBSIDIAN ENERGY LTD COMMON STOCK                       | 0.012%         | 74.822%      |
| 1900 | PDC ENERGY INC COMMON STOCK USD.01                     | 0.012%         | 74.834%      |
| 1901 | SIGNET JEWELERS  | 0.012%         | 74.846%      |
| 1902 | REDEFINE PROPER  | 0.012%         | 74.857%      |
| 1903 | ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75         | 0.012%         | 74.869%      |
| 1904 | PTT EXP&PROD-FG  | 0.012%         | 74.881%      |
| 1905 | XL GROUP LTD   | 0.012%         | 74.893%      |
| 1906 | CHINA SHENHUA E  | 0.012%         | 74.905%      |
| 1907 | KENNAMETAL INC COMMON STOCK USD1.25                    | 0.012%         | 74.917%      |
| 1908 | DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01         | 0.012%         | 74.929%      |
| 1909 | PARK HOTELS + RESORTS INC REIT USD.01                  | 0.012%         | 74.940%      |
| 1910 | CARNIVAL PLC   | 0.012%         | 74.952%      |
| 1911 | ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01       | 0.012%         | 74.964%      |
| 1912 | EXPEDITORS INTL WASH INC COMMON STOCK USD.01           | 0.012%         | 74.976%      |
| 1913 | PANDORA A/S  | 0.012%         | 74.988%      |
| 1914 | CHINA COMMUNICA  | 0.012%         | 74.999%      |
| 1915 | SYSCO CORP COMMON STOCK USD1.0                         | 0.012%         | 75.011%      |
| 1916 | CARDINAL HEALTH INC SR UNSECURED 12/20 4.625           | 0.012%         | 75.023%      |
| 1917 | ON ASSIGNMENT INC COMMON STOCK USD.01                  | 0.012%         | 75.035%      |
| 1918 | NOVOZYMES A/S  | 0.012%         | 75.047%      |
| 1919 | ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01       | 0.012%         | 75.058%      |
| 1920 | LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01       | 0.012%         | 75.070%      |
| 1921 | SAPPI  | 0.012%         | 75.082%      |
| 1922 | FREENET AG   | 0.012%         | 75.094%      |
| 1923 | DOMINION ENERGY INC SR UNSECURED 03/21 4.45            | 0.012%         | 75.106%      |
| 1924 | FLOWSERVE CORP COMMON STOCK USD1.25                    | 0.012%         | 75.117%      |
| 1925 | VOESTALPINE AG   | 0.012%         | 75.129%      |
| 1926 | KURARAY CO   | 0.012%         | 75.141%      |
| 1927 | DEUTSCHE BOERSE  | 0.012%         | 75.153%      |
| 1928 | ALACER GOLD COR  | 0.012%         | 75.164%      |
| 1929 | ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 04/20 5.625 | 0.012%         | 75.176%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1930 | FNB CORP COMMON STOCK USD.01                      | 0.012%         | 75.188%      |
| 1931 | RICHELIEU HARDW                                   | 0.012%         | 75.199%      |
| 1932 | DARLING INGREDIENTS INC COMMON STOCK USD.01       | 0.012%         | 75.211%      |
| 1933 | ILG INC COMMON STOCK USD.01                       | 0.012%         | 75.223%      |
| 1934 | PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0   | 0.012%         | 75.234%      |
| 1935 | JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 3.625 | 0.012%         | 75.246%      |
| 1936 | HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01  | 0.012%         | 75.258%      |
| 1937 | TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01  | 0.012%         | 75.270%      |
| 1938 | LOUISIANA PACIFIC CORP COMMON STOCK USD1.0        | 0.012%         | 75.281%      |
| 1939 | MEREDITH CORP                                     | 0.012%         | 75.293%      |
| 1940 | SAP AG  | 0.012%         | 75.305%      |
| 1941 | BBA AVIATION                                      | 0.012%         | 75.316%      |
| 1942 | BIRCHCLIFF ENER                                   | 0.012%         | 75.328%      |
| 1943 | OC OERLIKON COR                                   | 0.012%         | 75.339%      |
| 1944 | CORNING INC SR UNSECURED 08/20 4.25               | 0.012%         | 75.351%      |
| 1945 | CARPENTER TECHN                                   | 0.012%         | 75.363%      |
| 1946 | MORNEAU SHEPELL                                   | 0.012%         | 75.374%      |
| 1947 | VOYA FINANCIAL INC COMMON STOCK USD.01            | 0.012%         | 75.386%      |
| 1948 | KLX INC COMMON STOCK USD.01                       | 0.012%         | 75.397%      |
| 1949 | HKT TRUST   | 0.012%         | 75.409%      |
| 1950 | TRI POINTE GROUP INC COMPANY GUAR 07/21 4.875     | 0.012%         | 75.421%      |
| 1951 | EXTENDED STAY AMERICA INC UNIT USD.01             | 0.012%         | 75.432%      |
| 1952 | REXNORD CORP COMMON STOCK USD.01                  | 0.012%         | 75.444%      |
| 1953 | SES GLOBAL  | 0.012%         | 75.455%      |
| 1954 | WESCO INTERNATI                                   | 0.012%         | 75.467%      |
| 1955 | LARSEN & TOUBRO                                   | 0.012%         | 75.478%      |
| 1956 | CNH INDUSTRIAL                                    | 0.012%         | 75.490%      |
| 1957 | CORELOGIC INC COMMON STOCK USD1.0                 | 0.012%         | 75.502%      |
| 1958 | MEDICAL PROPERTIES TRUST INC REIT USD.001         | 0.012%         | 75.513%      |
| 1959 | HENGAN INTL                                       | 0.012%         | 75.525%      |
| 1960 | BELDEN INC COMMON STOCK USD.01                    | 0.012%         | 75.536%      |
| 1961 | PRUDENTIAL CORP                                   | 0.012%         | 75.548%      |
| 1962 | XILINX INC  | 0.012%         | 75.559%      |
| 1963 | CARTER S INC COMMON STOCK USD.01                  | 0.012%         | 75.571%      |
| 1964 | CHEVRON CORP SR UNSECURED 05/21 2.1               | 0.012%         | 75.582%      |
| 1965 | HCA HEALTHCARE INC COMMON STOCK USD.01            | 0.012%         | 75.594%      |
| 1966 | ACI WORLDWIDE INC COMMON STOCK USD.005            | 0.011%         | 75.605%      |
| 1967 | HEWLETT PACKARD                                   | 0.011%         | 75.617%      |
| 1968 | ORICA LIMITED                                     | 0.011%         | 75.628%      |
| 1969 | SENIOR HOUSING PROP TRUST REIT USD.01             | 0.011%         | 75.640%      |
| 1970 | HANKYU CORP                                       | 0.011%         | 75.651%      |
| 1971 | PROSPERITY BANCSHARES INC COMMON STOCK USD1.0     | 0.011%         | 75.663%      |
| 1972 | T MOBILE USA INC COMPANY GUAR 04/22 4             | 0.011%         | 75.674%      |
| 1973 | DERWENT LONDON                                    | 0.011%         | 75.685%      |
| 1974 | ENTEGRIS INC COMMON STOCK USD.01                  | 0.011%         | 75.697%      |
| 1975 | HENRY SCHEIN CO                                   | 0.011%         | 75.708%      |
| 1976 | COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5   | 0.011%         | 75.720%      |
| 1977 | KIA MOTORS CORP                                   | 0.011%         | 75.731%      |
| 1978 | SBM OFFSHORE NV                                   | 0.011%         | 75.743%      |
| 1979 | BARRY CALLEBAUT                                   | 0.011%         | 75.754%      |



|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1980 | KLA TENCOR CORP COMMON STOCK USD.001             | 0.011%         | 75.765%      |
| 1981 | SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0    | 0.011%         | 75.777%      |
| 1982 | ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01   | 0.011%         | 75.788%      |
| 1983 | USAA CAPITAL CORP SR UNSECURED 144A 06/21 2      | 0.011%         | 75.799%      |
| 1984 | TOTAL ENERGY SE                                  | 0.011%         | 75.811%      |
| 1985 | CORESITE REALTY CORP REIT USD.01                 | 0.011%         | 75.822%      |
| 1986 | MAN STRATEGIC H                                  | 0.011%         | 75.834%      |
| 1987 | SUNRISE COMMUNC                                  | 0.011%         | 75.845%      |
| 1988 | NOKIAN RENKAAT                                   | 0.011%         | 75.856%      |
| 1989 | SWATCH GROUP                                     | 0.011%         | 75.868%      |
| 1990 | KBR INC COMMON STOCK USD.001                     | 0.011%         | 75.879%      |
| 1991 | YY INC ADR ADR USD.00001                         | 0.011%         | 75.890%      |
| 1992 | CONSOLIDATED EDISON INC COMMON STOCK USD.1       | 0.011%         | 75.902%      |
| 1993 | SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01   | 0.011%         | 75.913%      |
| 1994 | CABOT OIL & GAS                                  | 0.011%         | 75.924%      |
| 1995 | CRANE CO   | 0.011%         | 75.936%      |
| 1996 | LITHIA MOTORS INC CL A COMMON STOCK              | 0.011%         | 75.947%      |
| 1997 | RIO TINTO PLC                                    | 0.011%         | 75.958%      |
| 1998 | IDEX CORP  | 0.011%         | 75.969%      |
| 1999 | YUM BRANDS INC COMMON STOCK                      | 0.011%         | 75.981%      |
| 2000 | CIRRUS LOGIC IN                                  | 0.011%         | 75.992%      |
| 2001 | AGILE PROPERTY                                   | 0.011%         | 76.003%      |
| 2002 | DOMTAR CORP USD                                  | 0.011%         | 76.015%      |
| 2003 | GRAMERCY PROPERTY TRUST REIT USD.01              | 0.011%         | 76.026%      |
| 2004 | MATADOR RESOURCES CO COMMON STOCK USD.01         | 0.011%         | 76.037%      |
| 2005 | MATTEL INC SR UNSECURED 08/21 2.35               | 0.011%         | 76.048%      |
| 2006 | MINITUBISHI MATE                                 | 0.011%         | 76.059%      |
| 2007 | BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125 | 0.011%         | 76.071%      |
| 2008 | COLUMBIA BANKING SYSTEM INC COMMON STOCK         | 0.011%         | 76.082%      |
| 2009 | CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01 | 0.011%         | 76.093%      |
| 2010 | VONOVIA SE                                       | 0.011%         | 76.104%      |
| 2011 | CNO FINANCIAL                                    | 0.011%         | 76.116%      |
| 2012 | MARUBENI CORP                                    | 0.011%         | 76.127%      |
| 2013 | LENOVO GROUP LT                                  | 0.011%         | 76.138%      |
| 2014 | DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75     | 0.011%         | 76.149%      |
| 2015 | WERNER ENTERPRISES INC COMMON STOCK USD.01       | 0.011%         | 76.160%      |
| 2016 | LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3    | 0.011%         | 76.172%      |
| 2017 | CVS HEALTH CORP SR UNSECURED 07/20 2.8           | 0.011%         | 76.183%      |
| 2018 | JAZZ PHARMACEUT                                  | 0.011%         | 76.194%      |
| 2019 | SPECTRIS PLC                                     | 0.011%         | 76.205%      |
| 2020 | SBI HOLDINGS IN                                  | 0.011%         | 76.216%      |
| 2021 | TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01 | 0.011%         | 76.227%      |
| 2022 | AMERICAN CAMPUS COMMUNITIES REIT USD.01          | 0.011%         | 76.239%      |
| 2023 | SANOFI ADR ADR                                   | 0.011%         | 76.250%      |
| 2024 | MICRO FOCUS INT                                  | 0.011%         | 76.261%      |
| 2025 | MITSUI OSK LINE                                  | 0.011%         | 76.272%      |
| 2026 | HCL TECHNOLOGIE                                  | 0.011%         | 76.283%      |
| 2027 | IMI PLC  | 0.011%         | 76.294%      |
| 2028 | MICROCHIP TECHN                                  | 0.011%         | 76.305%      |
| 2029 | ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01 | 0.011%         | 76.316%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2030 | KIRBY CORP  | 0.011%         | 76.327%      |
| 2031 | UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125   | 0.011%         | 76.338%      |
| 2032 | NIPPON PROLOGIS                                   | 0.011%         | 76.349%      |
| 2033 | RELX NV   | 0.011%         | 76.360%      |
| 2034 | WILLIAM HILL PL                                   | 0.011%         | 76.371%      |
| 2035 | mitsui mining &                                   | 0.011%         | 76.382%      |
| 2036 | INTERMEDIATE CA                                   | 0.011%         | 76.394%      |
| 2037 | BCA POP EMILIA                                    | 0.011%         | 76.405%      |
| 2038 | CALFRAC WELL SE                                   | 0.011%         | 76.416%      |
| 2039 | NU SKIN ENTERPR                                   | 0.011%         | 76.427%      |
| 2040 | CANACCORD FINAN                                   | 0.011%         | 76.438%      |
| 2041 | MOODY S CORP COMMON STOCK USD.01                  | 0.011%         | 76.449%      |
| 2042 | CHIMEI INNOLUX                                    | 0.011%         | 76.460%      |
| 2043 | BRENNTAG AG                                       | 0.011%         | 76.471%      |
| 2044 | SERVICE CORP IN                                   | 0.011%         | 76.482%      |
| 2045 | DOWNER EDI LTD                                    | 0.011%         | 76.493%      |
| 2046 | CHILDRENS PLACE                                   | 0.011%         | 76.504%      |
| 2047 | TRICON CAPITAL                                    | 0.011%         | 76.515%      |
| 2048 | AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0  | 0.011%         | 76.526%      |
| 2049 | TRI POINTE GROUP INC COMMON STOCK USD.01          | 0.011%         | 76.537%      |
| 2050 | HAWAIIAN HOLDINGS INC COMMON STOCK USD.01         | 0.011%         | 76.548%      |
| 2051 | TEVA PHARMACEUTICAL SP ADR ADR                    | 0.011%         | 76.559%      |
| 2052 | QORVO INC COMMON STOCK USD.0001                   | 0.011%         | 76.570%      |
| 2053 | ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5         | 0.011%         | 76.581%      |
| 2054 | TATA CONSULTANC                                   | 0.011%         | 76.592%      |
| 2055 | IBERIABANK CORP                                   | 0.011%         | 76.603%      |
| 2056 | CARLSBERG   | 0.011%         | 76.613%      |
| 2057 | QBE INSURANCE                                     | 0.011%         | 76.624%      |
| 2058 | FLUOR CORP COMMON STOCK USD.01                    | 0.011%         | 76.635%      |
| 2059 | NIPPON YUSEN KK                                   | 0.011%         | 76.646%      |
| 2060 | LEUCADIA NATIONAL CORP COMMON STOCK USD1.0        | 0.011%         | 76.657%      |
| 2061 | ASTELLAS PHARMA                                   | 0.011%         | 76.668%      |
| 2062 | SERVICEMASTER G                                   | 0.011%         | 76.679%      |
| 2063 | HUHTAMAKI OY                                      | 0.011%         | 76.690%      |
| 2064 | BOSKALIS WESTMN                                   | 0.011%         | 76.701%      |
| 2065 | CAIXABANK   | 0.011%         | 76.712%      |
| 2066 | MINH GROUP LTD                                    | 0.011%         | 76.723%      |
| 2067 | FASTENAL  | 0.011%         | 76.734%      |
| 2068 | KAO CORP  | 0.011%         | 76.745%      |
| 2069 | UMPQUA HOLDINGS CORP COMMON STOCK                 | 0.011%         | 76.756%      |
| 2070 | LEGG MASON INC COMMON STOCK USD.1                 | 0.011%         | 76.766%      |
| 2071 | GS HOLDINGS COR                                   | 0.011%         | 76.777%      |
| 2072 | CABOT CORP  | 0.011%         | 76.788%      |
| 2073 | FOOT LOCKER INC COMMON STOCK USD.01               | 0.011%         | 76.799%      |
| 2074 | WHITE MOUNTAINS                                   | 0.011%         | 76.810%      |
| 2075 | FURUKAWA ELECTR                                   | 0.011%         | 76.821%      |
| 2076 | TIMKEN CO   | 0.011%         | 76.832%      |
| 2077 | LIBERTY VENTURES SER A TRACKING STK USD.01        | 0.011%         | 76.843%      |
| 2078 | TEGNA INC COMMON STOCK USD1.0                     | 0.011%         | 76.854%      |
| 2079 | ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.011%         | 76.864%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2080 | FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01  | 0.011%         | 76.875%      |
| 2081 | TOKYO ELECTRON                                    | 0.011%         | 76.886%      |
| 2082 | APPLE HOSPITALITY REIT INC REIT NPV               | 0.011%         | 76.897%      |
| 2083 | DEUTSCHE WOHNEN                                   | 0.011%         | 76.908%      |
| 2084 | MORGAN STANLEY                                    | 0.011%         | 76.919%      |
| 2085 | TRANSOCEAN LTD                                    | 0.011%         | 76.929%      |
| 2086 | PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646  | 0.011%         | 76.940%      |
| 2087 | MAXIMUS INC COMMON STOCK                          | 0.011%         | 76.951%      |
| 2088 | CK ASSET HOLDIN                                   | 0.011%         | 76.962%      |
| 2089 | BLUEBIRD BIO IN                                   | 0.011%         | 76.973%      |
| 2090 | BENDIGO AND ADE                                   | 0.011%         | 76.984%      |
| 2091 | PEABODY ENERGY CORP COMMON STOCK                  | 0.011%         | 76.994%      |
| 2092 | STEVEN MADDEN LTD COMMON STOCK USD.0001           | 0.011%         | 77.005%      |
| 2093 | FIBRA UNO ADMIN                                   | 0.011%         | 77.016%      |
| 2094 | MSC INDUSTRIAL                                    | 0.011%         | 77.027%      |
| 2095 | OMEGA HEALTHCARE INVESTORS REIT USD.1             | 0.011%         | 77.037%      |
| 2096 | SKYWEST INC COMMON STOCK                          | 0.011%         | 77.048%      |
| 2097 | BOK FINANCIAL CORPORATION COMMON STOCK USD.00006  | 0.011%         | 77.059%      |
| 2098 | TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462 | 0.011%         | 77.070%      |
| 2099 | PINNACLE FOODS INC COMMON STOCK USD.01            | 0.011%         | 77.080%      |
| 2100 | DAIWA SECURITIE                                   | 0.011%         | 77.091%      |
| 2101 | COPART INC  | 0.011%         | 77.102%      |
| 2102 | IPG PHOTONICS C                                   | 0.011%         | 77.112%      |
| 2103 | NITTO DENKO COR                                   | 0.011%         | 77.123%      |
| 2104 | INDIABULLS HOUS                                   | 0.011%         | 77.134%      |
| 2105 | THE FOSCHINI GR                                   | 0.011%         | 77.145%      |
| 2106 | CLOROX CO   | 0.011%         | 77.155%      |
| 2107 | AXIS CAPITAL HO                                   | 0.011%         | 77.166%      |
| 2108 | TEMENOS GROUP A                                   | 0.011%         | 77.177%      |
| 2109 | FISERV INC COMMON STOCK USD.01                    | 0.011%         | 77.187%      |
| 2110 | UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6     | 0.011%         | 77.198%      |
| 2111 | ARYZTA AG   | 0.011%         | 77.208%      |
| 2112 | FIRST MAJESTIC SILVER CORP COMMON STOCK           | 0.011%         | 77.219%      |
| 2113 | BEAZLEY PLC                                       | 0.011%         | 77.230%      |
| 2114 | SLEEP COUNTRY C                                   | 0.011%         | 77.240%      |
| 2115 | NVR INC COMMON STOCK USD.01                       | 0.011%         | 77.251%      |
| 2116 | COGECO INC COMMON STOCK                           | 0.011%         | 77.262%      |
| 2117 | HERMAN MILLER I                                   | 0.011%         | 77.272%      |
| 2118 | IAC/INTERACTIVECORP COMMON STOCK USD.001          | 0.011%         | 77.283%      |
| 2119 | REGAL BELOIT CORP COMMON STOCK USD.01             | 0.011%         | 77.293%      |
| 2120 | UNITED URBAN IN                                   | 0.011%         | 77.304%      |
| 2121 | MADISON SQUARE GARDEN CO A COMMON STOCK USD.01    | 0.011%         | 77.315%      |
| 2122 | FAMILYMART CO                                     | 0.011%         | 77.325%      |
| 2123 | TASEKO MINES LT                                   | 0.011%         | 77.336%      |
| 2124 | DONALDSON CO IN                                   | 0.011%         | 77.346%      |
| 2125 | SHIMAO PROPERTY                                   | 0.011%         | 77.357%      |
| 2126 | CNPC (HONG KONG)                                  | 0.011%         | 77.368%      |
| 2127 | NGK INSULATORS                                    | 0.011%         | 77.378%      |
| 2128 | JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625      | 0.011%         | 77.389%      |
| 2129 | METRO WHOLESALE                                   | 0.011%         | 77.399%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2130 | EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0    | 0.011%         | 77.410%      |
| 2131 | SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01 | 0.011%         | 77.420%      |
| 2132 | HONDA MOTOR CO LTD SPONS ADR ADR                 | 0.011%         | 77.431%      |
| 2133 | KESKO  | 0.011%         | 77.442%      |
| 2134 | APPLIED INDUSTRIAL TECH INC COMMON STOCK         | 0.011%         | 77.452%      |
| 2135 | ICICI BANK LTD                                   | 0.011%         | 77.463%      |
| 2136 | KROGER CO SR UNSECURED 01/21 3.3                 | 0.011%         | 77.473%      |
| 2137 | MAXIM INTEGRATE                                  | 0.011%         | 77.484%      |
| 2138 | AGF MGMT LTD CL                                  | 0.011%         | 77.494%      |
| 2139 | COMPASS GROUP P                                  | 0.011%         | 77.505%      |
| 2140 | ROYAL BANK OF SCOT SPON ADR ADR                  | 0.010%         | 77.515%      |
| 2141 | AARON S INC COMMON STOCK USD.5                   | 0.010%         | 77.526%      |
| 2142 | DENKI KAGAKU KO                                  | 0.010%         | 77.536%      |
| 2143 | ACADIA HEALTHCARE CO INC COMMON STOCK USD.01     | 0.010%         | 77.547%      |
| 2144 | KAWASAKI HEAVY                                   | 0.010%         | 77.557%      |
| 2145 | BID CORP LTD                                     | 0.010%         | 77.567%      |
| 2146 | ASSA ABLOY AB                                    | 0.010%         | 77.578%      |
| 2147 | WOOLWORTHS HLDG                                  | 0.010%         | 77.588%      |
| 2148 | mitsui fudosan                                   | 0.010%         | 77.599%      |
| 2149 | KERING   | 0.010%         | 77.609%      |
| 2150 | OLD NATIONAL BANCORP COMMON STOCK                | 0.010%         | 77.620%      |
| 2151 | UBE INDUSTRIES                                   | 0.010%         | 77.630%      |
| 2152 | VALIDUS HOLDING                                  | 0.010%         | 77.641%      |
| 2153 | ANTERO RESOURCES CORP COMMON STOCK USD.01        | 0.010%         | 77.651%      |
| 2154 | ADVANCED SEMICO                                  | 0.010%         | 77.661%      |
| 2155 | MOSAIC CO  | 0.010%         | 77.672%      |
| 2156 | INVESTORS BANCORP INC COMMON STOCK USD.01        | 0.010%         | 77.682%      |
| 2157 | ROBERT HALF INT                                  | 0.010%         | 77.693%      |
| 2158 | CSX CORP 3.7% 3                                  | 0.010%         | 77.703%      |
| 2159 | GUYANA GOLDFIEL                                  | 0.010%         | 77.713%      |
| 2160 | SEMPRA ENERGY COMMON STOCK                       | 0.010%         | 77.724%      |
| 2161 | ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01 | 0.010%         | 77.734%      |
| 2162 | VIASAT INC COMMON STOCK USD.0001                 | 0.010%         | 77.745%      |
| 2163 | CANACOL ENERGY                                   | 0.010%         | 77.755%      |
| 2164 | SASOL  | 0.010%         | 77.765%      |
| 2165 | ASSOCD BANC-COR                                  | 0.010%         | 77.776%      |
| 2166 | SEALED AIR CORP COMMON STOCK USD.1               | 0.010%         | 77.786%      |
| 2167 | VIPSHOP HOLDINGS LTD ADR ADR USD.0001            | 0.010%         | 77.796%      |
| 2168 | SEB SA   | 0.010%         | 77.807%      |
| 2169 | WORTHINGTON IND                                  | 0.010%         | 77.817%      |
| 2170 | SONOVA HOLDING                                   | 0.010%         | 77.827%      |
| 2171 | MCCORMICK & CO                                   | 0.010%         | 77.838%      |
| 2172 | BARCLAYS PLC                                     | 0.010%         | 77.848%      |
| 2173 | HEALTHCARE REALTY TRUST INC REIT USD.01          | 0.010%         | 77.858%      |
| 2174 | LIVANOVA PLC                                     | 0.010%         | 77.869%      |
| 2175 | TRITON INTERNAT                                  | 0.010%         | 77.879%      |
| 2176 | TAUBMAN CENTERS INC REIT USD.01                  | 0.010%         | 77.889%      |
| 2177 | ANTOFAGASTA HLD                                  | 0.010%         | 77.899%      |
| 2178 | GOLD FIELDS LTD SPONS ADR ADR                    | 0.010%         | 77.910%      |
| 2179 | CH ROBINSON WOR                                  | 0.010%         | 77.920%      |

|      | SECURITY NAME  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2180 | RPM INTERNATIONAL INC COMMON STOCK USD.01            | 0.010%         | 77.930%      |
| 2181 | CMS ENERGY CORP SR UNSECURED 03/24 3.875             | 0.010%         | 77.940%      |
| 2182 | CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5       | 0.010%         | 77.951%      |
| 2183 | KINAXIS INC  | 0.010%         | 77.961%      |
| 2184 | VISHAY INTERTEC                                      | 0.010%         | 77.971%      |
| 2185 | LIFE STORAGE INC REIT USD.01                         | 0.010%         | 77.981%      |
| 2186 | A P MOLLER - MA                                      | 0.010%         | 77.991%      |
| 2187 | NOMURA REAL EST                                      | 0.010%         | 78.002%      |
| 2188 | EDF  | 0.010%         | 78.012%      |
| 2189 | AURUBIS AG   | 0.010%         | 78.022%      |
| 2190 | JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0     | 0.010%         | 78.032%      |
| 2191 | TATA STEEL LIM                                       | 0.010%         | 78.042%      |
| 2192 | PRA HEALTH SCIE                                      | 0.010%         | 78.053%      |
| 2193 | MERCURY GENERAL                                      | 0.010%         | 78.063%      |
| 2194 | LEGRAND SA   | 0.010%         | 78.073%      |
| 2195 | BANK OF NOVA SC                                      | 0.010%         | 78.083%      |
| 2196 | ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125 | 0.010%         | 78.093%      |
| 2197 | BRP INC/CA- SUB                                      | 0.010%         | 78.104%      |
| 2198 | SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001    | 0.010%         | 78.114%      |
| 2199 | ORIX JREIT INC                                       | 0.010%         | 78.124%      |
| 2200 | RELX PLC SPON ADR ADR                                | 0.010%         | 78.134%      |
| 2201 | BUCHER IND-REGD                                      | 0.010%         | 78.144%      |
| 2202 | COBHAM PLC   | 0.010%         | 78.154%      |
| 2203 | WINPAK LTD   | 0.010%         | 78.165%      |
| 2204 | XEROX CORP 2.75                                      | 0.010%         | 78.175%      |
| 2205 | E L FINL CORP L                                      | 0.010%         | 78.185%      |
| 2206 | JAPAN RETAIL FU                                      | 0.010%         | 78.195%      |
| 2207 | CIENA CORP COMMON STOCK USD.01                       | 0.010%         | 78.205%      |
| 2208 | GRACO INC COMMON STOCK USD1.0                        | 0.010%         | 78.215%      |
| 2209 | SAIPEM SPA   | 0.010%         | 78.225%      |
| 2210 | BYD CO   | 0.010%         | 78.235%      |
| 2211 | RENTOKIL INITIA                                      | 0.010%         | 78.246%      |
| 2212 | CAP GEMINI   | 0.010%         | 78.256%      |
| 2213 | DTE ENERGY INC                                       | 0.010%         | 78.266%      |
| 2214 | WELLS FARGO & C                                      | 0.010%         | 78.276%      |
| 2215 | MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5      | 0.010%         | 78.286%      |
| 2216 | LEONI AG   | 0.010%         | 78.296%      |
| 2217 | ENERSYS COMMON STOCK USD.01                          | 0.010%         | 78.306%      |
| 2218 | CITRIX SYSTEMS                                       | 0.010%         | 78.316%      |
| 2219 | EXPERIAN PLC   | 0.010%         | 78.326%      |
| 2220 | NUANCE COMMUNICATIONS INC COMMON STOCK USD.001       | 0.010%         | 78.336%      |
| 2221 | SPROUTS FARMERS MARKET INC COMMON STOCK USD.001      | 0.010%         | 78.346%      |
| 2222 | SHINHAN FIN GRO                                      | 0.010%         | 78.356%      |
| 2223 | HEINEKEN NV  | 0.010%         | 78.366%      |
| 2224 | TRUWORTHS INTER                                      | 0.010%         | 78.376%      |
| 2225 | LITTELFUSE INC COMMON STOCK USD.01                   | 0.010%         | 78.386%      |
| 2226 | DUKE ENERGY CORP SR UNSECURED 04/24 3.75             | 0.010%         | 78.396%      |
| 2227 | PUBLIC SERVICE                                       | 0.010%         | 78.407%      |
| 2228 | PASON SYSTEMS I                                      | 0.010%         | 78.417%      |
| 2229 | LAMAR ADVERTISING CO A REIT USD.001                  | 0.010%         | 78.427%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2230 | EMPRESA BRASILE                                 | 0.010%         | 78.437%      |
| 2231 | NIPPON EXPRESS                                  | 0.010%         | 78.447%      |
| 2232 | TOPBUILD CORP COMMON STOCK                      | 0.010%         | 78.457%      |
| 2233 | CHINA GOLD INTL                                 | 0.010%         | 78.467%      |
| 2234 | CES ENERGY SOLU                                 | 0.010%         | 78.477%      |
| 2235 | CNX RESOURCES CORP COMMON STOCK USD.01          | 0.010%         | 78.487%      |
| 2236 | OMNICOM GROUP I                                 | 0.010%         | 78.497%      |
| 2237 | ANHUI CONCH CEM                                 | 0.010%         | 78.507%      |
| 2238 | TRANSALTA RENEW                                 | 0.010%         | 78.517%      |
| 2239 | DAIKIN INDUSTRI                                 | 0.010%         | 78.527%      |
| 2240 | RPC GROUP                                       | 0.010%         | 78.537%      |
| 2241 | ESSITY AKTIEBOL                                 | 0.010%         | 78.546%      |
| 2242 | ABM INDUSTRIES INC COMMON STOCK USD.01          | 0.010%         | 78.556%      |
| 2243 | MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875 | 0.010%         | 78.566%      |
| 2244 | MAPFRE SA                                       | 0.010%         | 78.576%      |
| 2245 | TAIWAN CEMENT                                   | 0.010%         | 78.586%      |
| 2246 | CENTRICA PLC                                    | 0.010%         | 78.596%      |
| 2247 | ASCENDAS REAL E                                 | 0.010%         | 78.606%      |
| 2248 | BAT INTL FINANC                                 | 0.010%         | 78.616%      |
| 2249 | UBS GROUP                                       | 0.010%         | 78.626%      |
| 2250 | GAM HOLDING LTD                                 | 0.010%         | 78.636%      |
| 2251 | BPCE SA SR UNSECURED 02/21 2.65                 | 0.010%         | 78.646%      |
| 2252 | VALMONT INDUSTRIES COMMON STOCK USD1.0          | 0.010%         | 78.656%      |
| 2253 | II VI INC COMMON STOCK                          | 0.010%         | 78.666%      |
| 2254 | OTSUKA HLDGS CO                                 | 0.010%         | 78.676%      |
| 2255 | COVESTRO AG                                     | 0.010%         | 78.686%      |
| 2256 | RALPH LAUREN CORP COMMON STOCK USD.01           | 0.010%         | 78.695%      |
| 2257 | COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0   | 0.010%         | 78.705%      |
| 2258 | COMMERCIAL METALS CO COMMON STOCK USD.01        | 0.010%         | 78.715%      |
| 2259 | WESTERN POWER W                                 | 0.010%         | 78.725%      |
| 2260 | BOARDWALK REIT                                  | 0.010%         | 78.735%      |
| 2261 | AMERICAN WATER WORKS CO INC COMMON STOCK USD.01 | 0.010%         | 78.745%      |
| 2262 | ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1   | 0.010%         | 78.755%      |
| 2263 | ENGHOUSE SYSTEM                                 | 0.010%         | 78.764%      |
| 2264 | ATLAS COPCO AB-                                 | 0.010%         | 78.774%      |
| 2265 | WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0 | 0.010%         | 78.784%      |
| 2266 | RLJ LODGING TRUST REIT                          | 0.010%         | 78.794%      |
| 2267 | KONICA MINOLTA                                  | 0.010%         | 78.804%      |
| 2268 | BABCOCK INTL GR                                 | 0.010%         | 78.813%      |
| 2269 | CARPENTER TECH                                  | 0.010%         | 78.823%      |
| 2270 | BEMIS CO INC                                    | 0.010%         | 78.833%      |
| 2271 | MOOG INC CLASS A COMMON STOCK USD1.0            | 0.010%         | 78.843%      |
| 2272 | J2 GLOBAL INC COMMON STOCK USD.01               | 0.010%         | 78.853%      |
| 2273 | J FRONT RETAILI                                 | 0.010%         | 78.862%      |
| 2274 | MIDDLEBY CORP COMMON STOCK USD.01               | 0.010%         | 78.872%      |
| 2275 | MILLICOM INTL C                                 | 0.010%         | 78.882%      |
| 2276 | WEC ENERGY GROU                                 | 0.010%         | 78.892%      |
| 2277 | ARCH COAL INC A COMMON STOCK USD.01             | 0.010%         | 78.901%      |
| 2278 | BEIJING ENT WAT                                 | 0.010%         | 78.911%      |
| 2279 | NESTLE FINANCE                                  | 0.010%         | 78.921%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2280 | HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3     | 0.010%         | 78.931%      |
| 2281 | SYNOPSIS INC                                     | 0.010%         | 78.940%      |
| 2282 | FORD CREDIT CANADA CO COMPANY GUAR 06/22 2.766   | 0.010%         | 78.950%      |
| 2283 | SEKISUI HOUSE                                    | 0.010%         | 78.960%      |
| 2284 | GEBERIT AG-REG                                   | 0.010%         | 78.970%      |
| 2285 | CENTRAL JAPAN R                                  | 0.010%         | 78.979%      |
| 2286 | BAYER MOTOREN W                                  | 0.010%         | 78.989%      |
| 2287 | DAIMLER CANADA FINANCE COMPANY GUAR 12/21 2.23   | 0.010%         | 78.999%      |
| 2288 | ACS, ACTIVIDADE                                  | 0.010%         | 79.008%      |
| 2289 | AVIGILON CORP C                                  | 0.010%         | 79.018%      |
| 2290 | INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0 | 0.010%         | 79.028%      |
| 2291 | ASAHI BREWERIES                                  | 0.010%         | 79.038%      |
| 2292 | STARBUCKS CORP SR UNSECURED 02/21 2.1            | 0.010%         | 79.047%      |
| 2293 | ORMAT TECHNOLOGIES INC COMMON STOCK USD.001      | 0.010%         | 79.057%      |
| 2294 | PATTERSON COS INC COMMON STOCK USD.01            | 0.010%         | 79.067%      |
| 2295 | WEINGARTEN REALTY INVESTORS REIT USD.03          | 0.010%         | 79.076%      |
| 2296 | ROGERS CORP COMMON STOCK USD1.0                  | 0.010%         | 79.086%      |
| 2297 | EQUITY COMMONWEALTH REIT USD.01                  | 0.010%         | 79.096%      |
| 2298 | CHINA MERCHANT                                   | 0.010%         | 79.105%      |
| 2299 | SUBSEA 7 SA                                      | 0.010%         | 79.115%      |
| 2300 | CITIC LTD  | 0.010%         | 79.125%      |
| 2301 | CONVERGYS CORP COMMON STOCK                      | 0.010%         | 79.134%      |
| 2302 | AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01  | 0.010%         | 79.144%      |
| 2303 | MITSUBISHI UJF                                   | 0.010%         | 79.154%      |
| 2304 | PERKINELMER INC COMMON STOCK USD1.0              | 0.010%         | 79.163%      |
| 2305 | GENERAC HOLDINGS INC COMMON STOCK USD.01         | 0.010%         | 79.173%      |
| 2306 | CHORUS AVIATION                                  | 0.010%         | 79.182%      |
| 2307 | PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01  | 0.010%         | 79.192%      |
| 2308 | UNI-PRESIDENT E                                  | 0.010%         | 79.202%      |
| 2309 | METSO OYJ  | 0.010%         | 79.211%      |
| 2310 | MB FINANCIAL INC COMMON STOCK USD.01             | 0.010%         | 79.221%      |
| 2311 | CALLON PETROLEUM CO COMMON STOCK USD.01          | 0.010%         | 79.231%      |
| 2312 | SANTOS LIMITED                                   | 0.010%         | 79.240%      |
| 2313 | DAVE & BUSTER'S                                  | 0.010%         | 79.250%      |
| 2314 | EUTELSAT COMMUN                                  | 0.010%         | 79.259%      |
| 2315 | DESCARTES SYSTEMS GRP/THE COMMON STOCK           | 0.010%         | 79.269%      |
| 2316 | SIGNATURE BANK COMMON STOCK USD.01               | 0.010%         | 79.278%      |
| 2317 | KAZAKHMYS PLC                                    | 0.010%         | 79.288%      |
| 2318 | AMERICA MOVIL S                                  | 0.010%         | 79.298%      |
| 2319 | SANMINA CORP COMMON STOCK USD.01                 | 0.010%         | 79.307%      |
| 2320 | VENTURE CORP                                     | 0.010%         | 79.317%      |
| 2321 | LOGMEIN INC COMMON STOCK USD.01                  | 0.010%         | 79.326%      |
| 2322 | COMPAL ELECTRON                                  | 0.010%         | 79.336%      |
| 2323 | US SILICA HOLDINGS INC COMMON STOCK USD.01       | 0.010%         | 79.345%      |
| 2324 | SUMMIT MATERIALS INC CL A COMMON STOCK USD.01    | 0.010%         | 79.355%      |
| 2325 | NEW YORK TIMES                                   | 0.010%         | 79.365%      |
| 2326 | ANGLOVAAL INDS                                   | 0.010%         | 79.374%      |
| 2327 | THYSSEN KRUPP A                                  | 0.010%         | 79.384%      |
| 2328 | PERRIGO FIN UNL                                  | 0.010%         | 79.393%      |
| 2329 | STIFEL FINANCIAL CORP COMMON STOCK USD.15        | 0.010%         | 79.403%      |

|      | SECURITY NAME   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2330 | BIOVERATIV INC COMMON STOCK USD.001                   | 0.010%         | 79.412%      |
| 2331 | NETSCOUT SYSTEMS INC COMMON STOCK USD.001             | 0.010%         | 79.422%      |
| 2332 | CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0           | 0.010%         | 79.431%      |
| 2333 | CRODA INTERNATI                                       | 0.010%         | 79.441%      |
| 2334 | SHOPRITE HLDGS  | 0.010%         | 79.450%      |
| 2335 | NORSK HYDRO AS  | 0.010%         | 79.460%      |
| 2336 | ENSTAR GROUP LT                                       | 0.010%         | 79.469%      |
| 2337 | ACUITY BRANDS INC COMMON STOCK USD.01                 | 0.009%         | 79.479%      |
| 2338 | Atlantia SpA  | 0.009%         | 79.488%      |
| 2339 | KEPPEL CORP   | 0.009%         | 79.498%      |
| 2340 | Dongbu Insuranc                                       | 0.009%         | 79.507%      |
| 2341 | HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01      | 0.009%         | 79.517%      |
| 2342 | SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01      | 0.009%         | 79.526%      |
| 2343 | BED BATH & BEYO                                       | 0.009%         | 79.536%      |
| 2344 | IDEA CELLULAR L                                       | 0.009%         | 79.545%      |
| 2345 | OMRON CORP  | 0.009%         | 79.554%      |
| 2346 | AUTOCANADA INC  | 0.009%         | 79.564%      |
| 2347 | VARIAN MEDICAL  | 0.009%         | 79.573%      |
| 2348 | CHINA STEEL   | 0.009%         | 79.583%      |
| 2349 | PLASTIC OMNIUM  | 0.009%         | 79.592%      |
| 2350 | COUSINS PROPERTIES INC REIT USD1.0                    | 0.009%         | 79.602%      |
| 2351 | CONDUENT INC COMMON STOCK USD.01                      | 0.009%         | 79.611%      |
| 2352 | EURONET WORLDWIDE INC COMMON STOCK USD.02             | 0.009%         | 79.620%      |
| 2353 | WENDY S CO/THE COMMON STOCK USD.1                     | 0.009%         | 79.630%      |
| 2354 | ROGERS SUGAR IN                                       | 0.009%         | 79.639%      |
| 2355 | COOPER STANDARD HOLDING COMMON STOCK USD.001          | 0.009%         | 79.649%      |
| 2356 | SINCLAIR BROADC                                       | 0.009%         | 79.658%      |
| 2357 | ITAU UNIBANCO H SPON PRF ADR ADR                      | 0.009%         | 79.667%      |
| 2358 | DAINIPPON INK&C                                       | 0.009%         | 79.677%      |
| 2359 | CERNER CORP   | 0.009%         | 79.686%      |
| 2360 | BANCORPSOUTH BANK COMMON STOCK                        | 0.009%         | 79.696%      |
| 2361 | ZYNGA INC CL A COMMON STOCK USD.00000625              | 0.009%         | 79.705%      |
| 2362 | GRUBHUB INC COMMON STOCK USD.0001                     | 0.009%         | 79.714%      |
| 2363 | JUPITER PLC   | 0.009%         | 79.724%      |
| 2364 | BIO TECHNE CORP COMMON STOCK USD.01                   | 0.009%         | 79.733%      |
| 2365 | B+G FOODS INC COMMON STOCK USD.01                     | 0.009%         | 79.742%      |
| 2366 | CLOSE BROS GROU                                       | 0.009%         | 79.752%      |
| 2367 | ANIXTER INTL IN                                       | 0.009%         | 79.761%      |
| 2368 | INDITEX SA  | 0.009%         | 79.770%      |
| 2369 | JULIUS BAER GRO                                       | 0.009%         | 79.780%      |
| 2370 | CHURCH & DWIGHT                                       | 0.009%         | 79.789%      |
| 2371 | TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01         | 0.009%         | 79.798%      |
| 2372 | POPULAR INC COMMON STOCK USD.01                       | 0.009%         | 79.808%      |
| 2373 | HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85 | 0.009%         | 79.817%      |
| 2374 | MAGELLAN HEALTH INC COMMON STOCK USD.01               | 0.009%         | 79.826%      |
| 2375 | LI & FUNG LIMIT                                       | 0.009%         | 79.836%      |
| 2376 | BLACK KNIGHT INC COMMON STOCK                         | 0.009%         | 79.845%      |
| 2377 | SUNTEC REIT   | 0.009%         | 79.854%      |
| 2378 | HAIN CELESTIAL GROUP INC COMMON STOCK USD.01          | 0.009%         | 79.864%      |
| 2379 | BANK OF HAWAII CORP COMMON STOCK USD.01               | 0.009%         | 79.873%      |



|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2380 | XCEL ENERGY INC COMMON STOCK USD2.5              | 0.009%         | 79.882%      |
| 2381 | WHITING PETROLEUM CORP COMMON STOCK USD.001      | 0.009%         | 79.892%      |
| 2382 | WACKER CHEMIE A                                  | 0.009%         | 79.901%      |
| 2383 | HAYS   | 0.009%         | 79.910%      |
| 2384 | TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01   | 0.009%         | 79.920%      |
| 2385 | WATSCO INC COMMON STOCK USD.5                    | 0.009%         | 79.929%      |
| 2386 | FERROGLOBE PLC                                   | 0.009%         | 79.938%      |
| 2387 | FONCIERE DES RE                                  | 0.009%         | 79.947%      |
| 2388 | PARTNERS GROUP                                   | 0.009%         | 79.957%      |
| 2389 | CHENIERE ENERGY INC COMMON STOCK USD.003         | 0.009%         | 79.966%      |
| 2390 | ALTIUS MINERALS                                  | 0.009%         | 79.975%      |
| 2391 | UMB FINANCIAL CORP COMMON STOCK USD1.0           | 0.009%         | 79.985%      |
| 2392 | FUKUOKA FINANCI                                  | 0.009%         | 79.994%      |
| 2393 | HUSQVARNA AB -                                   | 0.009%         | 80.003%      |
| 2394 | ALLEGIANT TRAVE                                  | 0.009%         | 80.012%      |
| 2395 | STERIS PLC                                       | 0.009%         | 80.022%      |
| 2396 | SPIRIT REALTY CAPITAL INC REIT USD.01            | 0.009%         | 80.031%      |
| 2397 | J + J SNACK FOODS CORP COMMON STOCK              | 0.009%         | 80.040%      |
| 2398 | COHERENT INC                                     | 0.009%         | 80.049%      |
| 2399 | UNITED NATURAL FOODS INC COMMON STOCK USD.01     | 0.009%         | 80.059%      |
| 2400 | MAJOR DRILLING                                   | 0.009%         | 80.068%      |
| 2401 | WABTEC CORP COMMON STOCK USD.01                  | 0.009%         | 80.077%      |
| 2402 | EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01    | 0.009%         | 80.086%      |
| 2403 | ELECTROCOMPONEN                                  | 0.009%         | 80.096%      |
| 2404 | WIENERBERGER AG                                  | 0.009%         | 80.105%      |
| 2405 | EATON VANCE CORP COMMON STOCK USD.00390625       | 0.009%         | 80.114%      |
| 2406 | POLYONE CORPORATION COMMON STOCK USD.01          | 0.009%         | 80.123%      |
| 2407 | NICHIREI CORP                                    | 0.009%         | 80.132%      |
| 2408 | VISTRA ENERGY CORP COMMON STOCK                  | 0.009%         | 80.142%      |
| 2409 | HANA FINANCIAL                                   | 0.009%         | 80.151%      |
| 2410 | ASPEN PHARMACAR                                  | 0.009%         | 80.160%      |
| 2411 | TETRA TECH INC COMMON STOCK USD.01               | 0.009%         | 80.169%      |
| 2412 | HYUNDAI MARINE&                                  | 0.009%         | 80.178%      |
| 2413 | IG GROUP HLDGS                                   | 0.009%         | 80.187%      |
| 2414 | ESTEE LAUDER CO                                  | 0.009%         | 80.196%      |
| 2415 | COMMONWEALTH BA                                  | 0.009%         | 80.206%      |
| 2416 | VANTIV INC CL A COMMON STOCK USD.00001           | 0.009%         | 80.215%      |
| 2417 | RECRUIT HOLDING                                  | 0.009%         | 80.224%      |
| 2418 | INVESTEC PLC                                     | 0.009%         | 80.233%      |
| 2419 | COMMONWEALTH BA                                  | 0.009%         | 80.242%      |
| 2420 | STATE STREET CORP SR UNSECURED 05/21 1.95        | 0.009%         | 80.251%      |
| 2421 | INTL BK RECON &                                  | 0.009%         | 80.261%      |
| 2422 | CRACKER BARREL                                   | 0.009%         | 80.270%      |
| 2423 | METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01 | 0.009%         | 80.279%      |
| 2424 | ASIAN DEVELOPME                                  | 0.009%         | 80.288%      |
| 2425 | FIRST INDL REAL                                  | 0.009%         | 80.297%      |
| 2426 | WATERS CORP                                      | 0.009%         | 80.306%      |
| 2427 | SABRE CORP COMMON STOCK USD.01                   | 0.009%         | 80.315%      |
| 2428 | EVERCORE PARTNE                                  | 0.009%         | 80.324%      |
| 2429 | UNITED BANKSHARES INC COMMON STOCK USD2.5        | 0.009%         | 80.333%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2430 | COMPASS MINERALS INTERNATION COMMON STOCK USD.01  | 0.009%         | 80.342%      |
| 2431 | WOOLWORTHS LTD                                    | 0.009%         | 80.351%      |
| 2432 | BCO BRADESCO SA                                   | 0.009%         | 80.360%      |
| 2433 | VERISK ANALYTICS INC COMMON STOCK USD.001         | 0.009%         | 80.369%      |
| 2434 | LINCOLN ELEC HL                                   | 0.009%         | 80.378%      |
| 2435 | GREAT WESTERN BANCORP INC COMMON STOCK USD.01     | 0.009%         | 80.387%      |
| 2436 | KORN/FERRY INTERNATIONAL COMMON STOCK USD.01      | 0.009%         | 80.396%      |
| 2437 | JANUS HENDERSON                                   | 0.009%         | 80.405%      |
| 2438 | WANT WANT CHINA                                   | 0.009%         | 80.414%      |
| 2439 | INTERTAPE POLYM                                   | 0.009%         | 80.423%      |
| 2440 | RITCHIE BROS. A                                   | 0.009%         | 80.432%      |
| 2441 | KAPSTONE PAPER                                    | 0.009%         | 80.441%      |
| 2442 | CIT GROUP INC COMMON STOCK USD.01                 | 0.009%         | 80.450%      |
| 2443 | DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01    | 0.009%         | 80.459%      |
| 2444 | INVITATION HOMES INC REIT USD.01                  | 0.009%         | 80.468%      |
| 2445 | KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001 | 0.009%         | 80.477%      |
| 2446 | NTN CORPORATION                                   | 0.009%         | 80.486%      |
| 2447 | ERSTE GROUP BAN                                   | 0.009%         | 80.495%      |
| 2448 | B&M EUROPEAN VA                                   | 0.009%         | 80.504%      |
| 2449 | FERROVIAL SA                                      | 0.009%         | 80.513%      |
| 2450 | ORPEA   | 0.009%         | 80.522%      |
| 2451 | SCOR  | 0.009%         | 80.531%      |
| 2452 | INNOGY SE   | 0.009%         | 80.540%      |
| 2453 | CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01    | 0.009%         | 80.549%      |
| 2454 | UPL LTD   | 0.009%         | 80.558%      |
| 2455 | MINERAL RESOURC                                   | 0.009%         | 80.566%      |
| 2456 | AXA-UAP   | 0.009%         | 80.575%      |
| 2457 | ENSCO PLC CLASS                                   | 0.009%         | 80.584%      |
| 2458 | ROYAL UNIBREW A                                   | 0.009%         | 80.593%      |
| 2459 | SAMSUNG ELEC-ME                                   | 0.009%         | 80.602%      |
| 2460 | SEMGROUP CORP CLASS A COMMON STOCK                | 0.009%         | 80.611%      |
| 2461 | WILLIAM DEMANT                                    | 0.009%         | 80.620%      |
| 2462 | AMERICAN WOODMARK CORP COMMON STOCK               | 0.009%         | 80.629%      |
| 2463 | YOKOHAMA RUBBER                                   | 0.009%         | 80.637%      |
| 2464 | ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2    | 0.009%         | 80.646%      |
| 2465 | ICADE   | 0.009%         | 80.655%      |
| 2466 | SAMSONITE INTL                                    | 0.009%         | 80.664%      |
| 2467 | WESTERN GAS PARTNERS SR UNSECURED 07/22 4         | 0.009%         | 80.673%      |
| 2468 | CAPITACOMMERCIA                                   | 0.009%         | 80.682%      |
| 2469 | SUNSTONE HOTEL                                    | 0.009%         | 80.690%      |
| 2470 | FRANCO NEVADA CORP COMMON STOCK                   | 0.009%         | 80.699%      |
| 2471 | COLRUYT SA  | 0.009%         | 80.708%      |
| 2472 | TIGER BRANDS                                      | 0.009%         | 80.717%      |
| 2473 | BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01      | 0.009%         | 80.726%      |
| 2474 | ONEMAIN HOLDINGS INC COMMON STOCK USD.01          | 0.009%         | 80.735%      |
| 2475 | MARUTI SUZUKI                                     | 0.009%         | 80.743%      |
| 2476 | DEUTSCHE TELEKO                                   | 0.009%         | 80.752%      |
| 2477 | NEW WORLD DEVEL                                   | 0.009%         | 80.761%      |
| 2478 | RESILIENT REIT                                    | 0.009%         | 80.770%      |
| 2479 | WYNN RESORTS LTD COMMON STOCK USD.01              | 0.009%         | 80.779%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2480 | BRUKER CORP COMMON STOCK USD.01                  | 0.009%         | 80.787%      |
| 2481 | BT GROUP PLC                                     | 0.009%         | 80.796%      |
| 2482 | CLEAN HARBOR IN                                  | 0.009%         | 80.805%      |
| 2483 | WINNEBAGO INDUSTRIES COMMON STOCK USD.5          | 0.009%         | 80.814%      |
| 2484 | PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85  | 0.009%         | 80.823%      |
| 2485 | LIFE HEALTHCARE                                  | 0.009%         | 80.831%      |
| 2486 | CEZ AS   | 0.009%         | 80.840%      |
| 2487 | AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01 | 0.009%         | 80.849%      |
| 2488 | DOLBY LABORATORIES INC CL A COMMON STOCK USD.001 | 0.009%         | 80.858%      |
| 2489 | MINERALS TECHNOLOGIES INC COMMON STOCK USD.1     | 0.009%         | 80.867%      |
| 2490 | SHERRITT INTERN                                  | 0.009%         | 80.875%      |
| 2491 | LIONS GATE ENTERTAINMENT B COMMON STOCK          | 0.009%         | 80.884%      |
| 2492 | EDISON INTERNATIONAL COMMON STOCK                | 0.009%         | 80.893%      |
| 2493 | PG&E CORP  | 0.009%         | 80.902%      |
| 2494 | HANWHA CHEMICAL                                  | 0.009%         | 80.910%      |
| 2495 | HOPE BANCORP INC COMMON STOCK USD.001            | 0.009%         | 80.919%      |
| 2496 | SILGAN HLDGS                                     | 0.009%         | 80.928%      |
| 2497 | DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8      | 0.009%         | 80.936%      |
| 2498 | ASPEN INSURANCE                                  | 0.009%         | 80.945%      |
| 2499 | AMER SPORTS OYJ                                  | 0.009%         | 80.954%      |
| 2500 | NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01    | 0.009%         | 80.963%      |
| 2501 | ORIX CORP  | 0.009%         | 80.971%      |
| 2502 | ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65 | 0.009%         | 80.980%      |
| 2503 | BRINK S CO/THE COMMON STOCK USD1.0               | 0.009%         | 80.989%      |
| 2504 | LG TELECOM LTD                                   | 0.009%         | 80.997%      |
| 2505 | TRINSEO SA                                       | 0.009%         | 81.006%      |
| 2506 | HALYARD HEALTH INC COMMON STOCK USD.01           | 0.009%         | 81.015%      |
| 2507 | SUMITOMO RUBBER                                  | 0.009%         | 81.023%      |
| 2508 | HASEKO CORP                                      | 0.009%         | 81.032%      |
| 2509 | CATHAY GENERAL BANCORP COMMON STOCK USD.01       | 0.009%         | 81.041%      |
| 2510 | HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01  | 0.009%         | 81.049%      |
| 2511 | WOORI BANK                                       | 0.009%         | 81.058%      |
| 2512 | WPP PLC  | 0.009%         | 81.067%      |
| 2513 | MEDNAX INC                                       | 0.009%         | 81.075%      |
| 2514 | UNILEVER CAP CO                                  | 0.009%         | 81.084%      |
| 2515 | RAIA DROGASIL S                                  | 0.009%         | 81.093%      |
| 2516 | SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5     | 0.009%         | 81.101%      |
| 2517 | GREIF INC CL A COMMON STOCK                      | 0.009%         | 81.110%      |
| 2518 | RBC BEARINGS INC COMMON STOCK USD.01             | 0.009%         | 81.118%      |
| 2519 | NEDCOR LTD ZAR1                                  | 0.009%         | 81.127%      |
| 2520 | HYOSUNG CORP                                     | 0.009%         | 81.136%      |
| 2521 | MUFG AMERICAS H                                  | 0.009%         | 81.144%      |
| 2522 | ASTRA INTERNATI                                  | 0.009%         | 81.153%      |
| 2523 | WILLIAMS COS INC SR UNSECURED 09/21 7.875        | 0.009%         | 81.162%      |
| 2524 | ALPS ELECTRIC C                                  | 0.009%         | 81.170%      |
| 2525 | PROXIMUS   | 0.009%         | 81.179%      |
| 2526 | MASONITE INTERNATIONAL CORP COMMON STOCK         | 0.009%         | 81.187%      |
| 2527 | HAEMONETICS COR                                  | 0.009%         | 81.196%      |
| 2528 | DECKERS OUTDOOR CORP COMMON STOCK USD.01         | 0.009%         | 81.205%      |
| 2529 | ZIMMER HOLDINGS                                  | 0.009%         | 81.213%      |

|      | SECURITY NAME                                 | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2530 | LOTTE CHEMICAL                                | 0.009%         | 81.222%      |
| 2531 | CHINA RESOURCES                               | 0.009%         | 81.230%      |
| 2532 | UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0 | 0.009%         | 81.239%      |
| 2533 | WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0  | 0.009%         | 81.247%      |
| 2534 | DAIWAHOUSE RE                                 | 0.009%         | 81.256%      |
| 2535 | TOYO SEIKAN KAI                               | 0.009%         | 81.264%      |
| 2536 | GUANGZHOU R&F P                               | 0.009%         | 81.273%      |
| 2537 | PHYSICIANS REALTY TRUST REIT USD.01           | 0.009%         | 81.281%      |
| 2538 | SAMSUNG FIRE &                                | 0.009%         | 81.290%      |
| 2539 | JBG SMITH PROPERTIES REIT USD.01              | 0.009%         | 81.299%      |
| 2540 | GLACIER BANCORP INC COMMON STOCK USD.01       | 0.009%         | 81.307%      |
| 2541 | CAPSTONE MINING                               | 0.009%         | 81.316%      |
| 2542 | MEGA FINANCIAL                                | 0.009%         | 81.324%      |
| 2543 | AGGREKO PLC                                   | 0.009%         | 81.333%      |
| 2544 | SINGAPORE TELECOM                             | 0.008%         | 81.341%      |
| 2545 | BANCO COMERCIAL                               | 0.008%         | 81.350%      |
| 2546 | SALZGITTER AG                                 | 0.008%         | 81.358%      |
| 2547 | CVB FINANCIAL CORP COMMON STOCK               | 0.008%         | 81.366%      |
| 2548 | O REILLY AUTOMOTIVE INC COMMON STOCK USD.01   | 0.008%         | 81.375%      |
| 2549 | SIERRA WIRELESS INC COMMON STOCK              | 0.008%         | 81.383%      |
| 2550 | CVS HEALTH CORP SR UNSECURED 06/21 2.125      | 0.008%         | 81.392%      |
| 2551 | EDENRED                                       | 0.008%         | 81.400%      |
| 2552 | BRANDYWINE REAL                               | 0.008%         | 81.409%      |
| 2553 | WESTROCK RKT CO COMPANY GUAR 03/20 3.5        | 0.008%         | 81.417%      |
| 2554 | RYMAN HOSPITALITY PROPERTIES REIT USD.01      | 0.008%         | 81.426%      |
| 2555 | SEMBCORP INDUST                               | 0.008%         | 81.434%      |
| 2556 | FIRSTCASH INC COMMON STOCK USD.01             | 0.008%         | 81.442%      |
| 2557 | FULTON FINANCIAL CORP COMMON STOCK USD2.5     | 0.008%         | 81.451%      |
| 2558 | TRELLEBORG AB                                 | 0.008%         | 81.459%      |
| 2559 | DORMAN PRODUCTS INC COMMON STOCK USD.01       | 0.008%         | 81.468%      |
| 2560 | SM ENERGY CO COMMON STOCK USD.01              | 0.008%         | 81.476%      |
| 2561 | CARS.COM INC COMMON STOCK USD.01              | 0.008%         | 81.485%      |
| 2562 | ISETAN MITSUKOS                               | 0.008%         | 81.493%      |
| 2563 | BAIDU INC SPON ADR ADR USD.00005              | 0.008%         | 81.501%      |
| 2564 | RLI CORP COMMON STOCK USD1.0                  | 0.008%         | 81.510%      |
| 2565 | ALIGN TECHNOLOGY INC COMMON STOCK USD.0001    | 0.008%         | 81.518%      |
| 2566 | CDW CORP/DE COMMON STOCK USD.01               | 0.008%         | 81.526%      |
| 2567 | VERINT SYSTEMS                                | 0.008%         | 81.535%      |
| 2568 | SEAGATE TECHNOL                               | 0.008%         | 81.543%      |
| 2569 | FIRST MERCHANTS CORP COMMON STOCK             | 0.008%         | 81.552%      |
| 2570 | ORORA LTD                                     | 0.008%         | 81.560%      |
| 2571 | ECHOSTAR CORP A COMMON STOCK USD.001          | 0.008%         | 81.568%      |
| 2572 | DONGFENG MOTOR                                | 0.008%         | 81.577%      |
| 2573 | NATIONAL EXPRES                               | 0.008%         | 81.585%      |
| 2574 | FILA KOREA LTD                                | 0.008%         | 81.593%      |
| 2575 | KGHM POLSKA MIE                               | 0.008%         | 81.602%      |
| 2576 | CMS ENERGY CORP                               | 0.008%         | 81.610%      |
| 2577 | TELENOR AS                                    | 0.008%         | 81.618%      |
| 2578 | BROWN-FORMAN CO                               | 0.008%         | 81.627%      |
| 2579 | TRIMBLE INC COMMON STOCK                      | 0.008%         | 81.635%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2580 | DENTSU INC.                                       | 0.008%         | 81.643%      |
| 2581 | HEARTLAND EXPRESS INC COMMON STOCK USD.01         | 0.008%         | 81.651%      |
| 2582 | ARISTOCRAT LEIS                                   | 0.008%         | 81.660%      |
| 2583 | TARO PHARMACEUT                                   | 0.008%         | 81.668%      |
| 2584 | BANK OF AMERICA CORP SR UNSECURED 01/22 5.7       | 0.008%         | 81.676%      |
| 2585 | HORACE MANN EDUCATORS COMMON STOCK USD.001        | 0.008%         | 81.685%      |
| 2586 | ACCIONA SA  | 0.008%         | 81.693%      |
| 2587 | GREAT WALL AUTO                                   | 0.008%         | 81.701%      |
| 2588 | OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001 | 0.008%         | 81.709%      |
| 2589 | ALFA SA DE CV                                     | 0.008%         | 81.718%      |
| 2590 | SABINA SILVER C                                   | 0.008%         | 81.726%      |
| 2591 | ENERGEN CORP COMMON STOCK USD.01                  | 0.008%         | 81.734%      |
| 2592 | APERAM SA   | 0.008%         | 81.742%      |
| 2593 | PARAMOUNT GROUP INC REIT USD.01                   | 0.008%         | 81.751%      |
| 2594 | CAPITEC BANK HL                                   | 0.008%         | 81.759%      |
| 2595 | CAPITAMALL TRUS                                   | 0.008%         | 81.767%      |
| 2596 | SURGE ENERGY IN                                   | 0.008%         | 81.775%      |
| 2597 | BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01  | 0.008%         | 81.784%      |
| 2598 | STAR ENTERTAINM                                   | 0.008%         | 81.792%      |
| 2599 | GERRESHEIMER GR                                   | 0.008%         | 81.800%      |
| 2600 | SEABOARD CORP COMMON STOCK USD1.0                 | 0.008%         | 81.808%      |
| 2601 | HASBRO INC  | 0.008%         | 81.816%      |
| 2602 | APACHE CORP SR UNSECURED 04/22 3.25               | 0.008%         | 81.825%      |
| 2603 | ENERSIS SA  | 0.008%         | 81.833%      |
| 2604 | MORGAN STANLEY                                    | 0.008%         | 81.841%      |
| 2605 | LASALLE HOTEL PROPERTIES REIT USD.01              | 0.008%         | 81.849%      |
| 2606 | SABRA HEALTH CARE REIT INC REIT USD.01            | 0.008%         | 81.857%      |
| 2607 | NOMURA REAL EST                                   | 0.008%         | 81.865%      |
| 2608 | WAJAX CORP  | 0.008%         | 81.874%      |
| 2609 | PRICESMART INC                                    | 0.008%         | 81.882%      |
| 2610 | INDOFOODS SUKSE                                   | 0.008%         | 81.890%      |
| 2611 | CASINO GUICH-PE                                   | 0.008%         | 81.898%      |
| 2612 | SYMRISE AG  | 0.008%         | 81.906%      |
| 2613 | OUTOKUMPU OY                                      | 0.008%         | 81.914%      |
| 2614 | PAYCHEX INC                                       | 0.008%         | 81.923%      |
| 2615 | TRANSURBAN GROU                                   | 0.008%         | 81.931%      |
| 2616 | L BRANDS INC COMMON STOCK USD.5                   | 0.008%         | 81.939%      |
| 2617 | COSMO ENERGY HO                                   | 0.008%         | 81.947%      |
| 2618 | MEDIATEK INC                                      | 0.008%         | 81.955%      |
| 2619 | MOTOROLA SOLUTIONS INC COMMON STOCK USD.01        | 0.008%         | 81.963%      |
| 2620 | BCO DO BRASIL S                                   | 0.008%         | 81.971%      |
| 2621 | CABOT MICROELECTRONICS CORP COMMON STOCK USD.001  | 0.008%         | 81.979%      |
| 2622 | FINISAR CORPORATION COMMON STOCK USD.001          | 0.008%         | 81.988%      |
| 2623 | BAKER HUGHES A GE CO COMMON STOCK USD.0001        | 0.008%         | 81.996%      |
| 2624 | JBS SA  | 0.008%         | 82.004%      |
| 2625 | WASHINGTON FEDERAL INC COMMON STOCK USD1.0        | 0.008%         | 82.012%      |
| 2626 | MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3     | 0.008%         | 82.020%      |
| 2627 | SUZANO PAPEL E                                    | 0.008%         | 82.028%      |
| 2628 | FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001  | 0.008%         | 82.036%      |
| 2629 | GREAT PORTLAND                                    | 0.008%         | 82.044%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2630 | COVANTA HOLDING CORP COMMON STOCK USD.1         | 0.008%         | 82.052%      |
| 2631 | VIACOM INC SR UNSECURED 04/24 3.875             | 0.008%         | 82.060%      |
| 2632 | FIRST FINANCIAL                                 | 0.008%         | 82.068%      |
| 2633 | LIFEPOINT HOSPI                                 | 0.008%         | 82.077%      |
| 2634 | LOWE S COS INC SR UNSECURED 09/25 3.375         | 0.008%         | 82.085%      |
| 2635 | NEWS CORP CLASS A COMMON STOCK USD.01           | 0.008%         | 82.093%      |
| 2636 | GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01    | 0.008%         | 82.101%      |
| 2637 | CABLE ONE INC COMMON STOCK USD.01               | 0.008%         | 82.109%      |
| 2638 | COOPER TIRE&RUB                                 | 0.008%         | 82.117%      |
| 2639 | NIDEC CORPORATI                                 | 0.008%         | 82.125%      |
| 2640 | PPL CORPORATION                                 | 0.008%         | 82.133%      |
| 2641 | MGIC INVESTMENT CORP COMMON STOCK USD1.0        | 0.008%         | 82.141%      |
| 2642 | Straumann AG                                    | 0.008%         | 82.149%      |
| 2643 | HYUNDAI ENG & C                                 | 0.008%         | 82.157%      |
| 2644 | WHIRLPOOL CORP                                  | 0.008%         | 82.165%      |
| 2645 | CONCORDIA FINAN                                 | 0.008%         | 82.173%      |
| 2646 | GLP J-REIT                                      | 0.008%         | 82.181%      |
| 2647 | HOWDEN JOINERY                                  | 0.008%         | 82.189%      |
| 2648 | GATX CORP                                       | 0.008%         | 82.197%      |
| 2649 | GTT COMMUNICATIONS INC COMMON STOCK USD.0001    | 0.008%         | 82.205%      |
| 2650 | PROGRESS SOFTWARE CORP COMMON STOCK USD.01      | 0.008%         | 82.213%      |
| 2651 | LUCARA DIAMOND                                  | 0.008%         | 82.221%      |
| 2652 | TRIBUNE MEDIA C                                 | 0.008%         | 82.229%      |
| 2653 | CLICLS GROUP                                    | 0.008%         | 82.237%      |
| 2654 | PEGATRON CORP                                   | 0.008%         | 82.245%      |
| 2655 | SHIMIZU CORP                                    | 0.008%         | 82.253%      |
| 2656 | ITRON INC                                       | 0.008%         | 82.261%      |
| 2657 | CJ CHEILJEDANG                                  | 0.008%         | 82.269%      |
| 2658 | CORPORATE OFFICE PROPERTIES REIT USD.01         | 0.008%         | 82.277%      |
| 2659 | ADVANCE RESIDEN                                 | 0.008%         | 82.285%      |
| 2660 | BOSTON BEER COMPANY INC A COMMON STOCK USD.01   | 0.008%         | 82.293%      |
| 2661 | ANSYS INC COMMON STOCK USD.01                   | 0.008%         | 82.301%      |
| 2662 | GRUPO AEROPORTU                                 | 0.008%         | 82.309%      |
| 2663 | SHAFTESBURY                                     | 0.008%         | 82.317%      |
| 2664 | T GARANTI BANKA                                 | 0.008%         | 82.325%      |
| 2665 | PROASSURANCE CORP COMMON STOCK USD.01           | 0.008%         | 82.333%      |
| 2666 | EBARA CORP                                      | 0.008%         | 82.341%      |
| 2667 | NATIXIS   | 0.008%         | 82.349%      |
| 2668 | RUBIS SCA                                       | 0.008%         | 82.357%      |
| 2669 | CREDICORP                                       | 0.008%         | 82.365%      |
| 2670 | ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2 | 0.008%         | 82.372%      |
| 2671 | CHINA GAS HOLDI                                 | 0.008%         | 82.380%      |
| 2672 | LEG IMMOBILIEN                                  | 0.008%         | 82.388%      |
| 2673 | CAMBREX CORP COMMON STOCK USD.1                 | 0.008%         | 82.396%      |
| 2674 | SIMS GROUP LTD                                  | 0.008%         | 82.404%      |
| 2675 | METCASH LTD                                     | 0.008%         | 82.412%      |
| 2676 | CENTAMIN PLC                                    | 0.008%         | 82.420%      |
| 2677 | BODYCOTE PLC                                    | 0.008%         | 82.428%      |
| 2678 | TRIPADVISOR INC COMMON STOCK USD.001            | 0.008%         | 82.436%      |
| 2679 | KILLAM APART RE                                 | 0.008%         | 82.444%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2680 | INTU PROPERTIES                                 | 0.008%         | 82.452%      |
| 2681 | VEOLIA ENVIRONM                                 | 0.008%         | 82.460%      |
| 2682 | JTEKT CORP.                                     | 0.008%         | 82.467%      |
| 2683 | HP INC SR UNSECURED 12/21 4.65                  | 0.008%         | 82.475%      |
| 2684 | TINGYI(CAYMAN I                                 | 0.008%         | 82.483%      |
| 2685 | TEXAS ROADHOUSE INC COMMON STOCK USD.001        | 0.008%         | 82.491%      |
| 2686 | QEP RESOURCES INC COMMON STOCK USD.01           | 0.008%         | 82.499%      |
| 2687 | SINGAPORE PRESS                                 | 0.008%         | 82.507%      |
| 2688 | NORDEA BANK AB                                  | 0.008%         | 82.515%      |
| 2689 | LEGGETT + PLATT INC COMMON STOCK USD.01         | 0.008%         | 82.523%      |
| 2690 | RENASANT CORP COMMON STOCK USD5.0               | 0.008%         | 82.531%      |
| 2691 | BADGER DAYLIGHT                                 | 0.008%         | 82.538%      |
| 2692 | SOTHEBY S COMMON STOCK USD.01                   | 0.008%         | 82.546%      |
| 2693 | FINMECCANICA SP                                 | 0.008%         | 82.554%      |
| 2694 | AUTOZONE INC COMMON STOCK USD.01                | 0.008%         | 82.562%      |
| 2695 | GLOBUS MEDICAL                                  | 0.008%         | 82.570%      |
| 2696 | SPAR GROUP LIMI                                 | 0.008%         | 82.578%      |
| 2697 | HANG LUNG DEVEL                                 | 0.008%         | 82.586%      |
| 2698 | JUNGHEINRICH -                                  | 0.008%         | 82.594%      |
| 2699 | LUKOIL PJSC - A                                 | 0.008%         | 82.601%      |
| 2700 | IDEXX LABORATORIES INC COMMON STOCK USD.1       | 0.008%         | 82.609%      |
| 2701 | GPO TELEVISA                                    | 0.008%         | 82.617%      |
| 2702 | SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45 | 0.008%         | 82.625%      |
| 2703 | LOOMIS AB                                       | 0.008%         | 82.633%      |
| 2704 | SIX FLAGS ENTERTAINMENT CORP COMMON STOCK       | 0.008%         | 82.641%      |
| 2705 | LANDSTAR SYSTEM                                 | 0.008%         | 82.649%      |
| 2706 | MERITAGE HOMES                                  | 0.008%         | 82.656%      |
| 2707 | TRUSTMARK CORP COMMON STOCK                     | 0.008%         | 82.664%      |
| 2708 | TREEHOUSE FOODS INC COMMON STOCK USD.01         | 0.008%         | 82.672%      |
| 2709 | STUDENT TRANSPORTATION INC COMMON STOCK         | 0.008%         | 82.680%      |
| 2710 | HERC HOLDINGS INC COMMON STOCK USD.01           | 0.008%         | 82.688%      |
| 2711 | PENGROWTH ENERGY CORP COMMON STOCK              | 0.008%         | 82.696%      |
| 2712 | SUNOPTA INC COMMON STOCK                        | 0.008%         | 82.703%      |
| 2713 | WHEELOCK & COMP                                 | 0.008%         | 82.711%      |
| 2714 | ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5       | 0.008%         | 82.719%      |
| 2715 | ENTERGY CORP                                    | 0.008%         | 82.727%      |
| 2716 | MONRO INC COMMON STOCK USD.01                   | 0.008%         | 82.735%      |
| 2717 | BUFFALO WILD WINGS INC COMMON STOCK             | 0.008%         | 82.742%      |
| 2718 | TERNA RETE ELET                                 | 0.008%         | 82.750%      |
| 2719 | CATHAY FINANCA                                  | 0.008%         | 82.758%      |
| 2720 | NAVER CORP                                      | 0.008%         | 82.766%      |
| 2721 | ALLREAL HOLDING                                 | 0.008%         | 82.773%      |
| 2722 | GCL-POLY ENERGY                                 | 0.008%         | 82.781%      |
| 2723 | COCA-COLA EUROP                                 | 0.008%         | 82.789%      |
| 2724 | SHENANDOAH TELECOMMUNICATION COMMON STOCK       | 0.008%         | 82.797%      |
| 2725 | NINE DRAGONS PA                                 | 0.008%         | 82.805%      |
| 2726 | FLAGSTAR BANCORP INC COMMON STOCK USD.01        | 0.008%         | 82.812%      |
| 2727 | ROTORK PLC                                      | 0.008%         | 82.820%      |
| 2728 | CREW ENERGY INC                                 | 0.008%         | 82.828%      |
| 2729 | FANUC   | 0.008%         | 82.836%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2730 | HANKOOK TIRE CO                                  | 0.008%         | 82.843%      |
| 2731 | FERRO CORP                                       | 0.008%         | 82.851%      |
| 2732 | DCC PLC  | 0.008%         | 82.859%      |
| 2733 | FORMOSA CHEMICA                                  | 0.008%         | 82.867%      |
| 2734 | FUJI ELECTRIC C                                  | 0.008%         | 82.874%      |
| 2735 | VALVOLINE INC COMMON STOCK USD.01                | 0.008%         | 82.882%      |
| 2736 | UNIPOL GRUPPO F                                  | 0.008%         | 82.890%      |
| 2737 | HELEN OF TROY C                                  | 0.008%         | 82.897%      |
| 2738 | CHINA VANKE CO                                   | 0.008%         | 82.905%      |
| 2739 | BUWOG AG   | 0.008%         | 82.913%      |
| 2740 | BIO RAD LABORATORIES A COMMON STOCK USD.0001     | 0.008%         | 82.921%      |
| 2741 | MORNINGSTAR INC COMMON STOCK                     | 0.008%         | 82.928%      |
| 2742 | MSCI INC   | 0.008%         | 82.936%      |
| 2743 | SVENSKA HANDELS                                  | 0.008%         | 82.944%      |
| 2744 | BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01 | 0.008%         | 82.951%      |
| 2745 | EPAM SYSTEMS INC COMMON STOCK USD.001            | 0.008%         | 82.959%      |
| 2746 | HYUNDAI STEEL C                                  | 0.008%         | 82.967%      |
| 2747 | AXEL SPRINGER A                                  | 0.008%         | 82.974%      |
| 2748 | BANCO SANTANDER SA SPON ADR ADR                  | 0.008%         | 82.982%      |
| 2749 | MERITAGE HOMES CORP COMMON STOCK USD.01          | 0.008%         | 82.990%      |
| 2750 | LEIDOS HOLDINGS                                  | 0.008%         | 82.997%      |
| 2751 | GREEN DOT CORP CLASS A COMMON STOCK USD.001      | 0.008%         | 83.005%      |
| 2752 | SIENNA SENIOR L                                  | 0.008%         | 83.013%      |
| 2753 | HORIZON PHARMA                                   | 0.008%         | 83.020%      |
| 2754 | CRED SUIS GP FU                                  | 0.008%         | 83.028%      |
| 2755 | UBIQUITI NETWORKS INC COMMON STOCK USD.001       | 0.008%         | 83.036%      |
| 2756 | EVONIK INDUSTRI                                  | 0.008%         | 83.043%      |
| 2757 | ARGONAUT GOLD I                                  | 0.008%         | 83.051%      |
| 2758 | LA QUINTA HOLDINGS INC COMMON STOCK USD.01       | 0.008%         | 83.059%      |
| 2759 | CATTOLICA ASSIC                                  | 0.008%         | 83.066%      |
| 2760 | CARRIZO OIL + GAS INC COMMON STOCK USD.01        | 0.008%         | 83.074%      |
| 2761 | ASM INTL NV                                      | 0.008%         | 83.082%      |
| 2762 | FIRST FINL BANKSHARES INC COMMON STOCK USD.01    | 0.008%         | 83.089%      |
| 2763 | INTL FLAVORS&FR                                  | 0.008%         | 83.097%      |
| 2764 | CONTINENTAL GOL                                  | 0.008%         | 83.105%      |
| 2765 | SEVERN TRENT                                     | 0.008%         | 83.112%      |
| 2766 | NATIONAL GENERA                                  | 0.008%         | 83.120%      |
| 2767 | ROCKWOOL INTL                                    | 0.008%         | 83.127%      |
| 2768 | CIMB GROUP HOLD                                  | 0.008%         | 83.135%      |
| 2769 | Samsung Life In                                  | 0.008%         | 83.143%      |
| 2770 | INSURANCE AUSTR                                  | 0.008%         | 83.150%      |
| 2771 | KANEKA CORP                                      | 0.008%         | 83.158%      |
| 2772 | DAICEL CHEM IND                                  | 0.008%         | 83.166%      |
| 2773 | KERRY PROPRTIE                                   | 0.008%         | 83.173%      |
| 2774 | TRANSDIGM GROUP INC COMMON STOCK USD.01          | 0.008%         | 83.181%      |
| 2775 | OZ MINERALS LTD                                  | 0.008%         | 83.188%      |
| 2776 | GULFPORT ENERGY CORP COMMON STOCK USD.01         | 0.008%         | 83.196%      |
| 2777 | EDUCATION REALTY TRUST INC REIT USD.01           | 0.008%         | 83.204%      |
| 2778 | CHEMED CORP COMMON STOCK USD1.0                  | 0.008%         | 83.211%      |
| 2779 | HITACHI CONST M                                  | 0.008%         | 83.219%      |



|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2780 | RED ELECTRICA C                                   | 0.008%         | 83.226%      |
| 2781 | LENNAR CORP COMPANY GUAR 01/22 4.125              | 0.008%         | 83.234%      |
| 2782 | SWISS PRIME SIT                                   | 0.008%         | 83.241%      |
| 2783 | HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4          | 0.008%         | 83.249%      |
| 2784 | CAMPBELL SOUP C                                   | 0.008%         | 83.257%      |
| 2785 | AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01  | 0.008%         | 83.264%      |
| 2786 | MALAYAN BKG BHD                                   | 0.008%         | 83.272%      |
| 2787 | BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001 | 0.008%         | 83.279%      |
| 2788 | LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2    | 0.008%         | 83.287%      |
| 2789 | HOMESERVE PLC                                     | 0.008%         | 83.295%      |
| 2790 | CENTERPOINT ENE                                   | 0.008%         | 83.302%      |
| 2791 | THERMO FISHER S                                   | 0.008%         | 83.310%      |
| 2792 | NOVO NORDISK A/S SPONS ADR ADR                    | 0.008%         | 83.317%      |
| 2793 | HEXAGON AB  | 0.008%         | 83.325%      |
| 2794 | JAPAN PRIME REA                                   | 0.008%         | 83.332%      |
| 2795 | DUNKIN BRANDS GROUP INC COMMON STOCK USD.001      | 0.008%         | 83.340%      |
| 2796 | HILLTOP HOLDINGS INC COMMON STOCK USD.01          | 0.008%         | 83.347%      |
| 2797 | GRANITE CONST                                     | 0.008%         | 83.355%      |
| 2798 | SHISEIDO CO                                       | 0.008%         | 83.363%      |
| 2799 | ARISTA NETWORKS INC COMMON STOCK USD.0001         | 0.008%         | 83.370%      |
| 2800 | KB HOME COMMON STOCK USD1.0                       | 0.008%         | 83.378%      |
| 2801 | KUMBA IRON ORE                                    | 0.008%         | 83.385%      |
| 2802 | AIR WATER INC.                                    | 0.008%         | 83.393%      |
| 2803 | AMEREN CORP                                       | 0.008%         | 83.400%      |
| 2804 | MASCO CORP  | 0.008%         | 83.408%      |
| 2805 | MONDI LTD   | 0.008%         | 83.415%      |
| 2806 | NGK SPARK PLUG                                    | 0.008%         | 83.423%      |
| 2807 | ASUSTEK COMPUTE                                   | 0.008%         | 83.430%      |
| 2808 | SWIRE PACIFIC                                     | 0.008%         | 83.438%      |
| 2809 | TENNECO AUTOMOT                                   | 0.007%         | 83.445%      |
| 2810 | DUN + BRADSTREET CORP COMMON STOCK USD.01         | 0.007%         | 83.453%      |
| 2811 | KEYCORP   | 0.007%         | 83.460%      |
| 2812 | BILLERUD AB                                       | 0.007%         | 83.468%      |
| 2813 | EASTGROUP PROPERTIES INC REIT                     | 0.007%         | 83.475%      |
| 2814 | WALKER + DUNLOP INC COMMON STOCK                  | 0.007%         | 83.483%      |
| 2815 | BM&F BOVESPA SA                                   | 0.007%         | 83.490%      |
| 2816 | ELECTROLUX AB-S                                   | 0.007%         | 83.498%      |
| 2817 | NEXANS  | 0.007%         | 83.505%      |
| 2818 | ULTA BEAUTY INC COMMON STOCK USD.01               | 0.007%         | 83.513%      |
| 2819 | TOPDANMARK A/S                                    | 0.007%         | 83.520%      |
| 2820 | NIKE INC SR UNSECURED 11/26 2.375                 | 0.007%         | 83.527%      |
| 2821 | ENBRIDGE ENERGY                                   | 0.007%         | 83.535%      |
| 2822 | QUANTA COMPUTER                                   | 0.007%         | 83.542%      |
| 2823 | VICTREX PLC                                       | 0.007%         | 83.550%      |
| 2824 | WPP PLC SPONSORED ADR ADR                         | 0.007%         | 83.557%      |
| 2825 | HUMANA INC SR UNSECURED 10/19 2.625               | 0.007%         | 83.565%      |
| 2826 | OASIS PETROLEUM INC COMMON STOCK USD.01           | 0.007%         | 83.572%      |
| 2827 | GPE EUROTUNNEL                                    | 0.007%         | 83.580%      |
| 2828 | EMPIRE STATE RE                                   | 0.007%         | 83.587%      |
| 2829 | SPARK NEW ZEA                                     | 0.007%         | 83.595%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2830 | MDC HOLDINGS INC COMMON STOCK USD.01            | 0.007%         | 83.602%      |
| 2831 | E.SUN FINANCIAL                                 | 0.007%         | 83.609%      |
| 2832 | UNIPOLSAI SPA                                   | 0.007%         | 83.617%      |
| 2833 | HUGO BOSS AG                                    | 0.007%         | 83.624%      |
| 2834 | NORDSON CORP COMMON STOCK                       | 0.007%         | 83.632%      |
| 2835 | JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01 | 0.007%         | 83.639%      |
| 2836 | DR PEPPER SNAPP                                 | 0.007%         | 83.646%      |
| 2837 | AFLAC INC SR UNSECURED 06/23 3.625              | 0.007%         | 83.654%      |
| 2838 | ANTA SPORTS PRO                                 | 0.007%         | 83.661%      |
| 2839 | ULVAC INC.                                      | 0.007%         | 83.669%      |
| 2840 | ATHENAHEALTH IN                                 | 0.007%         | 83.676%      |
| 2841 | DOWA HOLDING CO                                 | 0.007%         | 83.683%      |
| 2842 | UNIVAR INC COMMON STOCK USD.01                  | 0.007%         | 83.691%      |
| 2843 | SANWA SHUTTER C                                 | 0.007%         | 83.698%      |
| 2844 | CANFOR PULP PRO                                 | 0.007%         | 83.705%      |
| 2845 | ACXIOM CORP COMMON STOCK USD.1                  | 0.007%         | 83.713%      |
| 2846 | NIPRO CORP                                      | 0.007%         | 83.720%      |
| 2847 | CAPITALAND                                      | 0.007%         | 83.728%      |
| 2848 | NHK SPRING CO                                   | 0.007%         | 83.735%      |
| 2849 | MERCK KGAA                                      | 0.007%         | 83.742%      |
| 2850 | INMOBILIARIA CO                                 | 0.007%         | 83.750%      |
| 2851 | BONAVISTA ENERG                                 | 0.007%         | 83.757%      |
| 2852 | TGS NOPEC GEOPH                                 | 0.007%         | 83.764%      |
| 2853 | WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1   | 0.007%         | 83.772%      |
| 2854 | BANNER CORPORATION COMMON STOCK USD.01          | 0.007%         | 83.779%      |
| 2855 | SUNNY OPTICAL T                                 | 0.007%         | 83.786%      |
| 2856 | LITE-ON TECHNOL                                 | 0.007%         | 83.794%      |
| 2857 | WARTSILA OYJ AB                                 | 0.007%         | 83.801%      |
| 2858 | TOWNE BANK COMMON STOCK USD1.667                | 0.007%         | 83.808%      |
| 2859 | FUJIKURA  | 0.007%         | 83.816%      |
| 2860 | ABERTIS INFRAES                                 | 0.007%         | 83.823%      |
| 2861 | SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95 | 0.007%         | 83.830%      |
| 2862 | VALLEY NATIONAL BANCORP COMMON STOCK            | 0.007%         | 83.837%      |
| 2863 | MEXICHEM SAB DE                                 | 0.007%         | 83.845%      |
| 2864 | GRUPA LOTOS S.A                                 | 0.007%         | 83.852%      |
| 2865 | DUNDEE PRECIOUS                                 | 0.007%         | 83.859%      |
| 2866 | CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01 | 0.007%         | 83.867%      |
| 2867 | PT BANK CENTRAL                                 | 0.007%         | 83.874%      |
| 2868 | PERNOD-RICARD                                   | 0.007%         | 83.881%      |
| 2869 | RETAIL PROPERTIES OF AME A REIT USD.001         | 0.007%         | 83.888%      |
| 2870 | OFFICE DEPOT IN                                 | 0.007%         | 83.896%      |
| 2871 | KULICKE&SOFFA I                                 | 0.007%         | 83.903%      |
| 2872 | CHINA CONCH VEN                                 | 0.007%         | 83.910%      |
| 2873 | PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01 | 0.007%         | 83.917%      |
| 2874 | BANK OF QUEENSL                                 | 0.007%         | 83.925%      |
| 2875 | TECHTRONIC INDU                                 | 0.007%         | 83.932%      |
| 2876 | CEMEX SA  | 0.007%         | 83.939%      |
| 2877 | UNIVERSAL FOREST PRODUCTS COMMON STOCK          | 0.007%         | 83.947%      |
| 2878 | FMC CORP  | 0.007%         | 83.954%      |
| 2879 | CREDIT SAISON C                                 | 0.007%         | 83.961%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2880 | GRAHAM HOLDINGS                                 | 0.007%         | 83.968%      |
| 2881 | KOSMOS ENERGY L                                 | 0.007%         | 83.976%      |
| 2882 | RESMED INC                                      | 0.007%         | 83.983%      |
| 2883 | CENTURY ALUMINUM COMPANY COMMON STOCK USD.01    | 0.007%         | 83.990%      |
| 2884 | AG GROWTH INTER                                 | 0.007%         | 83.997%      |
| 2885 | WIPRO   | 0.007%         | 84.005%      |
| 2886 | PILGRIM S PRIDE CORP COMMON STOCK USD.01        | 0.007%         | 84.012%      |
| 2887 | CALERES INC COMMON STOCK USD.01                 | 0.007%         | 84.019%      |
| 2888 | PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01  | 0.007%         | 84.026%      |
| 2889 | KELLOGG CO                                      | 0.007%         | 84.033%      |
| 2890 | ATHABASCA OIL C                                 | 0.007%         | 84.041%      |
| 2891 | PEARSON   | 0.007%         | 84.048%      |
| 2892 | SUNCORP GROUP                                   | 0.007%         | 84.055%      |
| 2893 | EXXARO  | 0.007%         | 84.062%      |
| 2894 | BE SEMICONDUCTO                                 | 0.007%         | 84.070%      |
| 2895 | MORI SEIKI CO                                   | 0.007%         | 84.077%      |
| 2896 | CLEANAWAY WASTE                                 | 0.007%         | 84.084%      |
| 2897 | FIRSTGROUP                                      | 0.007%         | 84.091%      |
| 2898 | AURIZON HOLDING                                 | 0.007%         | 84.098%      |
| 2899 | FIRSTENERGY CORP COMMON STOCK USD.1             | 0.007%         | 84.106%      |
| 2900 | AAREAL BANK AG                                  | 0.007%         | 84.113%      |
| 2901 | PRYSMIAN SPA CO                                 | 0.007%         | 84.120%      |
| 2902 | LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01 | 0.007%         | 84.127%      |
| 2903 | CARA OPERATIONS                                 | 0.007%         | 84.134%      |
| 2904 | HEROUX DEVTEK                                   | 0.007%         | 84.142%      |
| 2905 | LIONS GATE ENTERTAINMENT A COMMON STOCK NPV     | 0.007%         | 84.149%      |
| 2906 | DAITO TRUST CON                                 | 0.007%         | 84.156%      |
| 2907 | CADENCE DESIGN SYS INC COMMON STOCK USD.01      | 0.007%         | 84.163%      |
| 2908 | KONE OYJ  | 0.007%         | 84.170%      |
| 2909 | UNIFIRST CORP/MA COMMON STOCK USD.1             | 0.007%         | 84.177%      |
| 2910 | CHINA EVERBRIGH                                 | 0.007%         | 84.185%      |
| 2911 | COFINIMMO                                       | 0.007%         | 84.192%      |
| 2912 | COLUMBIA PROPERTY TRUST INC REIT USD.01         | 0.007%         | 84.199%      |
| 2913 | REGENERON PHARMACEUTICALS COMMON STOCK USD.001  | 0.007%         | 84.206%      |
| 2914 | SAAB AB   | 0.007%         | 84.213%      |
| 2915 | HELLA KGAA HUEC                                 | 0.007%         | 84.220%      |
| 2916 | AU OPTRONICS CO                                 | 0.007%         | 84.228%      |
| 2917 | CIFI HOLDINGS G                                 | 0.007%         | 84.235%      |
| 2918 | KOBE STEEL                                      | 0.007%         | 84.242%      |
| 2919 | NESTLE FINANCE                                  | 0.007%         | 84.249%      |
| 2920 | VALLOUREC SA                                    | 0.007%         | 84.256%      |
| 2921 | CALATLANTIC GROUP INC COMPANY GUAR 01/21 8.375  | 0.007%         | 84.263%      |
| 2922 | NEWCREST MINING                                 | 0.007%         | 84.271%      |
| 2923 | CANTEL MEDICAL CORP COMMON STOCK USD.1          | 0.007%         | 84.278%      |
| 2924 | QUALICORP SA                                    | 0.007%         | 84.285%      |
| 2925 | CEMEX SA  | 0.007%         | 84.292%      |
| 2926 | NATL HEALTH INVESTORS INC REIT USD.01           | 0.007%         | 84.299%      |
| 2927 | HNI CORP  | 0.007%         | 84.306%      |
| 2928 | ASTRAZENECA                                     | 0.007%         | 84.313%      |
| 2929 | UNITE GROUP PLC                                 | 0.007%         | 84.320%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2930 | BLOCK(H&R)INC                                    | 0.007%         | 84.328%      |
| 2931 | TRONOX LTD-CL A                                  | 0.007%         | 84.335%      |
| 2932 | HRG GROUP INC COMMON STOCK USD.01                | 0.007%         | 84.342%      |
| 2933 | IT HOLDINGS COR                                  | 0.007%         | 84.349%      |
| 2934 | SAP SE SPONSORED ADR ADR                         | 0.007%         | 84.356%      |
| 2935 | OIL SEARCH LTD                                   | 0.007%         | 84.363%      |
| 2936 | BHARAT FORGE LT                                  | 0.007%         | 84.370%      |
| 2937 | COMPEQ MFG                                       | 0.007%         | 84.377%      |
| 2938 | FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1      | 0.007%         | 84.384%      |
| 2939 | CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01 | 0.007%         | 84.391%      |
| 2940 | YAGEO CORP                                       | 0.007%         | 84.398%      |
| 2941 | GETINGE AB, B S                                  | 0.007%         | 84.406%      |
| 2942 | SEI INVESTMENT                                   | 0.007%         | 84.413%      |
| 2943 | HUTCHISON PORT                                   | 0.007%         | 84.420%      |
| 2944 | DAIICHI SANKYO                                   | 0.007%         | 84.427%      |
| 2945 | HERMES INTL                                      | 0.007%         | 84.434%      |
| 2946 | MEDIASET   | 0.007%         | 84.441%      |
| 2947 | ROWAN COMPANIES                                  | 0.007%         | 84.448%      |
| 2948 | DDR CORP REIT USD.1                              | 0.007%         | 84.455%      |
| 2949 | DKSH HOLDING LT                                  | 0.007%         | 84.462%      |
| 2950 | TELETECH HOLDIN                                  | 0.007%         | 84.469%      |
| 2951 | OWENS-ILLINOIS                                   | 0.007%         | 84.476%      |
| 2952 | F5 NETWORKS INC COMMON STOCK                     | 0.007%         | 84.483%      |
| 2953 | BEIJING ENTERPR                                  | 0.007%         | 84.490%      |
| 2954 | JAPAN HOTEL REI                                  | 0.007%         | 84.497%      |
| 2955 | MONSTER BEVERAGE CORP COMMON STOCK               | 0.007%         | 84.504%      |
| 2956 | PIEDMONT OFFICE                                  | 0.007%         | 84.511%      |
| 2957 | LONDON STOCK EX                                  | 0.007%         | 84.518%      |
| 2958 | CIA BRASILEIRA                                   | 0.007%         | 84.525%      |
| 2959 | BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01  | 0.007%         | 84.532%      |
| 2960 | PLEXUS CORP COMMON STOCK USD.01                  | 0.007%         | 84.539%      |
| 2961 | BAJAJ FINSERV L                                  | 0.007%         | 84.546%      |
| 2962 | CARDINAL ENERGY                                  | 0.007%         | 84.553%      |
| 2963 | JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01  | 0.007%         | 84.560%      |
| 2964 | ENLINK MIDSTREAM LLC COMMON STOCK USD.01         | 0.007%         | 84.567%      |
| 2965 | PATRICK INDUSTRIES INC COMMON STOCK              | 0.007%         | 84.574%      |
| 2966 | SECOM CO   | 0.007%         | 84.581%      |
| 2967 | AMBEV SA   | 0.007%         | 84.588%      |
| 2968 | NETWORK HEALTHC                                  | 0.007%         | 84.595%      |
| 2969 | TRITAX BIG BOX                                   | 0.007%         | 84.602%      |
| 2970 | TELEFONICA EMIS                                  | 0.007%         | 84.609%      |
| 2971 | BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01 | 0.007%         | 84.616%      |
| 2972 | PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01 | 0.007%         | 84.623%      |
| 2973 | PTT GLOBAL CHEM                                  | 0.007%         | 84.630%      |
| 2974 | PGE POLSKA GRUP                                  | 0.007%         | 84.637%      |
| 2975 | AKORN INC COMMON STOCK                           | 0.007%         | 84.644%      |
| 2976 | FTI CONSULTING INC COMMON STOCK USD.01           | 0.007%         | 84.651%      |
| 2977 | KASIKORNBANK PL                                  | 0.007%         | 84.658%      |
| 2978 | SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1    | 0.007%         | 84.665%      |
| 2979 | AMERIPRISE FINA                                  | 0.007%         | 84.672%      |

|      | SECURITY NAME                                      | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2980 | CHINA MEDICAL S                                    | 0.007%         | 84.678%      |
| 2981 | DILLARD DEPT ST                                    | 0.007%         | 84.685%      |
| 2982 | YAMATO HOLDINGS                                    | 0.007%         | 84.692%      |
| 2983 | HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3           | 0.007%         | 84.699%      |
| 2984 | WHIRLPOOL CORP SR UNSECURED 06/21 4.85             | 0.007%         | 84.706%      |
| 2985 | CROMBIE REAL ES                                    | 0.007%         | 84.713%      |
| 2986 | WESTERN GAS PAR                                    | 0.007%         | 84.720%      |
| 2987 | NAMCO BANDAI HO                                    | 0.007%         | 84.727%      |
| 2988 | SGS SA-REG COMM                                    | 0.007%         | 84.734%      |
| 2989 | VONAGE HLDGS CO                                    | 0.007%         | 84.741%      |
| 2990 | MOMO INC SPON ADR ADR USD.0001                     | 0.007%         | 84.748%      |
| 2991 | FRESH DEL MONTE                                    | 0.007%         | 84.755%      |
| 2992 | SEIKO EPSON COR                                    | 0.007%         | 84.762%      |
| 2993 | KLONDEX MINES L                                    | 0.007%         | 84.768%      |
| 2994 | ILLUMINA INC                                       | 0.007%         | 84.775%      |
| 2995 | BEACH PETROLEUM                                    | 0.007%         | 84.782%      |
| 2996 | SPX FLOW INC COMMON STOCK USD.01                   | 0.007%         | 84.789%      |
| 2997 | NIPPON PAPER IN                                    | 0.007%         | 84.796%      |
| 2998 | PS BUSINESS PARKS INC/CA REIT USD.01               | 0.007%         | 84.803%      |
| 2999 | ADANI PORT & SE                                    | 0.007%         | 84.810%      |
| 3000 | A2A SPA  | 0.007%         | 84.817%      |
| 3001 | PEARSON STK  | 0.007%         | 84.824%      |
| 3002 | TOTO   | 0.007%         | 84.831%      |
| 3003 | BALCHEM CORP COMMON STOCK USD.0667                 | 0.007%         | 84.837%      |
| 3004 | BONTERRA ENERGY                                    | 0.007%         | 84.844%      |
| 3005 | SYMANTEC CORP                                      | 0.007%         | 84.851%      |
| 3006 | INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75   | 0.007%         | 84.858%      |
| 3007 | UNITED UTILITIE                                    | 0.007%         | 84.865%      |
| 3008 | STERICYCLE INC COMMON STOCK USD.01                 | 0.007%         | 84.872%      |
| 3009 | VAREX IMAGING CORP COMMON STOCK USD.01             | 0.007%         | 84.879%      |
| 3010 | UNITI GROUP INC REIT USD.0001                      | 0.007%         | 84.885%      |
| 3011 | INTEGER HOLDINGS CORP COMMON STOCK USD.001         | 0.007%         | 84.892%      |
| 3012 | INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01   | 0.007%         | 84.899%      |
| 3013 | CHINA HUARONG A                                    | 0.007%         | 84.906%      |
| 3014 | SINO-OCEAN LAND                                    | 0.007%         | 84.913%      |
| 3015 | CATERPILLAR INC SR UNSECURED 05/21 3.9             | 0.007%         | 84.920%      |
| 3016 | ILLINOIS TOOL W                                    | 0.007%         | 84.926%      |
| 3017 | PUBLICIS GROUPE                                    | 0.007%         | 84.933%      |
| 3018 | OCEANEERING INT                                    | 0.007%         | 84.940%      |
| 3019 | HYPROP INVESTME                                    | 0.007%         | 84.947%      |
| 3020 | TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001 | 0.007%         | 84.954%      |
| 3021 | AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7    | 0.007%         | 84.961%      |
| 3022 | SUMITOMO CORP                                      | 0.007%         | 84.967%      |
| 3023 | FIERA SCEPTRE I                                    | 0.007%         | 84.974%      |
| 3024 | BURLINGTON STORES INC COMMON STOCK USD.0001        | 0.007%         | 84.981%      |
| 3025 | VIA VAREJO SA                                      | 0.007%         | 84.988%      |
| 3026 | NIPPON MEAT PAC                                    | 0.007%         | 84.995%      |
| 3027 | TATA GLOBAL  | 0.007%         | 85.001%      |
| 3028 | HAIER ELECTRONI                                    | 0.007%         | 85.008%      |
| 3029 | FBL FINANCIAL G                                    | 0.007%         | 85.015%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3030 | XINYI GLASS HOL                                   | 0.007%         | 85.022%      |
| 3031 | CNA FINANCIAL CORP SR UNSECURED 05/24 3.95        | 0.007%         | 85.029%      |
| 3032 | ZEON CO   | 0.007%         | 85.035%      |
| 3033 | LG CABLE &MCHY                                    | 0.007%         | 85.042%      |
| 3034 | HUMANA INC SR UNSECURED 10/24 3.85                | 0.007%         | 85.049%      |
| 3035 | SERVISFIRST BANCSHARES INC COMMON STOCK USD.001   | 0.007%         | 85.056%      |
| 3036 | SINOPAC HLDG                                      | 0.007%         | 85.063%      |
| 3037 | SAPPORO BREWERI                                   | 0.007%         | 85.069%      |
| 3038 | JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625      | 0.007%         | 85.076%      |
| 3039 | MATTEL INC COMMON STOCK USD1.0                    | 0.007%         | 85.083%      |
| 3040 | PLAYTECH  | 0.007%         | 85.090%      |
| 3041 | CATERPILLAR INC SR UNSECURED 05/24 3.4            | 0.007%         | 85.096%      |
| 3042 | BOVIS HOMES GRO                                   | 0.007%         | 85.103%      |
| 3043 | SEMTECH CORP                                      | 0.007%         | 85.110%      |
| 3044 | SMITH AND NEPHE                                   | 0.007%         | 85.117%      |
| 3045 | LEONS FURNITURE                                   | 0.007%         | 85.124%      |
| 3046 | DOMINION ENERGY INC SR UNSECURED 12/24 3.625      | 0.007%         | 85.130%      |
| 3047 | PKO BANK POLSKI                                   | 0.007%         | 85.137%      |
| 3048 | AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01    | 0.007%         | 85.144%      |
| 3049 | ESTACIO PARTICI                                   | 0.007%         | 85.151%      |
| 3050 | HANWHA CORP                                       | 0.007%         | 85.157%      |
| 3051 | NELNET INC CL A COMMON STOCK USD.01               | 0.007%         | 85.164%      |
| 3052 | ACTIVIA PROPERT                                   | 0.007%         | 85.171%      |
| 3053 | LG HOUSEHOLD HE                                   | 0.007%         | 85.177%      |
| 3054 | HFF INC CLASS A COMMON STOCK USD.01               | 0.007%         | 85.184%      |
| 3055 | ICU MEDICAL INC COMMON STOCK USD.1                | 0.007%         | 85.191%      |
| 3056 | GREENBRIER COMPANIES INC COMMON STOCK             | 0.007%         | 85.198%      |
| 3057 | IDACORP INC COMMON STOCK                          | 0.007%         | 85.204%      |
| 3058 | GLANBIA PLC                                       | 0.007%         | 85.211%      |
| 3059 | ENVISION HEALTHCARE CORP COMMON STOCK             | 0.007%         | 85.218%      |
| 3060 | CVS HEALTH CORP SR UNSECURED 07/25 3.875          | 0.007%         | 85.225%      |
| 3061 | INFOSYS LTD SP ADR ADR                            | 0.007%         | 85.231%      |
| 3062 | NORTHVIEW APART                                   | 0.007%         | 85.238%      |
| 3063 | WEICHAI POWER-H                                   | 0.007%         | 85.245%      |
| 3064 | YUE YUEN INDUST                                   | 0.007%         | 85.251%      |
| 3065 | T&D HOLDINGS IN                                   | 0.007%         | 85.258%      |
| 3066 | AUTOZONE INC SR UNSECURED 04/22 3.7               | 0.007%         | 85.265%      |
| 3067 | KURITA WATER IN                                   | 0.007%         | 85.272%      |
| 3068 | ARGO GROUP INTE                                   | 0.007%         | 85.278%      |
| 3069 | AIRCASTLE LTD                                     | 0.007%         | 85.285%      |
| 3070 | DAIDO STEEL CO                                    | 0.007%         | 85.292%      |
| 3071 | CHINA RESOURCES                                   | 0.007%         | 85.298%      |
| 3072 | SEMPRA ENERGY SR UNSECURED 06/24 3.55             | 0.007%         | 85.305%      |
| 3073 | BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001 | 0.007%         | 85.312%      |
| 3074 | CARGOTEC CORP-B                                   | 0.007%         | 85.318%      |
| 3075 | TRANSAT AT INC                                    | 0.007%         | 85.325%      |
| 3076 | GPO FIN BANORTE                                   | 0.007%         | 85.332%      |
| 3077 | YOKOGAWA ELECTR                                   | 0.007%         | 85.338%      |
| 3078 | SANKYU INC  | 0.007%         | 85.345%      |
| 3079 | TAISEI CORP                                       | 0.007%         | 85.352%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3080 | LEOPALACE 21                                      | 0.007%         | 85.359%      |
| 3081 | PEBBLEBROOK HOT                                   | 0.007%         | 85.365%      |
| 3082 | COGNEX CORP                                       | 0.007%         | 85.372%      |
| 3083 | ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01   | 0.007%         | 85.379%      |
| 3084 | KRATON CORP COMMON STOCK USD.01                   | 0.007%         | 85.385%      |
| 3085 | ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01       | 0.007%         | 85.392%      |
| 3086 | AGT FOOD AND IN                                   | 0.007%         | 85.398%      |
| 3087 | ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001   | 0.007%         | 85.405%      |
| 3088 | ENTERPRISE PROD                                   | 0.007%         | 85.412%      |
| 3089 | CHEMOURS CO/THE COMMON STOCK                      | 0.007%         | 85.418%      |
| 3090 | KINGFISHER PLC                                    | 0.007%         | 85.425%      |
| 3091 | HENNES & MAURIT                                   | 0.007%         | 85.432%      |
| 3092 | WAL-MART DE MEX                                   | 0.007%         | 85.438%      |
| 3093 | OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125 | 0.007%         | 85.445%      |
| 3094 | VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5     | 0.007%         | 85.452%      |
| 3095 | GARTNER GROUP I                                   | 0.007%         | 85.458%      |
| 3096 | SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9   | 0.007%         | 85.465%      |
| 3097 | NORTHWEST BANCSHARES INC COMMON STOCK USD.01      | 0.007%         | 85.472%      |
| 3098 | G III APPAREL GROUP LTD COMMON STOCK USD.01       | 0.007%         | 85.478%      |
| 3099 | EBAY INC 3.45%                                    | 0.007%         | 85.485%      |
| 3100 | ALTRIA GROUP INC COMPANY GUAR 05/21 4.75          | 0.007%         | 85.492%      |
| 3101 | SOPRA   | 0.007%         | 85.498%      |
| 3102 | CHAILEASE HOLDI                                   | 0.007%         | 85.505%      |
| 3103 | URBAN EDGE PROPERTIES REIT USD.01                 | 0.007%         | 85.511%      |
| 3104 | KEYENCE CORP                                      | 0.007%         | 85.518%      |
| 3105 | MUELLER INDS IN                                   | 0.007%         | 85.525%      |
| 3106 | AXALTA COATING                                    | 0.007%         | 85.531%      |
| 3107 | ALLSTATE CORP SR UNSECURED 06/23 3.15             | 0.007%         | 85.538%      |
| 3108 | WORLD FUEL SERVICES CORP COMMON STOCK USD.01      | 0.007%         | 85.545%      |
| 3109 | COHEN + STEERS INC COMMON STOCK USD.01            | 0.007%         | 85.551%      |
| 3110 | INDEPENDENCE GR                                   | 0.007%         | 85.558%      |
| 3111 | HARVEY NORMAN H                                   | 0.007%         | 85.564%      |
| 3112 | MORINAGA MILK I                                   | 0.007%         | 85.571%      |
| 3113 | MYRIAD GENETICS                                   | 0.007%         | 85.578%      |
| 3114 | EXTENDICARE INC                                   | 0.007%         | 85.584%      |
| 3115 | SEEK LTD.   | 0.007%         | 85.591%      |
| 3116 | HINO MOTORS                                       | 0.007%         | 85.597%      |
| 3117 | EXLSERVICE HLDG                                   | 0.007%         | 85.604%      |
| 3118 | ONTEX GROUP NV                                    | 0.007%         | 85.611%      |
| 3119 | BIOMERIEUX  | 0.007%         | 85.617%      |
| 3120 | TKH GROUP NV DU                                   | 0.007%         | 85.624%      |
| 3121 | SUMITOMO FOREST                                   | 0.007%         | 85.630%      |
| 3122 | JAFCO CO LTD                                      | 0.007%         | 85.637%      |
| 3123 | THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5   | 0.007%         | 85.643%      |
| 3124 | MEDICAL FACILIT                                   | 0.007%         | 85.650%      |
| 3125 | OTP BANK PLC                                      | 0.007%         | 85.657%      |
| 3126 | SPROTT INC COMM                                   | 0.007%         | 85.663%      |
| 3127 | AMGEN INC SR UNSECURED 05/25 3.125                | 0.007%         | 85.670%      |
| 3128 | NETAPP INC SR UNSECURED 12/22 3.25                | 0.007%         | 85.676%      |
| 3129 | QISDA CORP  | 0.007%         | 85.683%      |

|      | SECURITY NAME                                  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3130 | AVIS BUDGET GROUP INC COMMON STOCK USD.01      | 0.007%         | 85.689%      |
| 3131 | GREENE KING                                    | 0.007%         | 85.696%      |
| 3132 | TRYGVESTA AS                                   | 0.007%         | 85.702%      |
| 3133 | SCHROEDERS PLC                                 | 0.007%         | 85.709%      |
| 3134 | CHINA STATE CON                                | 0.007%         | 85.715%      |
| 3135 | ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55 | 0.007%         | 85.722%      |
| 3136 | NEENAH INC COMMON STOCK USD.01                 | 0.007%         | 85.728%      |
| 3137 | SMITH + NEPHEW PLC SPON ADR ADR                | 0.007%         | 85.735%      |
| 3138 | GROUP 1 AUTO                                   | 0.007%         | 85.742%      |
| 3139 | AVERY DENNISON                                 | 0.007%         | 85.748%      |
| 3140 | MCDERMOTT INTL                                 | 0.007%         | 85.755%      |
| 3141 | LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9    | 0.007%         | 85.761%      |
| 3142 | HITACHI METALS                                 | 0.007%         | 85.768%      |
| 3143 | HOYA CORP                                      | 0.007%         | 85.774%      |
| 3144 | OAD GAZPROM-SPO                                | 0.007%         | 85.781%      |
| 3145 | SHENZHOU INT GR                                | 0.006%         | 85.787%      |
| 3146 | EXELON GENERATI                                | 0.006%         | 85.794%      |
| 3147 | TECH MAHINDRA L                                | 0.006%         | 85.800%      |
| 3148 | GUESS? INC COMMON STOCK USD.01                 | 0.006%         | 85.806%      |
| 3149 | KOREA INVESTMEN                                | 0.006%         | 85.813%      |
| 3150 | TJX COS INC SR UNSECURED 05/23 2.5             | 0.006%         | 85.819%      |
| 3151 | RANGE RESOURCES CORP COMMON STOCK USD.01       | 0.006%         | 85.826%      |
| 3152 | KAMIGUMI CO                                    | 0.006%         | 85.832%      |
| 3153 | EAGLE BANCORP INC COMMON STOCK USD.01          | 0.006%         | 85.839%      |
| 3154 | EVOLUTION MININ                                | 0.006%         | 85.845%      |
| 3155 | WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9  | 0.006%         | 85.852%      |
| 3156 | NEXT PLC                                       | 0.006%         | 85.858%      |
| 3157 | ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8  | 0.006%         | 85.865%      |
| 3158 | LLOYD THOMPSON                                 | 0.006%         | 85.871%      |
| 3159 | TOKUYAMA CORP                                  | 0.006%         | 85.878%      |
| 3160 | BUNZL PLC                                      | 0.006%         | 85.884%      |
| 3161 | BANK OF COMMUNI                                | 0.006%         | 85.890%      |
| 3162 | LULULEMON                                      | 0.006%         | 85.897%      |
| 3163 | ADARO ENERGY TB                                | 0.006%         | 85.903%      |
| 3164 | ANDEAVOR LOGIS LP/CORP COMPANY GUAR 10/19 5.5  | 0.006%         | 85.910%      |
| 3165 | SOJITZ CORP COM                                | 0.006%         | 85.916%      |
| 3166 | INTRUM JUSTITIA                                | 0.006%         | 85.923%      |
| 3167 | WISTRON CORP                                   | 0.006%         | 85.929%      |
| 3168 | BRADY(WH)                                      | 0.006%         | 85.935%      |
| 3169 | YUM CHINA HOLDINGS INC COMMON STOCK USD.01     | 0.006%         | 85.942%      |
| 3170 | ABBOTT LABORATORIES SR UNSECURED 03/25 2.95    | 0.006%         | 85.948%      |
| 3171 | WEATHERFORD INT                                | 0.006%         | 85.955%      |
| 3172 | KYOCERA CORP SPONS ADR ADR                     | 0.006%         | 85.961%      |
| 3173 | STEPAN CO COMMON STOCK USD1.0                  | 0.006%         | 85.967%      |
| 3174 | NORDSTROM INC                                  | 0.006%         | 85.974%      |
| 3175 | LA Z BOY INC COMMON STOCK USD1.0               | 0.006%         | 85.980%      |
| 3176 | STATOIL ASA SPON ADR ADR                       | 0.006%         | 85.987%      |
| 3177 | BOLLORE  | 0.006%         | 85.993%      |
| 3178 | HERA   | 0.006%         | 85.999%      |
| 3179 | SHARP CORP                                     | 0.006%         | 86.006%      |



|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3180 | SAIA INC COMMON STOCK USD.001                    | 0.006%         | 86.012%      |
| 3181 | PUBLIC BNK-LOCA                                  | 0.006%         | 86.019%      |
| 3182 | GOEASY LTD                                       | 0.006%         | 86.025%      |
| 3183 | CAIRN ENERGY PL                                  | 0.006%         | 86.031%      |
| 3184 | TAKASHIMAYA CO                                   | 0.006%         | 86.038%      |
| 3185 | MARUI CO   | 0.006%         | 86.044%      |
| 3186 | BROWN FORMAN CORP SR UNSECURED 01/23 2.25        | 0.006%         | 86.050%      |
| 3187 | CHINA RAILWAY C                                  | 0.006%         | 86.057%      |
| 3188 | QUBE HOLDINGS L                                  | 0.006%         | 86.063%      |
| 3189 | ASICS CORP                                       | 0.006%         | 86.070%      |
| 3190 | VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01   | 0.006%         | 86.076%      |
| 3191 | DRIL QUIP INC                                    | 0.006%         | 86.082%      |
| 3192 | VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5    | 0.006%         | 86.089%      |
| 3193 | TOKYO TATEMONO                                   | 0.006%         | 86.095%      |
| 3194 | CEMBRA MONEY BA                                  | 0.006%         | 86.101%      |
| 3195 | NCR CORP   | 0.006%         | 86.108%      |
| 3196 | PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01 | 0.006%         | 86.114%      |
| 3197 | RUSH ENTERPRISES INC CL A COMMON STOCK USD.01    | 0.006%         | 86.121%      |
| 3198 | EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001   | 0.006%         | 86.127%      |
| 3199 | TRINIDAD DRILLI                                  | 0.006%         | 86.133%      |
| 3200 | ALLIANT ENERGY                                   | 0.006%         | 86.140%      |
| 3201 | STAMPS.COM INC COMMON STOCK USD.001              | 0.006%         | 86.146%      |
| 3202 | VECTREN CORP COMMON STOCK                        | 0.006%         | 86.152%      |
| 3203 | VAIL RESORTS                                     | 0.006%         | 86.159%      |
| 3204 | KINGSOFT CORP L                                  | 0.006%         | 86.165%      |
| 3205 | BRAMBLES LIMITE                                  | 0.006%         | 86.171%      |
| 3206 | RICOH CO   | 0.006%         | 86.178%      |
| 3207 | WADDELL & REED                                   | 0.006%         | 86.184%      |
| 3208 | VOLKSWAGEN LEAS                                  | 0.006%         | 86.190%      |
| 3209 | VALENER INC                                      | 0.006%         | 86.197%      |
| 3210 | REDROW   | 0.006%         | 86.203%      |
| 3211 | NEWMONT MINING CORP COMPANY GUAR 03/22 3.5       | 0.006%         | 86.209%      |
| 3212 | SSAB SVENSKT ST                                  | 0.006%         | 86.216%      |
| 3213 | CLP HOLDINGS                                     | 0.006%         | 86.222%      |
| 3214 | SUMITOMO OSAKA                                   | 0.006%         | 86.228%      |
| 3215 | GRIFOLS SA                                       | 0.006%         | 86.235%      |
| 3216 | NOK CORP   | 0.006%         | 86.241%      |
| 3217 | TANGER FACTORY OUTLET CENTER REIT USD.01         | 0.006%         | 86.247%      |
| 3218 | COSCO PACIFIC                                    | 0.006%         | 86.253%      |
| 3219 | EXPRESS SCRIPTS                                  | 0.006%         | 86.260%      |
| 3220 | EUROFINS SCIENT                                  | 0.006%         | 86.266%      |
| 3221 | FIRST FINANCIAL BANCORP COMMON STOCK             | 0.006%         | 86.272%      |
| 3222 | RPC INC COMMON STOCK USD.1                       | 0.006%         | 86.278%      |
| 3223 | DAINIPPON SCREE                                  | 0.006%         | 86.285%      |
| 3224 | BECTON DICKINSON                                 | 0.006%         | 86.291%      |
| 3225 | HANESBRANDS INC COMMON STOCK USD.01              | 0.006%         | 86.297%      |
| 3226 | FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2  | 0.006%         | 86.304%      |
| 3227 | OP CORPORATE BA                                  | 0.006%         | 86.310%      |
| 3228 | AMERIS BANCORP COMMON STOCK USD1.0               | 0.006%         | 86.316%      |
| 3229 | QTS REALTY TRUST INC CL A REIT USD.01            | 0.006%         | 86.322%      |

|      | SECURITY NAME                                      | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3230 | MTY FOOD GROUP                                     | 0.006%         | 86.329%      |
| 3231 | MCDONALD S CORP SR UNSECURED 12/20 2.75            | 0.006%         | 86.335%      |
| 3232 | BARCLAYS PLC SR UNSECURED 01/21 3.25               | 0.006%         | 86.341%      |
| 3233 | CSR LIMITED  | 0.006%         | 86.347%      |
| 3234 | CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2      | 0.006%         | 86.354%      |
| 3235 | USANA HEALTH SCIENCES INC COMMON STOCK USD.001     | 0.006%         | 86.360%      |
| 3236 | TESSENDERLO CHE                                    | 0.006%         | 86.366%      |
| 3237 | CITIZEN WATCH C                                    | 0.006%         | 86.372%      |
| 3238 | ADELAIDE BRIGHT                                    | 0.006%         | 86.379%      |
| 3239 | SHUTTERFLY INC                                     | 0.006%         | 86.385%      |
| 3240 | INDUSTRIAL BANK                                    | 0.006%         | 86.391%      |
| 3241 | KYUDENKO CORP                                      | 0.006%         | 86.397%      |
| 3242 | HOKUHOKU FINANC                                    | 0.006%         | 86.404%      |
| 3243 | TURK HAVA YOLLA                                    | 0.006%         | 86.410%      |
| 3244 | DISH NETWORK                                       | 0.006%         | 86.416%      |
| 3245 | GILDEMEISTER AG                                    | 0.006%         | 86.422%      |
| 3246 | AMCOR LIMITED                                      | 0.006%         | 86.428%      |
| 3247 | HERBALIFE LTD COMMON STOCK USD.002                 | 0.006%         | 86.435%      |
| 3248 | BLOOMIN BRANDS INC COMMON STOCK USD.01             | 0.006%         | 86.441%      |
| 3249 | GEN COMMUNICATI                                    | 0.006%         | 86.447%      |
| 3250 | WPG HOLDINGS                                       | 0.006%         | 86.453%      |
| 3251 | TIVO CORP COMMON STOCK USD.001                     | 0.006%         | 86.460%      |
| 3252 | EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95       | 0.006%         | 86.466%      |
| 3253 | DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7 | 0.006%         | 86.472%      |
| 3254 | GAMESTOP CORP CLASS A COMMON STOCK USD.001         | 0.006%         | 86.478%      |
| 3255 | AT+T INC SR UNSECURED 02/21 2.8                    | 0.006%         | 86.484%      |
| 3256 | AAR CORP   | 0.006%         | 86.491%      |
| 3257 | WESBANCO INC COMMON STOCK USD2.0833                | 0.006%         | 86.497%      |
| 3258 | ENPRO INDUSTRIES INC COMMON STOCK USD.01           | 0.006%         | 86.503%      |
| 3259 | KEWPIE CORP  | 0.006%         | 86.509%      |
| 3260 | AQUA AMERICA INC COMMON STOCK USD.5                | 0.006%         | 86.515%      |
| 3261 | NETGEAR INC COMMON STOCK USD.001                   | 0.006%         | 86.522%      |
| 3262 | SHIN KONG FINL                                     | 0.006%         | 86.528%      |
| 3263 | GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625   | 0.006%         | 86.534%      |
| 3264 | SRC ENERGY INC COMMON STOCK USD.001                | 0.006%         | 86.540%      |
| 3265 | GATX CORP  | 0.006%         | 86.546%      |
| 3266 | INTEGRATED DEVI                                    | 0.006%         | 86.552%      |
| 3267 | HYUNDAI ROBOTIC                                    | 0.006%         | 86.559%      |
| 3268 | BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734   | 0.006%         | 86.565%      |
| 3269 | JAMES HARDIE IN                                    | 0.006%         | 86.571%      |
| 3270 | COMPUTER MODELL                                    | 0.006%         | 86.577%      |
| 3271 | DASSAULT SYSTEM                                    | 0.006%         | 86.583%      |
| 3272 | GANNETT CO INC COMMON STOCK USD.01                 | 0.006%         | 86.590%      |
| 3273 | VOPAK (KON)  | 0.006%         | 86.596%      |
| 3274 | EASYJET  | 0.006%         | 86.602%      |
| 3275 | 77TH BANK  | 0.006%         | 86.608%      |
| 3276 | ARMSTRONG WORLD                                    | 0.006%         | 86.614%      |
| 3277 | NORTHWEST HEALT                                    | 0.006%         | 86.620%      |
| 3278 | LOGITECH INTERN                                    | 0.006%         | 86.627%      |
| 3279 | VOLVO AB   | 0.006%         | 86.633%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3280 | MORGAN STANLEY SR UNSECURED 11/21 2.625         | 0.006%         | 86.639%      |
| 3281 | KEYBANK NA/CLEV                                 | 0.006%         | 86.645%      |
| 3282 | BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01 | 0.006%         | 86.651%      |
| 3283 | BWX TECHNOLOGIES INC COMMON STOCK USD.01        | 0.006%         | 86.657%      |
| 3284 | BRITISH SKY BRO                                 | 0.006%         | 86.663%      |
| 3285 | EVERSOURCE ENER                                 | 0.006%         | 86.670%      |
| 3286 | TRANSUNION COMMON STOCK USD.01                  | 0.006%         | 86.676%      |
| 3287 | BANK OF NT BUTT                                 | 0.006%         | 86.682%      |
| 3288 | SMITH (A.O.) CORP COMMON STOCK USD1.0           | 0.006%         | 86.688%      |
| 3289 | VONTOBEL HLDGS                                  | 0.006%         | 86.694%      |
| 3290 | Alten   | 0.006%         | 86.700%      |
| 3291 | HOULIHAN LOKEY INC COMMON STOCK USD.001         | 0.006%         | 86.706%      |
| 3292 | BUZZI UNICEM SP                                 | 0.006%         | 86.713%      |
| 3293 | RENISHAW  | 0.006%         | 86.719%      |
| 3294 | INMARSAT PLC                                    | 0.006%         | 86.725%      |
| 3295 | JD.COM INC ADR ADR USD.00002                    | 0.006%         | 86.731%      |
| 3296 | VALIANT HOLDING                                 | 0.006%         | 86.737%      |
| 3297 | HERSHEY FOODS C                                 | 0.006%         | 86.743%      |
| 3298 | DAI NIPPON PRIN                                 | 0.006%         | 86.749%      |
| 3299 | ALLETE INC                                      | 0.006%         | 86.755%      |
| 3300 | WESTERN UNION CO COMMON STOCK USD.01            | 0.006%         | 86.761%      |
| 3301 | BT GROUP PLC SPON ADR ADR                       | 0.006%         | 86.768%      |
| 3302 | T IS BANKASI                                    | 0.006%         | 86.774%      |
| 3303 | UGI CORP COMMON STOCK                           | 0.006%         | 86.780%      |
| 3304 | KENEDIX REALTY                                  | 0.006%         | 86.786%      |
| 3305 | IWG PLC   | 0.006%         | 86.792%      |
| 3306 | DYNEGY INC COMMON STOCK USD.01                  | 0.006%         | 86.798%      |
| 3307 | DUERR AG  | 0.006%         | 86.804%      |
| 3308 | ASHIKAGA HOLDIN                                 | 0.006%         | 86.810%      |
| 3309 | COCHLEAR LTD                                    | 0.006%         | 86.816%      |
| 3310 | UNIQA INSURANCE                                 | 0.006%         | 86.822%      |
| 3311 | TIME INC COMMON STOCK USD.01                    | 0.006%         | 86.828%      |
| 3312 | HELIX ENERGY SOLUTIONS GROUP COMMON STOCK       | 0.006%         | 86.834%      |
| 3313 | SHIZUOKA BANK                                   | 0.006%         | 86.840%      |
| 3314 | SHIMAMURA CO                                    | 0.006%         | 86.846%      |
| 3315 | CENTERSTATE BANK CORP COMMON STOCK USD.01       | 0.006%         | 86.853%      |
| 3316 | BANKIA SA                                       | 0.006%         | 86.859%      |
| 3317 | ASSOCIATED BRIT                                 | 0.006%         | 86.865%      |
| 3318 | TOYODA GOSEI                                    | 0.006%         | 86.871%      |
| 3319 | MUELLER WATER P                                 | 0.006%         | 86.877%      |
| 3320 | ZHUZHOU CSR TIM                                 | 0.006%         | 86.883%      |
| 3321 | ALBANY INTL CORP CL A COMMON STOCK USD.001      | 0.006%         | 86.889%      |
| 3322 | NIFCO INC                                       | 0.006%         | 86.895%      |
| 3323 | INDEPENDENT BANK CORP/MA COMMON STOCK USD.01    | 0.006%         | 86.901%      |
| 3324 | YAMAZAKI BAKING                                 | 0.006%         | 86.907%      |
| 3325 | NAVISTAR INTL C                                 | 0.006%         | 86.913%      |
| 3326 | MMI HOLDINGS LT                                 | 0.006%         | 86.919%      |
| 3327 | ATMOS ENERGY CO                                 | 0.006%         | 86.925%      |
| 3328 | TOPPAN PRINTING                                 | 0.006%         | 86.931%      |
| 3329 | ENDESA S.A.                                     | 0.006%         | 86.937%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3330 | MRC GLOBAL INC COMMON STOCK USD.01                | 0.006%         | 86.943%      |
| 3331 | BEIJING CAPITAL                                   | 0.006%         | 86.949%      |
| 3332 | HD SUPPLY HOLDINGS INC COMMON STOCK USD.01        | 0.006%         | 86.955%      |
| 3333 | LEE & MAN PAPER                                   | 0.006%         | 86.961%      |
| 3334 | IMERYS SA   | 0.006%         | 86.967%      |
| 3335 | LANCASTER COLON                                   | 0.006%         | 86.973%      |
| 3336 | CJ CORP.  | 0.006%         | 86.979%      |
| 3337 | MERIT MEDICAL SYSTEMS INC COMMON STOCK            | 0.006%         | 86.985%      |
| 3338 | MATSON INC COMMON STOCK                           | 0.006%         | 86.991%      |
| 3339 | SUN ART RETAIL                                    | 0.006%         | 86.997%      |
| 3340 | ALFA LAVAL AB                                     | 0.006%         | 87.003%      |
| 3341 | DSW INC CLASS A COMMON STOCK                      | 0.006%         | 87.009%      |
| 3342 | ASPEN TECHNOLOGY INC COMMON STOCK USD.1           | 0.006%         | 87.015%      |
| 3343 | FORWARD AIR COR                                   | 0.006%         | 87.021%      |
| 3344 | CUBIC CORP COMMON STOCK                           | 0.006%         | 87.027%      |
| 3345 | CRANSWICK   | 0.006%         | 87.033%      |
| 3346 | THK CO  | 0.006%         | 87.039%      |
| 3347 | RIGHTMOVE GROUP                                   | 0.006%         | 87.045%      |
| 3348 | MERCURY SYSTEMS INC COMMON STOCK USD.01           | 0.006%         | 87.051%      |
| 3349 | BERRY GLOBAL GROUP INC COMMON STOCK USD.01        | 0.006%         | 87.057%      |
| 3350 | COMFORT SYSTEMS                                   | 0.006%         | 87.063%      |
| 3351 | UTD INTERNET AG                                   | 0.006%         | 87.069%      |
| 3352 | WALGREEN BOOTS                                    | 0.006%         | 87.075%      |
| 3353 | ENN ENERGY HOLD                                   | 0.006%         | 87.081%      |
| 3354 | LENNOX INTERNATIONAL INC COMMON STOCK USD.01      | 0.006%         | 87.087%      |
| 3355 | AMER NATL INS                                     | 0.006%         | 87.092%      |
| 3356 | H&E EQUIPMENT S                                   | 0.006%         | 87.098%      |
| 3357 | THALES SA   | 0.006%         | 87.104%      |
| 3358 | INTERFACE INC COMMON STOCK USD.1                  | 0.006%         | 87.110%      |
| 3359 | SEGA SAMMY HOLD                                   | 0.006%         | 87.116%      |
| 3360 | BNK FINANCIAL G                                   | 0.006%         | 87.122%      |
| 3361 | NEXTEER AUTOMOT                                   | 0.006%         | 87.128%      |
| 3362 | NEWMARKET CORP COMMON STOCK                       | 0.006%         | 87.134%      |
| 3363 | RED HAT INC COMMON STOCK USD.0001                 | 0.006%         | 87.140%      |
| 3364 | ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001      | 0.006%         | 87.146%      |
| 3365 | K'S HOLDINGS                                      | 0.006%         | 87.152%      |
| 3366 | KRONOS WORLDWIDE INC COMMON STOCK USD.01          | 0.006%         | 87.158%      |
| 3367 | MCKESSON CORP SR UNSECURED 03/21 4.75             | 0.006%         | 87.164%      |
| 3368 | THOMAS COOK GRO                                   | 0.006%         | 87.169%      |
| 3369 | NABTESCO CORP                                     | 0.006%         | 87.175%      |
| 3370 | MTR CORP  | 0.006%         | 87.181%      |
| 3371 | ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001 | 0.006%         | 87.187%      |
| 3372 | KONECRANES O                                      | 0.006%         | 87.193%      |
| 3373 | NIBE INDUSTRIER                                   | 0.006%         | 87.199%      |
| 3374 | JOHNSON ELECTRI                                   | 0.006%         | 87.205%      |
| 3375 | CAL MAINE FOODS INC COMMON STOCK USD.01           | 0.006%         | 87.211%      |
| 3376 | BILFINGER BERGE                                   | 0.006%         | 87.217%      |
| 3377 | ZIJIN MINING GR                                   | 0.006%         | 87.222%      |
| 3378 | MORGAN STANLEY                                    | 0.006%         | 87.228%      |
| 3379 | CHONGQING RURAL                                   | 0.006%         | 87.234%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3380 | NCI BUILDING SYSTEMS INC COMMON STOCK USD.01    | 0.006%         | 87.240%      |
| 3381 | MSA SAFETY INC COMMON STOCK                     | 0.006%         | 87.246%      |
| 3382 | SUL AMERICA SA                                  | 0.006%         | 87.252%      |
| 3383 | ACADIA REALTY TRUST REIT USD.001                | 0.006%         | 87.258%      |
| 3384 | GVC HOLDINGS PL                                 | 0.006%         | 87.263%      |
| 3385 | SAMSUNG SECS CO                                 | 0.006%         | 87.269%      |
| 3386 | DIAMONDROCK HOSPITALITY CO REIT USD.01          | 0.006%         | 87.275%      |
| 3387 | RADIAN GROUP                                    | 0.006%         | 87.281%      |
| 3388 | KROTON EDUCACIO                                 | 0.006%         | 87.287%      |
| 3389 | CDK GLOBAL INC COMMON STOCK USD.01              | 0.006%         | 87.293%      |
| 3390 | CAMPBELL SOUP CO SR UNSECURED 04/21 4.25        | 0.006%         | 87.299%      |
| 3391 | APOGEE ENTERPRISES INC COMMON STOCK USD.333     | 0.006%         | 87.304%      |
| 3392 | FAST RETAILING                                  | 0.006%         | 87.310%      |
| 3393 | AVX CORP COMMON STOCK USD.01                    | 0.006%         | 87.316%      |
| 3394 | VALMET CORP                                     | 0.006%         | 87.322%      |
| 3395 | SAGE GROUP PLC/                                 | 0.006%         | 87.328%      |
| 3396 | MIRACA HOLDIN                                   | 0.006%         | 87.334%      |
| 3397 | UNION BANKSHARES CORP COMMON STOCK USD1.33      | 0.006%         | 87.339%      |
| 3398 | VERISIGN  | 0.006%         | 87.345%      |
| 3399 | TERUMO CORP                                     | 0.006%         | 87.351%      |
| 3400 | HACHIJUNI BANK                                  | 0.006%         | 87.357%      |
| 3401 | IBIDEN CO                                       | 0.006%         | 87.363%      |
| 3402 | A.P. MOLLER-MAE                                 | 0.006%         | 87.368%      |
| 3403 | NUVASIVE INC COMMON STOCK USD.001               | 0.006%         | 87.374%      |
| 3404 | FISHER & PAYKEL                                 | 0.006%         | 87.380%      |
| 3405 | CENTURY TOKYO                                   | 0.006%         | 87.386%      |
| 3406 | NEX GROUP PLC                                   | 0.006%         | 87.392%      |
| 3407 | ZHONGSHENG GROU                                 | 0.006%         | 87.397%      |
| 3408 | MR PRICE GROUP                                  | 0.006%         | 87.403%      |
| 3409 | INSIGHT ENTERPRISES INC COMMON STOCK USD.01     | 0.006%         | 87.409%      |
| 3410 | ALSTRIA OFFICE                                  | 0.006%         | 87.415%      |
| 3411 | BELIMO HOLDING                                  | 0.006%         | 87.421%      |
| 3412 | PETRONET LNG LT                                 | 0.006%         | 87.426%      |
| 3413 | BOYD GAMING COR                                 | 0.006%         | 87.432%      |
| 3414 | BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561 | 0.006%         | 87.438%      |
| 3415 | NORMA GROUP AG                                  | 0.006%         | 87.444%      |
| 3416 | KB FINANCIAL GR                                 | 0.006%         | 87.450%      |
| 3417 | BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0 | 0.006%         | 87.455%      |
| 3418 | LIC HOUSING FIN                                 | 0.006%         | 87.461%      |
| 3419 | SHELL INTERNATI                                 | 0.006%         | 87.467%      |
| 3420 | HOPEWELL HLDGS                                  | 0.006%         | 87.473%      |
| 3421 | GMS INC COMMON STOCK USD.01                     | 0.006%         | 87.478%      |
| 3422 | WHITEHAVEN COAL                                 | 0.006%         | 87.484%      |
| 3423 | SECURITAS                                       | 0.006%         | 87.490%      |
| 3424 | FRANSHION PROPE                                 | 0.006%         | 87.496%      |
| 3425 | XENIA HOTELS + RESORTS INC REIT USD.01          | 0.006%         | 87.501%      |
| 3426 | SUEZ ENVIRONMEN                                 | 0.006%         | 87.507%      |
| 3427 | FLS INDUSTRIES                                  | 0.006%         | 87.513%      |
| 3428 | LENDINGCLUB CORP COMMON STOCK USD.01            | 0.006%         | 87.519%      |
| 3429 | TTM TECHNOLOGIES COMMON STOCK USD.001           | 0.006%         | 87.524%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3430 | JAPAN AIRLINES                                   | 0.006%         | 87.530%      |
| 3431 | ACCO BRANDS CORP COMMON STOCK USD.01             | 0.006%         | 87.536%      |
| 3432 | Rural Electrifi                                  | 0.006%         | 87.542%      |
| 3433 | COM HEM HLDG AB                                  | 0.006%         | 87.547%      |
| 3434 | AENA SA  | 0.006%         | 87.553%      |
| 3435 | ELEMENTIS (1998                                  | 0.006%         | 87.559%      |
| 3436 | JAPAN STEEL WOR                                  | 0.006%         | 87.565%      |
| 3437 | YUANTA FINL HOL                                  | 0.006%         | 87.570%      |
| 3438 | OPEN HOUSE CO L                                  | 0.006%         | 87.576%      |
| 3439 | PENTA OCEAN CON                                  | 0.006%         | 87.582%      |
| 3440 | PCCW LIMITED                                     | 0.006%         | 87.587%      |
| 3441 | NOLATO AB  | 0.006%         | 87.593%      |
| 3442 | HECLA MINING CO                                  | 0.006%         | 87.599%      |
| 3443 | N B T BANCORP INC COMMON STOCK USD.01            | 0.006%         | 87.604%      |
| 3444 | DHX MEDIA LTD                                    | 0.006%         | 87.610%      |
| 3445 | SONIC HEALTHCAR                                  | 0.006%         | 87.616%      |
| 3446 | MASIMO CORP COMMON STOCK USD.001                 | 0.006%         | 87.622%      |
| 3447 | STAG INDUSTRIAL INC REIT USD.01                  | 0.006%         | 87.627%      |
| 3448 | BENCHMARK ELECT                                  | 0.006%         | 87.633%      |
| 3449 | OUTFRONT MEDIA INC REIT USD.01                   | 0.006%         | 87.639%      |
| 3450 | CALLAWAY GOLF C                                  | 0.006%         | 87.644%      |
| 3451 | TOYO TIRE & RUB                                  | 0.006%         | 87.650%      |
| 3452 | PLANTRONICS INC COMMON STOCK USD.01              | 0.006%         | 87.656%      |
| 3453 | WILMAR INTERL L                                  | 0.006%         | 87.661%      |
| 3454 | PICC PROPERTY &                                  | 0.006%         | 87.667%      |
| 3455 | MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0   | 0.006%         | 87.673%      |
| 3456 | BAIC MOTOR CORP                                  | 0.006%         | 87.678%      |
| 3457 | AT HOME GROUP INC COMMON STOCK USD.01            | 0.006%         | 87.684%      |
| 3458 | FAR EAST TEXTIL                                  | 0.006%         | 87.690%      |
| 3459 | NILFISK HOLDING                                  | 0.006%         | 87.695%      |
| 3460 | HP INC SR UNSECURED 06/21 4.3                    | 0.006%         | 87.701%      |
| 3461 | SHINSEGAE DEPT                                   | 0.006%         | 87.707%      |
| 3462 | SCIENTIFIC GAME                                  | 0.006%         | 87.712%      |
| 3463 | LIQUOR STORES N                                  | 0.006%         | 87.718%      |
| 3464 | MERITZ SECURITI                                  | 0.006%         | 87.723%      |
| 3465 | ARCBEST CORP COMMON STOCK USD.01                 | 0.006%         | 87.729%      |
| 3466 | SSP GROUP PLC                                    | 0.006%         | 87.735%      |
| 3467 | MOBILE MINI INC COMMON STOCK USD.01              | 0.006%         | 87.740%      |
| 3468 | ATLAS COPCO AB                                   | 0.006%         | 87.746%      |
| 3469 | SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01 | 0.006%         | 87.752%      |
| 3470 | METSA BOARD                                      | 0.006%         | 87.757%      |
| 3471 | ALTRAN TECHNOLO                                  | 0.006%         | 87.763%      |
| 3472 | VAKRANGEE LTD                                    | 0.006%         | 87.768%      |
| 3473 | ORIENTAL LAND C                                  | 0.006%         | 87.774%      |
| 3474 | KORIAN   | 0.006%         | 87.780%      |
| 3475 | ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01 | 0.006%         | 87.785%      |
| 3476 | ULTRAPAR PARTIC                                  | 0.006%         | 87.791%      |
| 3477 | POU CHEN   | 0.006%         | 87.796%      |
| 3478 | KAWASAKI KISEN                                   | 0.006%         | 87.802%      |
| 3479 | SHENZHEN INTERN                                  | 0.006%         | 87.808%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3480 | HENKEL KGAA-PRE                                  | 0.006%         | 87.813%      |
| 3481 | HANG LUNG PROPE                                  | 0.006%         | 87.819%      |
| 3482 | MAPLETREE COMME                                  | 0.006%         | 87.824%      |
| 3483 | CRH (DUBLIN)                                     | 0.006%         | 87.830%      |
| 3484 | FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01 | 0.006%         | 87.836%      |
| 3485 | WASHINGTON REIT REIT USD.01                      | 0.006%         | 87.841%      |
| 3486 | MAEDA CORP                                       | 0.006%         | 87.847%      |
| 3487 | GREGGS PLC                                       | 0.006%         | 87.852%      |
| 3488 | NIPPON KAYAKU C                                  | 0.006%         | 87.858%      |
| 3489 | HK & CHINA GAS                                   | 0.006%         | 87.863%      |
| 3490 | H. LUNDBECK A/S                                  | 0.006%         | 87.869%      |
| 3491 | CIPLA LTD  | 0.006%         | 87.874%      |
| 3492 | SHINSEI BANK                                     | 0.006%         | 87.880%      |
| 3493 | FIRM CAPITAL MO                                  | 0.006%         | 87.885%      |
| 3494 | BMC STOCK HOLDINGS INC COMMON STOCK USD.01       | 0.006%         | 87.891%      |
| 3495 | RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01 | 0.006%         | 87.897%      |
| 3496 | BIRD CONSTRUCTI                                  | 0.006%         | 87.902%      |
| 3497 | TAISHIN FINANCI                                  | 0.006%         | 87.908%      |
| 3498 | RUMO SA  | 0.006%         | 87.913%      |
| 3499 | SILICON LABORAT                                  | 0.006%         | 87.919%      |
| 3500 | GRAFTON GROUP P                                  | 0.006%         | 87.924%      |
| 3501 | PROTO LABS INC COMMON STOCK USD.001              | 0.006%         | 87.930%      |
| 3502 | KEMIRA OY  | 0.006%         | 87.935%      |
| 3503 | CREST NICHOLSON                                  | 0.006%         | 87.941%      |
| 3504 | SOUTH32 ADR ADR                                  | 0.006%         | 87.946%      |
| 3505 | INTERCONTINENTAL HOTELS ADR ADR                  | 0.005%         | 87.952%      |
| 3506 | WINBOND ELECTRO                                  | 0.005%         | 87.957%      |
| 3507 | BANK OF GEORGIA                                  | 0.005%         | 87.963%      |
| 3508 | TRIUMPH GROUP I                                  | 0.005%         | 87.968%      |
| 3509 | EUROCOMMERCIAL                                   | 0.005%         | 87.974%      |
| 3510 | WABCO HOLDINGS INC COMMON STOCK USD.01           | 0.005%         | 87.979%      |
| 3511 | MDU RES GROUP I                                  | 0.005%         | 87.985%      |
| 3512 | ABB LTD SPON ADR ADR                             | 0.005%         | 87.990%      |
| 3513 | SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4  | 0.005%         | 87.995%      |
| 3514 | TIETO CORP OYJ                                   | 0.005%         | 88.001%      |
| 3515 | DIPLOMA (NEW)                                    | 0.005%         | 88.006%      |
| 3516 | GS YUASA CORP                                    | 0.005%         | 88.012%      |
| 3517 | EMPLOYERS HOLDINGS INC COMMON STOCK USD.01       | 0.005%         | 88.017%      |
| 3518 | NATIONAL FUEL GAS CO COMMON STOCK USD1.0         | 0.005%         | 88.023%      |
| 3519 | NTT DATA   | 0.005%         | 88.028%      |
| 3520 | HANNOVER RUECKV                                  | 0.005%         | 88.034%      |
| 3521 | KOITO MFG CO                                     | 0.005%         | 88.039%      |
| 3522 | INNOSPEC INC COMMON STOCK USD.01                 | 0.005%         | 88.045%      |
| 3523 | HIROSHIMA BANK                                   | 0.005%         | 88.050%      |
| 3524 | ANGLOVAAL MININ                                  | 0.005%         | 88.055%      |
| 3525 | COTIVITI HOLDINGS INC COMMON STOCK USD.001       | 0.005%         | 88.061%      |
| 3526 | IMCD GROUP NV                                    | 0.005%         | 88.066%      |
| 3527 | CSG SYSTEMS INTL INC COMMON STOCK USD.01         | 0.005%         | 88.072%      |
| 3528 | GASLOG LTD                                       | 0.005%         | 88.077%      |
| 3529 | SMC CORP   | 0.005%         | 88.083%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3530 | NOF CORP   | 0.005%         | 88.088%      |
| 3531 | AXIS BANK  | 0.005%         | 88.093%      |
| 3532 | AKBANK TAS                                       | 0.005%         | 88.099%      |
| 3533 | CHIBA BANK                                       | 0.005%         | 88.104%      |
| 3534 | FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0 | 0.005%         | 88.110%      |
| 3535 | SHOWA SHELL SEK                                  | 0.005%         | 88.115%      |
| 3536 | HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125  | 0.005%         | 88.120%      |
| 3537 | CALGON CARBON C                                  | 0.005%         | 88.126%      |
| 3538 | TS TECH CO.LTD                                   | 0.005%         | 88.131%      |
| 3539 | KINGBOARD LAMIN                                  | 0.005%         | 88.137%      |
| 3540 | NAVIGATORS GROUP INC COMMON STOCK USD.1          | 0.005%         | 88.142%      |
| 3541 | FIRST BUSEY CORP COMMON STOCK USD.001            | 0.005%         | 88.147%      |
| 3542 | SCHWEITZER-MAUD                                  | 0.005%         | 88.153%      |
| 3543 | Denison Mines C                                  | 0.005%         | 88.158%      |
| 3544 | RETAIL OPPORTUNITY INVESTMEN REIT USD.0001       | 0.005%         | 88.164%      |
| 3545 | ECOLAB INC SR UNSECURED 12/21 4.35               | 0.005%         | 88.169%      |
| 3546 | KUBOTA CORP                                      | 0.005%         | 88.174%      |
| 3547 | EMPRESAS CMPC S                                  | 0.005%         | 88.180%      |
| 3548 | GLUSKIN SHEFF &                                  | 0.005%         | 88.185%      |
| 3549 | UNILEVER NV                                      | 0.005%         | 88.190%      |
| 3550 | BLACK HILLS CORP COMMON STOCK USD1.0             | 0.005%         | 88.196%      |
| 3551 | CELLTRION INC K                                  | 0.005%         | 88.201%      |
| 3552 | YANZHOU COAL MI                                  | 0.005%         | 88.206%      |
| 3553 | ADMIRAL GROUP                                    | 0.005%         | 88.212%      |
| 3554 | SIDERURGICA NAC                                  | 0.005%         | 88.217%      |
| 3555 | INTUITIVE SURGICAL INC COMMON STOCK USD.001      | 0.005%         | 88.223%      |
| 3556 | ISS A/S  | 0.005%         | 88.228%      |
| 3557 | DIODES INC COMMON STOCK USD.667                  | 0.005%         | 88.233%      |
| 3558 | PRA GROUP INC COMMON STOCK USD.01                | 0.005%         | 88.239%      |
| 3559 | TOYOBO CO  | 0.005%         | 88.244%      |
| 3560 | NOVANTA INC COMMON STOCK                         | 0.005%         | 88.249%      |
| 3561 | ABERCROMBIE & F                                  | 0.005%         | 88.255%      |
| 3562 | CALATLANTIC GRO                                  | 0.005%         | 88.260%      |
| 3563 | HAITIAN INTL HL                                  | 0.005%         | 88.265%      |
| 3564 | TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0         | 0.005%         | 88.271%      |
| 3565 | PIZZA PIZZA ROY                                  | 0.005%         | 88.276%      |
| 3566 | METHODE ELEC IN                                  | 0.005%         | 88.281%      |
| 3567 | BOISE CASCADE CO COMMON STOCK USD.01             | 0.005%         | 88.287%      |
| 3568 | CHOICE HOTELS INTL INC COMMON STOCK USD.01       | 0.005%         | 88.292%      |
| 3569 | ASIA CEMENT                                      | 0.005%         | 88.297%      |
| 3570 | BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01    | 0.005%         | 88.302%      |
| 3571 | ALEXANDER + BALDWIN INC REIT                     | 0.005%         | 88.308%      |
| 3572 | NAGACORP LTD                                     | 0.005%         | 88.313%      |
| 3573 | NIPPON KONPO UN                                  | 0.005%         | 88.318%      |
| 3574 | FUTURE LAND DEV                                  | 0.005%         | 88.324%      |
| 3575 | TATA MOTORS LTD                                  | 0.005%         | 88.329%      |
| 3576 | YTL CORP   | 0.005%         | 88.334%      |
| 3577 | SNAM SPA   | 0.005%         | 88.340%      |
| 3578 | WGL HOLDINGS INC COMMON STOCK                    | 0.005%         | 88.345%      |
| 3579 | ENI  | 0.005%         | 88.350%      |



|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3580 | KAMAN CORP COMMON STOCK USD1.0                   | 0.005%         | 88.355%      |
| 3581 | MARUHA NICHIRO                                   | 0.005%         | 88.361%      |
| 3582 | HUANENG RENEWAB                                  | 0.005%         | 88.366%      |
| 3583 | HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0  | 0.005%         | 88.371%      |
| 3584 | CHART INDUSTRIE                                  | 0.005%         | 88.377%      |
| 3585 | IROBOT CORP                                      | 0.005%         | 88.382%      |
| 3586 | SAWAI PHARM CO                                   | 0.005%         | 88.387%      |
| 3587 | TAIYO YUDEN CO                                   | 0.005%         | 88.392%      |
| 3588 | DELTA ELECTRONI                                  | 0.005%         | 88.398%      |
| 3589 | ADEKA CORPORATI                                  | 0.005%         | 88.403%      |
| 3590 | FORBO HLDG                                       | 0.005%         | 88.408%      |
| 3591 | O'REILLY AUTOMO                                  | 0.005%         | 88.413%      |
| 3592 | POWER ASSETS HO                                  | 0.005%         | 88.419%      |
| 3593 | XPERI CORP COMMON STOCK USD.001                  | 0.005%         | 88.424%      |
| 3594 | ADVANSIX INC COMMON STOCK USD.01                 | 0.005%         | 88.429%      |
| 3595 | MEDIASET ESPANA                                  | 0.005%         | 88.434%      |
| 3596 | GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75  | 0.005%         | 88.440%      |
| 3597 | SUEDZUCKER AG                                    | 0.005%         | 88.445%      |
| 3598 | POOL CORP COMMON STOCK USD.001                   | 0.005%         | 88.450%      |
| 3599 | BANCA MEDIOLANU                                  | 0.005%         | 88.455%      |
| 3600 | CHARTER HALL GR                                  | 0.005%         | 88.461%      |
| 3601 | SLEEP NUMBER CORP COMMON STOCK USD.01            | 0.005%         | 88.466%      |
| 3602 | DRAX GROUP PLC                                   | 0.005%         | 88.471%      |
| 3603 | EBIX INC COMMON STOCK USD.1                      | 0.005%         | 88.476%      |
| 3604 | MARINE HARVEST                                   | 0.005%         | 88.482%      |
| 3605 | RENGO CO   | 0.005%         | 88.487%      |
| 3606 | AEROVIRONMENT I                                  | 0.005%         | 88.492%      |
| 3607 | ORION CORP                                       | 0.005%         | 88.497%      |
| 3608 | TOPCON CORPORAT                                  | 0.005%         | 88.503%      |
| 3609 | MACRONIX INTERN                                  | 0.005%         | 88.508%      |
| 3610 | INDIVIOR PLC                                     | 0.005%         | 88.513%      |
| 3611 | PROCTER & GAMBL                                  | 0.005%         | 88.518%      |
| 3612 | BOFI HOLDING INC COMMON STOCK USD.01             | 0.005%         | 88.523%      |
| 3613 | AMBU A/S   | 0.005%         | 88.529%      |
| 3614 | AT+T INC SR UNSECURED 02/21 4.6                  | 0.005%         | 88.534%      |
| 3615 | VERIFONE SYSTEMS INC COMMON STOCK USD.01         | 0.005%         | 88.539%      |
| 3616 | ENTEL EMP NAC T                                  | 0.005%         | 88.544%      |
| 3617 | SPIN MASTER COR                                  | 0.005%         | 88.549%      |
| 3618 | EXELIXIS INC                                     | 0.005%         | 88.555%      |
| 3619 | SYNTHOMER PLC                                    | 0.005%         | 88.560%      |
| 3620 | OXFORD INDUSTRI                                  | 0.005%         | 88.565%      |
| 3621 | PEAB AB  | 0.005%         | 88.570%      |
| 3622 | KCC CORP   | 0.005%         | 88.575%      |
| 3623 | OIL STATES INTERNATIONAL INC COMMON STOCK USD.01 | 0.005%         | 88.581%      |
| 3624 | PROGRESS ENERGY                                  | 0.005%         | 88.586%      |
| 3625 | JIANGXI COPPER                                   | 0.005%         | 88.591%      |
| 3626 | KOREAN AIR LINE                                  | 0.005%         | 88.596%      |
| 3627 | HUB GROUP INC CL A COMMON STOCK USD.01           | 0.005%         | 88.601%      |
| 3628 | TRAVIS PERKINS                                   | 0.005%         | 88.607%      |
| 3629 | BK OF KYOTO                                      | 0.005%         | 88.612%      |

|      | SECURITY NAME   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3630 | NIPPON LIGHT ME                                       | 0.005%         | 88.617%      |
| 3631 | LENNAR CORP 4.7                                       | 0.005%         | 88.622%      |
| 3632 | COCA-COLA BOTTL                                       | 0.005%         | 88.627%      |
| 3633 | ACORDA THERAPEU                                       | 0.005%         | 88.632%      |
| 3634 | GOME ELECTRICAL                                       | 0.005%         | 88.637%      |
| 3635 | PSP SWISS PROPE                                       | 0.005%         | 88.643%      |
| 3636 | TESLA INC COMMON STOCK USD.001                        | 0.005%         | 88.648%      |
| 3637 | MABUCHI MOTOR C                                       | 0.005%         | 88.653%      |
| 3638 | CHINA INSURANCE                                       | 0.005%         | 88.658%      |
| 3639 | SFS GROUP AG  | 0.005%         | 88.663%      |
| 3640 | MEDICLINIC INTE                                       | 0.005%         | 88.668%      |
| 3641 | BOB EVANS FARMS                                       | 0.005%         | 88.673%      |
| 3642 | SIMCORP A/S   | 0.005%         | 88.679%      |
| 3643 | GOVERNMENT PROPERTIES INCOME REIT USD.01              | 0.005%         | 88.684%      |
| 3644 | CORE-MARK HLDG  | 0.005%         | 88.689%      |
| 3645 | JM AB   | 0.005%         | 88.694%      |
| 3646 | MULTI COLOR CORP COMMON STOCK                         | 0.005%         | 88.699%      |
| 3647 | CHINA LODGING GROUP SPON ADS ADR                      | 0.005%         | 88.704%      |
| 3648 | EULER & HERMES  | 0.005%         | 88.709%      |
| 3649 | LEGEND HOLDINGS                                       | 0.005%         | 88.714%      |
| 3650 | CORE LABORATORI                                       | 0.005%         | 88.720%      |
| 3651 | POWERTECH TECHN                                       | 0.005%         | 88.725%      |
| 3652 | HAWAIIAN ELECTRIC INDS COMMON STOCK                   | 0.005%         | 88.730%      |
| 3653 | PENNON GROUP  | 0.005%         | 88.735%      |
| 3654 | GALLIFORD TRY P                                       | 0.005%         | 88.740%      |
| 3655 | ZILLOW GROUP INC C COMMON STOCK                       | 0.005%         | 88.745%      |
| 3656 | LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 05/22 4.95 | 0.005%         | 88.750%      |
| 3657 | CHINA MINSHENG  | 0.005%         | 88.755%      |
| 3658 | SKY CITY  | 0.005%         | 88.760%      |
| 3659 | ENDO INTERNATIO                                       | 0.005%         | 88.766%      |
| 3660 | THIRD POINT REI                                       | 0.005%         | 88.771%      |
| 3661 | MAGELLAN AEROSP                                       | 0.005%         | 88.776%      |
| 3662 | LAM RESEARCH CO                                       | 0.005%         | 88.781%      |
| 3663 | BREWING DOLPHIN                                       | 0.005%         | 88.786%      |
| 3664 | FUJITSU GENERAL                                       | 0.005%         | 88.791%      |
| 3665 | NISOURCE INC  | 0.005%         | 88.796%      |
| 3666 | SAN IN GODO BAN                                       | 0.005%         | 88.801%      |
| 3667 | GENTHERM INC COMMON STOCK                             | 0.005%         | 88.806%      |
| 3668 | MANDO CORPORATI                                       | 0.005%         | 88.811%      |
| 3669 | PRIMORIS SERVICES CORP COMMON STOCK USD.0001          | 0.005%         | 88.816%      |
| 3670 | REXFORD INDUSTR                                       | 0.005%         | 88.821%      |
| 3671 | CRAY INC COMMON STOCK USD.01                          | 0.005%         | 88.826%      |
| 3672 | DORMA+KABA HOLD                                       | 0.005%         | 88.831%      |
| 3673 | HITACHI CAPITAL                                       | 0.005%         | 88.837%      |
| 3674 | QUAKER CHEMICAL CORP COMMON STOCK USD1.0              | 0.005%         | 88.842%      |
| 3675 | NEXITY  | 0.005%         | 88.847%      |
| 3676 | LEXINGTON REALTY TRUST REIT USD.0001                  | 0.005%         | 88.852%      |
| 3677 | FED SIGNAL CORP                                       | 0.005%         | 88.857%      |
| 3678 | CIELO SA  | 0.005%         | 88.862%      |
| 3679 | HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01         | 0.005%         | 88.867%      |

|      | SECURITY NAME                                 | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3680 | S + T BANCORP INC COMMON STOCK USD2.5         | 0.005%         | 88.872%      |
| 3681 | TIVITY HEALTH INC COMMON STOCK USD.001        | 0.005%         | 88.877%      |
| 3682 | HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15 | 0.005%         | 88.882%      |
| 3683 | ESCO TECHNOLOGIES INC COMMON STOCK USD.01     | 0.005%         | 88.887%      |
| 3684 | PAYCOM SOFTWARE INC COMMON STOCK USD.01       | 0.005%         | 88.892%      |
| 3685 | BANCFIRST CORP                                | 0.005%         | 88.897%      |
| 3686 | SURUGA BANK                                   | 0.005%         | 88.902%      |
| 3687 | THAI OIL PCL-FR                               | 0.005%         | 88.907%      |
| 3688 | UNIBET GROUP PL                               | 0.005%         | 88.912%      |
| 3689 | NUFARM  | 0.005%         | 88.917%      |
| 3690 | DIXONS CARPHONE                               | 0.005%         | 88.922%      |
| 3691 | PETROFAC LTD                                  | 0.005%         | 88.927%      |
| 3692 | AEON FINANCIAL                                | 0.005%         | 88.932%      |
| 3693 | LIBERTY EXPEDIA HOLD A COMMON STOCK           | 0.005%         | 88.937%      |
| 3694 | HISPANIA ACTIVO                               | 0.005%         | 88.942%      |
| 3695 | ACTUANT CORP A COMMON STOCK USD.2             | 0.005%         | 88.947%      |
| 3696 | TENET HEALTHCARE CORP COMMON STOCK USD.05     | 0.005%         | 88.952%      |
| 3697 | SUNTRUST BANKS INC SR UNSECURED 03/21 2.9     | 0.005%         | 88.957%      |
| 3698 | OCI COMPANY LTD                               | 0.005%         | 88.962%      |
| 3699 | PINNACLE WEST CAPITAL COMMON STOCK            | 0.005%         | 88.967%      |
| 3700 | JSE LTD                                       | 0.005%         | 88.972%      |
| 3701 | CASIO COMPUTER                                | 0.005%         | 88.977%      |
| 3702 | BRIGGS & STRATT                               | 0.005%         | 88.982%      |
| 3703 | KEIHAN ELECTRIC                               | 0.005%         | 88.987%      |
| 3704 | ALUMINIUM CORP                                | 0.005%         | 88.992%      |
| 3705 | CHINA HONGQIAO                                | 0.005%         | 88.997%      |
| 3706 | NORDSTROM INC COMMON STOCK                    | 0.005%         | 89.002%      |
| 3707 | KAJIMA CORP                                   | 0.005%         | 89.007%      |
| 3708 | FINECOBANK BANC                               | 0.005%         | 89.012%      |
| 3709 | SUMCO CORPORATI                               | 0.005%         | 89.017%      |
| 3710 | SHANGHAI INDL                                 | 0.005%         | 89.022%      |
| 3711 | REALPAGE INC COMMON STOCK USD.001             | 0.005%         | 89.027%      |
| 3712 | STEELCASE INC                                 | 0.005%         | 89.032%      |
| 3713 | SUPER GROUP                                   | 0.005%         | 89.037%      |
| 3714 | BYD ELECTRONIC                                | 0.005%         | 89.042%      |
| 3715 | NISHI-NIPPON FI                               | 0.005%         | 89.047%      |
| 3716 | GRUPO AEROPORTUARIO SUR ADR ADR               | 0.005%         | 89.052%      |
| 3717 | PRIMARY HEALTH                                | 0.005%         | 89.057%      |
| 3718 | LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0  | 0.005%         | 89.062%      |
| 3719 | BEKAERT SA                                    | 0.005%         | 89.067%      |
| 3720 | CENCOSUD SA                                   | 0.005%         | 89.072%      |
| 3721 | FIRST INTERSTATE BANCSYS A COMMON STOCK       | 0.005%         | 89.077%      |
| 3722 | DET N O A                                     | 0.005%         | 89.082%      |
| 3723 | HEICO CORP CLASS A COMMON STOCK USD.01        | 0.005%         | 89.087%      |
| 3724 | USHIO INC                                     | 0.005%         | 89.092%      |
| 3725 | SJM HOLDINGS LT                               | 0.005%         | 89.096%      |
| 3726 | OM ASSET MANAGE                               | 0.005%         | 89.101%      |
| 3727 | CHUGOKU BANK                                  | 0.005%         | 89.106%      |
| 3728 | DICK S SPORTING GOODS INC COMMON STOCK USD.01 | 0.005%         | 89.111%      |
| 3729 | HARSCO CORP                                   | 0.005%         | 89.116%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3730 | RYDER SYSTEM INC SR UNSECURED 11/21 3.45        | 0.005%         | 89.121%      |
| 3731 | KOREA LIFE INSU                                 | 0.005%         | 89.126%      |
| 3732 | MODERN TIMES GR                                 | 0.005%         | 89.131%      |
| 3733 | CHICO'S FAS INC                                 | 0.005%         | 89.136%      |
| 3734 | S-OIL CORPORATI                                 | 0.005%         | 89.141%      |
| 3735 | IYO BANK  | 0.005%         | 89.146%      |
| 3736 | CHINA PACIFIC I                                 | 0.005%         | 89.151%      |
| 3737 | WH SMITH PLC                                    | 0.005%         | 89.156%      |
| 3738 | WABASH NATIONAL                                 | 0.005%         | 89.161%      |
| 3739 | 1ST SOURCE CORP COMMON STOCK                    | 0.005%         | 89.166%      |
| 3740 | ISRAEL DISCOUNT                                 | 0.005%         | 89.171%      |
| 3741 | X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT | 0.005%         | 89.175%      |
| 3742 | BROOKS AUTOMATI                                 | 0.005%         | 89.180%      |
| 3743 | KYUSHU FINANCIA                                 | 0.005%         | 89.185%      |
| 3744 | CHINA AIRLINES                                  | 0.005%         | 89.190%      |
| 3745 | WETHERSPOON (J.                                 | 0.005%         | 89.195%      |
| 3746 | IIDA GROUP HOLD                                 | 0.005%         | 89.200%      |
| 3747 | MAPLETREE INDUS                                 | 0.005%         | 89.205%      |
| 3748 | FOX FACTORY HOLDING CORP COMMON STOCK USD.001   | 0.005%         | 89.210%      |
| 3749 | KAISER ALUMINUM CORP COMMON STOCK USD.01        | 0.005%         | 89.215%      |
| 3750 | FINANCIAL ENGINES INC COMMON STOCK USD.0001     | 0.005%         | 89.220%      |
| 3751 | CANWEL BUILDING                                 | 0.005%         | 89.225%      |
| 3752 | BROOKLINE BANCORP INC COMMON STOCK USD.01       | 0.005%         | 89.229%      |
| 3753 | SULZER AG                                       | 0.005%         | 89.234%      |
| 3754 | AUTO TRADER GRO                                 | 0.005%         | 89.239%      |
| 3755 | DGB FINANCIAL G                                 | 0.005%         | 89.244%      |
| 3756 | GREAT PLAINS ENERGY INC COMMON STOCK            | 0.005%         | 89.249%      |
| 3757 | STANLEY ELECTRI                                 | 0.005%         | 89.254%      |
| 3758 | ANALOGIC CORP                                   | 0.005%         | 89.259%      |
| 3759 | STATE BK OF IND                                 | 0.005%         | 89.263%      |
| 3760 | IMPALA PLATINUM                                 | 0.005%         | 89.268%      |
| 3761 | CINEWORLD GROUP                                 | 0.005%         | 89.273%      |
| 3762 | MARCUS + MILLICHAP INC COMMON STOCK USD.0001    | 0.005%         | 89.278%      |
| 3763 | PSEG POWER                                      | 0.005%         | 89.283%      |
| 3764 | GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001    | 0.005%         | 89.288%      |
| 3765 | INVESTA OFFICE                                  | 0.005%         | 89.292%      |
| 3766 | DOMINO S PIZZA INC COMMON STOCK USD.01          | 0.005%         | 89.297%      |
| 3767 | CORBION NV                                      | 0.005%         | 89.302%      |
| 3768 | LEND LEASE CORP                                 | 0.005%         | 89.307%      |
| 3769 | LONDOMETRIC PR                                  | 0.005%         | 89.312%      |
| 3770 | VIAVI SOLUTIONS INC COMMON STOCK USD.001        | 0.005%         | 89.317%      |
| 3771 | MACK CALI REALTY CORP REIT USD.01               | 0.005%         | 89.321%      |
| 3772 | NIPPON ACCOMMOD                                 | 0.005%         | 89.326%      |
| 3773 | CSRA INC COMMON STOCK USD.001                   | 0.005%         | 89.331%      |
| 3774 | BANCA POPOLARE                                  | 0.005%         | 89.336%      |
| 3775 | AYALA CORP                                      | 0.005%         | 89.341%      |
| 3776 | ST MODWEN PROPS                                 | 0.005%         | 89.345%      |
| 3777 | JAPAN EXCHANGE                                  | 0.005%         | 89.350%      |
| 3778 | SHIONOGI & CO                                   | 0.005%         | 89.355%      |
| 3779 | SANTEN PHARM CO                                 | 0.005%         | 89.360%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3780 | SYNAPTICS INC COMMON STOCK USD.001                | 0.005%         | 89.365%      |
| 3781 | CCR SA  | 0.005%         | 89.369%      |
| 3782 | BOSSARD HOLDING                                   | 0.005%         | 89.374%      |
| 3783 | FLETCHER BUILDI                                   | 0.005%         | 89.379%      |
| 3784 | KYOWA EXEO CORP                                   | 0.005%         | 89.384%      |
| 3785 | ERAMET  | 0.005%         | 89.389%      |
| 3786 | INDEPENDENT BANK GROUP INC COMMON STOCK USD.01    | 0.005%         | 89.393%      |
| 3787 | UNIVERSAL CORP                                    | 0.005%         | 89.398%      |
| 3788 | CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001 | 0.005%         | 89.403%      |
| 3789 | LUK FOOK HOLDIN                                   | 0.005%         | 89.408%      |
| 3790 | PORTLAND GENERAL ELECTRIC CO COMMON STOCK         | 0.005%         | 89.413%      |
| 3791 | HITACHI CHEMICA                                   | 0.005%         | 89.417%      |
| 3792 | ELIOR   | 0.005%         | 89.422%      |
| 3793 | VISCOFAN SA                                       | 0.005%         | 89.427%      |
| 3794 | TUTOR PERINI CORP COMMON STOCK USD1.0             | 0.005%         | 89.432%      |
| 3795 | ASTEC INDUSTRIE                                   | 0.005%         | 89.436%      |
| 3796 | MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01  | 0.005%         | 89.441%      |
| 3797 | TORO CO   | 0.005%         | 89.446%      |
| 3798 | HYSTER YALE MATERIALS COMMON STOCK USD.01         | 0.005%         | 89.451%      |
| 3799 | MARTEN TRANSPORT LTD COMMON STOCK USD.01          | 0.005%         | 89.456%      |
| 3800 | TAL EDUCATION GROUP ADR ADR                       | 0.005%         | 89.460%      |
| 3801 | FUCHS PETROLUB                                    | 0.005%         | 89.465%      |
| 3802 | TOKYO GAS CO                                      | 0.005%         | 89.470%      |
| 3803 | SUN HYDRAULICS CORP COMMON STOCK USD.001          | 0.005%         | 89.475%      |
| 3804 | MINITUB MITSUBISHI LOGI                           | 0.005%         | 89.479%      |
| 3805 | NISHIMATSU CONS                                   | 0.005%         | 89.484%      |
| 3806 | WERELDHAVE NV                                     | 0.005%         | 89.489%      |
| 3807 | JUNO THERAPEUTICS INC COMMON STOCK USD.0001       | 0.005%         | 89.494%      |
| 3808 | CYRELA BRAZIL R                                   | 0.005%         | 89.498%      |
| 3809 | SIAS SPA  | 0.005%         | 89.503%      |
| 3810 | SCHOLASTIC CORP                                   | 0.005%         | 89.508%      |
| 3811 | NORDEA BANK AB                                    | 0.005%         | 89.513%      |
| 3812 | GROUPE FNAC                                       | 0.005%         | 89.517%      |
| 3813 | TAURON POLSKA E                                   | 0.005%         | 89.522%      |
| 3814 | MAEDA ROAD CONS                                   | 0.005%         | 89.527%      |
| 3815 | AXIATA GROUP                                      | 0.005%         | 89.531%      |
| 3816 | HYUNDAI DEVELOP                                   | 0.005%         | 89.536%      |
| 3817 | INFINITY PROPERTY + CASUALTY COMMON STOCK         | 0.005%         | 89.541%      |
| 3818 | COMPUTERSHARE L                                   | 0.005%         | 89.546%      |
| 3819 | MEDIBANK PVT LT                                   | 0.005%         | 89.550%      |
| 3820 | CHINA CINDA ASS                                   | 0.005%         | 89.555%      |
| 3821 | GREENCORE GROUP                                   | 0.005%         | 89.560%      |
| 3822 | CHANG HWA COMME                                   | 0.005%         | 89.564%      |
| 3823 | IJM CORP BERHAD                                   | 0.005%         | 89.569%      |
| 3824 | ONE GAS INC COMMON STOCK                          | 0.005%         | 89.574%      |
| 3825 | SHENZHEN INVEST                                   | 0.005%         | 89.578%      |
| 3826 | AMMB HOLDINGS B                                   | 0.005%         | 89.583%      |
| 3827 | BANREGIO GRUPO                                    | 0.005%         | 89.588%      |
| 3828 | PARK NATIONAL CORP COMMON STOCK                   | 0.005%         | 89.593%      |
| 3829 | SARTORIUS AG-VO                                   | 0.005%         | 89.597%      |

|      | SECURITY NAME                                      | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3830 | EURONEXT NV  | 0.005%         | 89.602%      |
| 3831 | HYATT HOTELS CORP CL A COMMON STOCK USD.01         | 0.005%         | 89.607%      |
| 3832 | SELECT INCOME REIT REIT USD.01                     | 0.005%         | 89.611%      |
| 3833 | BHP BILLITON LTD SPON ADR ADR                      | 0.005%         | 89.616%      |
| 3834 | KNOWLES CORP COMMON STOCK USD.01                   | 0.005%         | 89.621%      |
| 3835 | APOLLO TYRES                                       | 0.005%         | 89.625%      |
| 3836 | SYDBANK  | 0.005%         | 89.630%      |
| 3837 | CAREER EDUCATION CORP COMMON STOCK USD.01          | 0.005%         | 89.635%      |
| 3838 | SIG  | 0.005%         | 89.639%      |
| 3839 | NIPPON SHOKUBAI                                    | 0.005%         | 89.644%      |
| 3840 | BENESSE CORP                                       | 0.005%         | 89.649%      |
| 3841 | LANCASHIRE HLDG                                    | 0.005%         | 89.653%      |
| 3842 | NOVATEK MICROEL                                    | 0.005%         | 89.658%      |
| 3843 | TAIYO NIPPON SA                                    | 0.005%         | 89.663%      |
| 3844 | INVINCIBLE INVE                                    | 0.005%         | 89.667%      |
| 3845 | GPO FIN INBURSA                                    | 0.005%         | 89.672%      |
| 3846 | DEUTSCHE PFANDB                                    | 0.005%         | 89.677%      |
| 3847 | NIPPON SUISAN                                      | 0.005%         | 89.681%      |
| 3848 | AIR NEW ZEALAND                                    | 0.005%         | 89.686%      |
| 3849 | CASTELLUM AB NE                                    | 0.005%         | 89.690%      |
| 3850 | BMW FINANCE NV                                     | 0.005%         | 89.695%      |
| 3851 | KITE REALTY GROUP TRUST REIT USD.01                | 0.005%         | 89.700%      |
| 3852 | BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375 | 0.005%         | 89.704%      |
| 3853 | CITIGROUP INC                                      | 0.005%         | 89.709%      |
| 3854 | QUARTERHILL INC                                    | 0.005%         | 89.714%      |
| 3855 | GOLDEN AGRI RES                                    | 0.005%         | 89.718%      |
| 3856 | GAIL INDIA LTD                                     | 0.005%         | 89.723%      |
| 3857 | CHINA RESOURCES                                    | 0.005%         | 89.728%      |
| 3858 | PFEIFFER VAC TE                                    | 0.005%         | 89.732%      |
| 3859 | BUREAU VERITAS                                     | 0.005%         | 89.737%      |
| 3860 | INVENTEC CORP                                      | 0.005%         | 89.741%      |
| 3861 | GLORY  | 0.005%         | 89.746%      |
| 3862 | QINETIQ GROUP P                                    | 0.005%         | 89.751%      |
| 3863 | CALIFORNIA WATE                                    | 0.005%         | 89.755%      |
| 3864 | MEGMILK SNOW BR                                    | 0.005%         | 89.760%      |
| 3865 | PREMIER INC CLASS A COMMON STOCK USD.01            | 0.005%         | 89.765%      |
| 3866 | MCGRATH RENTCORP COMMON STOCK                      | 0.005%         | 89.769%      |
| 3867 | RECORDATI SPA                                      | 0.005%         | 89.774%      |
| 3868 | SENIOR PLC   | 0.005%         | 89.778%      |
| 3869 | MOBIMO HLDG AG                                     | 0.005%         | 89.783%      |
| 3870 | GEA GROUP AG                                       | 0.005%         | 89.788%      |
| 3871 | ARCELORMITTAL NY REGISTERED NY REG SHRS            | 0.005%         | 89.792%      |
| 3872 | SILTRONIC AG                                       | 0.005%         | 89.797%      |
| 3873 | CROWN HOLDINGS INC COMMON STOCK USD5.0             | 0.005%         | 89.801%      |
| 3874 | ASHMORE GROUP                                      | 0.005%         | 89.806%      |
| 3875 | MANITOWOC COMPANY INC COMMON STOCK USD.01          | 0.005%         | 89.811%      |
| 3876 | INGEVITY CORP COMMON STOCK USD.01                  | 0.005%         | 89.815%      |
| 3877 | EXCO TECHNOLOGIES LTD COMMON STOCK                 | 0.005%         | 89.820%      |
| 3878 | CHINA DEVELOPME                                    | 0.005%         | 89.824%      |
| 3879 | INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01    | 0.005%         | 89.829%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3880 | MORI HILLS REIT                                   | 0.005%         | 89.834%      |
| 3881 | KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01      | 0.005%         | 89.838%      |
| 3882 | AZZ INC COMMON STOCK USD1.0                       | 0.005%         | 89.843%      |
| 3883 | WSFS FINANCIAL CORP COMMON STOCK USD.01           | 0.005%         | 89.847%      |
| 3884 | BLACKPEARL RESO                                   | 0.005%         | 89.852%      |
| 3885 | ACCTON  | 0.005%         | 89.857%      |
| 3886 | EDISON INTERNAT                                   | 0.005%         | 89.861%      |
| 3887 | TAIWAN UNION TE                                   | 0.005%         | 89.866%      |
| 3888 | ADVANCED  | 0.005%         | 89.870%      |
| 3889 | MACQUARIE ATLAS                                   | 0.005%         | 89.875%      |
| 3890 | SPIE SA   | 0.005%         | 89.879%      |
| 3891 | YANGARRA RESOUR                                   | 0.005%         | 89.884%      |
| 3892 | FAR EAST HORIZO                                   | 0.005%         | 89.889%      |
| 3893 | AIMIA INC   | 0.005%         | 89.893%      |
| 3894 | USIMINAS USI SD                                   | 0.005%         | 89.898%      |
| 3895 | BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001  | 0.005%         | 89.902%      |
| 3896 | DON QUIJOTE                                       | 0.005%         | 89.907%      |
| 3897 | HISCOX LTD  | 0.005%         | 89.911%      |
| 3898 | DA OFFICE INV C                                   | 0.005%         | 89.916%      |
| 3899 | FIRST BANCORP/NC COMMON STOCK                     | 0.005%         | 89.921%      |
| 3900 | AEDIFICA  | 0.005%         | 89.925%      |
| 3901 | KT & G  | 0.005%         | 89.930%      |
| 3902 | YUEXIU PROPERTY                                   | 0.005%         | 89.934%      |
| 3903 | TAMARACK VALLEY                                   | 0.005%         | 89.939%      |
| 3904 | SUN TV NETWORK                                    | 0.005%         | 89.943%      |
| 3905 | SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001 | 0.005%         | 89.948%      |
| 3906 | ALSEA SAB DE CV                                   | 0.005%         | 89.952%      |
| 3907 | SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0    | 0.005%         | 89.957%      |
| 3908 | SIHUAN PHARMACE                                   | 0.005%         | 89.961%      |
| 3909 | GENTING MALAYSI                                   | 0.005%         | 89.966%      |
| 3910 | CAP SA  | 0.005%         | 89.970%      |
| 3911 | SYKES ENTERPRISES INC COMMON STOCK USD.01         | 0.005%         | 89.975%      |
| 3912 | WAREHOUSES DE P                                   | 0.005%         | 89.979%      |
| 3913 | FORMOSA PLASTIC                                   | 0.005%         | 89.984%      |
| 3914 | OKUMA CORP  | 0.005%         | 89.989%      |
| 3915 | HUA NAN FINANCI                                   | 0.005%         | 89.993%      |
| 3916 | FACTSET RESEARC                                   | 0.005%         | 89.998%      |
| 3917 | COM2US CORPORAT                                   | 0.005%         | 90.002%      |
| 3918 | FRONTIER REIT                                     | 0.005%         | 90.007%      |
| 3919 | SITEONE LANDSCAPE SUPPLY INC COMMON STOCK USD.01  | 0.005%         | 90.011%      |
| 3920 | DRILLISCH AG                                      | 0.005%         | 90.016%      |
| 3921 | PROCTER & GAMBL                                   | 0.005%         | 90.020%      |
| 3922 | ENERGIAS DE POR                                   | 0.005%         | 90.025%      |
| 3923 | NIPPON GAS CO L                                   | 0.004%         | 90.029%      |
| 3924 | ERIE INDEMNITY COMPANY CL A COMMON STOCK          | 0.004%         | 90.034%      |
| 3925 | GENUS PLC   | 0.004%         | 90.038%      |
| 3926 | SAMSUNG HEAVY                                     | 0.004%         | 90.043%      |
| 3927 | ASSURA PLC  | 0.004%         | 90.047%      |
| 3928 | LIBERTY HLDGS                                     | 0.004%         | 90.052%      |
| 3929 | ERG SPA   | 0.004%         | 90.056%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3930 | ICA GRUPPEN AB                                   | 0.004%         | 90.060%      |
| 3931 | HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01 | 0.004%         | 90.065%      |
| 3932 | OSI SYSTEMS INC                                  | 0.004%         | 90.069%      |
| 3933 | HYUNDAI DS,NEW                                   | 0.004%         | 90.074%      |
| 3934 | HIGH LINER FOOD                                  | 0.004%         | 90.078%      |
| 3935 | KANSAI ELEC POW                                  | 0.004%         | 90.083%      |
| 3936 | NIPPON PAINT CO                                  | 0.004%         | 90.087%      |
| 3937 | NTT DOCOMO INC SPON ADR ADR                      | 0.004%         | 90.092%      |
| 3938 | BANK MILLENIUM                                   | 0.004%         | 90.096%      |
| 3939 | AEROPORTS DE PA                                  | 0.004%         | 90.101%      |
| 3940 | ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01 | 0.004%         | 90.105%      |
| 3941 | HAZAMA CORP(NEW                                  | 0.004%         | 90.110%      |
| 3942 | CTS EVENTIM                                      | 0.004%         | 90.114%      |
| 3943 | MICHAEL PAGE IN                                  | 0.004%         | 90.119%      |
| 3944 | BENEFICIAL BANCORP INC COMMON STOCK USD.01       | 0.004%         | 90.123%      |
| 3945 | EMBRAER SA SPON ADR ADR                          | 0.004%         | 90.127%      |
| 3946 | WEB.COM GROUP INC COMMON STOCK USD.001           | 0.004%         | 90.132%      |
| 3947 | NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01 | 0.004%         | 90.136%      |
| 3948 | SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25    | 0.004%         | 90.141%      |
| 3949 | LOGITECH INTERN                                  | 0.004%         | 90.145%      |
| 3950 | ALLY FINANCIAL INC SR UNSECURED 02/22 4.125      | 0.004%         | 90.150%      |
| 3951 | HILTON GRAND VACATIONS INC COMMON STOCK USD.01   | 0.004%         | 90.154%      |
| 3952 | TSINGTAO BREWER                                  | 0.004%         | 90.158%      |
| 3953 | RAKUTEN INC                                      | 0.004%         | 90.163%      |
| 3954 | NOS SGPS   | 0.004%         | 90.167%      |
| 3955 | POWER INTEGRATI                                  | 0.004%         | 90.172%      |
| 3956 | MICHAELS COS INC/THE COMMON STOCK USD.06775      | 0.004%         | 90.176%      |
| 3957 | K-REIT ASIA                                      | 0.004%         | 90.181%      |
| 3958 | JD SPORTS FASHI                                  | 0.004%         | 90.185%      |
| 3959 | COEUR MINING IN                                  | 0.004%         | 90.189%      |
| 3960 | GRAND PACIF PET                                  | 0.004%         | 90.194%      |
| 3961 | SHRIRAM TRANSP                                   | 0.004%         | 90.198%      |
| 3962 | ROLLINS INC                                      | 0.004%         | 90.203%      |
| 3963 | DEAN FOODS CO COMMON STOCK USD.01                | 0.004%         | 90.207%      |
| 3964 | TOKAI TOKYO SEC                                  | 0.004%         | 90.211%      |
| 3965 | GRASIM INDUSTRI                                  | 0.004%         | 90.216%      |
| 3966 | EXPONENT INC COMMON STOCK USD.001                | 0.004%         | 90.220%      |
| 3967 | DFDS A/S   | 0.004%         | 90.225%      |
| 3968 | HULIC REIT INC                                   | 0.004%         | 90.229%      |
| 3969 | AIR CHINA LTD                                    | 0.004%         | 90.233%      |
| 3970 | LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01 | 0.004%         | 90.238%      |
| 3971 | WEST JAPAN RAIL                                  | 0.004%         | 90.242%      |
| 3972 | AMC NETWORKS INC A COMMON STOCK                  | 0.004%         | 90.247%      |
| 3973 | NOW INC COMMON STOCK USD.01                      | 0.004%         | 90.251%      |
| 3974 | CAVIUM INC COMMON STOCK USD.001                  | 0.004%         | 90.255%      |
| 3975 | INTERPUMP GROUP                                  | 0.004%         | 90.260%      |
| 3976 | SOHO CHINA LTD                                   | 0.004%         | 90.264%      |
| 3977 | GRAY TELEVISION INC COMMON STOCK                 | 0.004%         | 90.268%      |
| 3978 | FLEXIUM INTERCO                                  | 0.004%         | 90.273%      |
| 3979 | TREX COMPANY INC COMMON STOCK USD.01             | 0.004%         | 90.277%      |



|      | SECURITY NAME                              | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3980 | NAGOYA RAILROAD                            | 0.004%         | 90.282%      |
| 3981 | GENERAL CABLE CORP COMMON STOCK USD.01     | 0.004%         | 90.286%      |
| 3982 | FUJI OIL CO                                | 0.004%         | 90.290%      |
| 3983 | MAPLETREE LOGIS                            | 0.004%         | 90.295%      |
| 3984 | JAPAN LOGISTICS                            | 0.004%         | 90.299%      |
| 3985 | VALE SA SP ADR ADR                         | 0.004%         | 90.303%      |
| 3986 | NTHN STAR RES L                            | 0.004%         | 90.308%      |
| 3987 | BOBST GROUP AG                             | 0.004%         | 90.312%      |
| 3988 | NISSAN CHEMICAL                            | 0.004%         | 90.316%      |
| 3989 | GRAINCORP LTD                              | 0.004%         | 90.321%      |
| 3990 | UBM PLC                                    | 0.004%         | 90.325%      |
| 3991 | DAIICHI KOSHO C                            | 0.004%         | 90.329%      |
| 3992 | BADGER METER INC COMMON STOCK USD1.0       | 0.004%         | 90.334%      |
| 3993 | OSG CORP                                   | 0.004%         | 90.338%      |
| 3994 | HMS HOLDINGS CORP COMMON STOCK USD.01      | 0.004%         | 90.342%      |
| 3995 | WOONGJIN COWAY                             | 0.004%         | 90.347%      |
| 3996 | LUMENTUM HOLDINGS INC COMMON STOCK USD.001 | 0.004%         | 90.351%      |
| 3997 | ELECTRONICS                                | 0.004%         | 90.355%      |
| 3998 | KONAMI CO                                  | 0.004%         | 90.360%      |
| 3999 | CANOPY GROWTH C                            | 0.004%         | 90.364%      |
| 4000 | SIXT AG                                    | 0.004%         | 90.368%      |
| 4001 | INSPERITY INC                              | 0.004%         | 90.373%      |
| 4002 | AGREE REALTY CORP REIT USD.0001            | 0.004%         | 90.377%      |
| 4003 | DEWAN HOUSING F                            | 0.004%         | 90.381%      |
| 4004 | RAMBUS INC                                 | 0.004%         | 90.386%      |
| 4005 | SAVILLS PLC                                | 0.004%         | 90.390%      |
| 4006 | UNIVERSAL DISPLAY CORP COMMON STOCK USD.01 | 0.004%         | 90.394%      |
| 4007 | LTC PROPERTIES                             | 0.004%         | 90.399%      |
| 4008 | BALKRISHNA INDS                            | 0.004%         | 90.403%      |
| 4009 | BRITVIC                                    | 0.004%         | 90.407%      |
| 4010 | PROSIEBENSAT.1                             | 0.004%         | 90.412%      |
| 4011 | ALLEGION PLC                               | 0.004%         | 90.416%      |
| 4012 | NIPPON ELEC GLA                            | 0.004%         | 90.420%      |
| 4013 | FUYO GENERAL LE                            | 0.004%         | 90.424%      |
| 4014 | CHIPOTLE MEXICA                            | 0.004%         | 90.429%      |
| 4015 | NOMURA RESEARCH                            | 0.004%         | 90.433%      |
| 4016 | VIAD CORP                                  | 0.004%         | 90.437%      |
| 4017 | CHINA LIFE INSURANCE CO ADR ADR            | 0.004%         | 90.442%      |
| 4018 | TELKOM GROUP LT                            | 0.004%         | 90.446%      |
| 4019 | KUEHNE & NAGEL                             | 0.004%         | 90.450%      |
| 4020 | SIXT SE PFD                                | 0.004%         | 90.454%      |
| 4021 | ADTRAN INC                                 | 0.004%         | 90.459%      |
| 4022 | FIVE BELOW COMMON STOCK USD.01             | 0.004%         | 90.463%      |
| 4023 | SPORTS DIRECT I                            | 0.004%         | 90.467%      |
| 4024 | AARHUSKARLSHAMN                            | 0.004%         | 90.471%      |
| 4025 | NEOGEN CORP COMMON STOCK USD.16            | 0.004%         | 90.476%      |
| 4026 | AES CORP COMMON STOCK USD.01               | 0.004%         | 90.480%      |
| 4027 | AKER ASA                                   | 0.004%         | 90.484%      |
| 4028 | DINEQUITY INC                              | 0.004%         | 90.488%      |
| 4029 | ENTERPRISE INNS                            | 0.004%         | 90.493%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4030 | CALAVO GROWERS INC COMMON STOCK USD.001           | 0.004%         | 90.497%      |
| 4031 | TAIWAN PAIHO                                      | 0.004%         | 90.501%      |
| 4032 | FOMENTO ECON ME                                   | 0.004%         | 90.505%      |
| 4033 | FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625 | 0.004%         | 90.510%      |
| 4034 | HIKMA PHARMACEU                                   | 0.004%         | 90.514%      |
| 4035 | SOCIETE TELEVIS                                   | 0.004%         | 90.518%      |
| 4036 | HAPAG-LLOYD AG                                    | 0.004%         | 90.522%      |
| 4037 | NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5     | 0.004%         | 90.527%      |
| 4038 | TRIPOD TECHNOLO                                   | 0.004%         | 90.531%      |
| 4039 | NITORI CO LTD                                     | 0.004%         | 90.535%      |
| 4040 | INDUS HOLDING A                                   | 0.004%         | 90.539%      |
| 4041 | TIMBERCREEK FIN                                   | 0.004%         | 90.544%      |
| 4042 | CAVCO INDUSTRIES INC COMMON STOCK USD.01          | 0.004%         | 90.548%      |
| 4043 | DERICHEBOURG                                      | 0.004%         | 90.552%      |
| 4044 | PAINTED PONY EN                                   | 0.004%         | 90.556%      |
| 4045 | EVA AIRWAYS                                       | 0.004%         | 90.560%      |
| 4046 | ACERINOX SA                                       | 0.004%         | 90.565%      |
| 4047 | TPK HOLDINGS CO                                   | 0.004%         | 90.569%      |
| 4048 | ORKLA ASA   | 0.004%         | 90.573%      |
| 4049 | AOYAMA TRADING                                    | 0.004%         | 90.577%      |
| 4050 | BIG YELLOW GROU                                   | 0.004%         | 90.582%      |
| 4051 | RICHTER GEDEON                                    | 0.004%         | 90.586%      |
| 4052 | WORKSPACE GROUP                                   | 0.004%         | 90.590%      |
| 4053 | TERRENO REALTY CORP REIT USD.01                   | 0.004%         | 90.594%      |
| 4054 | TABCORP HLDGS L                                   | 0.004%         | 90.598%      |
| 4055 | CHESAPEAKE LODG                                   | 0.004%         | 90.603%      |
| 4056 | TOKYU CORP  | 0.004%         | 90.607%      |
| 4057 | NACHI-FUJIKOSHI                                   | 0.004%         | 90.611%      |
| 4058 | CAPITAL & COUNT                                   | 0.004%         | 90.615%      |
| 4059 | LATAM AIRLINES GROUP SP ADR ADR                   | 0.004%         | 90.620%      |
| 4060 | ARVIND LTD  | 0.004%         | 90.624%      |
| 4061 | VERSUM MATERIALS INC COMMON STOCK USD1.0          | 0.004%         | 90.628%      |
| 4062 | BANK NEGARA IND                                   | 0.004%         | 90.632%      |
| 4063 | MILACRON HOLDINGS CORP COMMON STOCK USD.01        | 0.004%         | 90.636%      |
| 4064 | STROER OUT-OF-H                                   | 0.004%         | 90.641%      |
| 4065 | ITV PLC   | 0.004%         | 90.645%      |
| 4066 | AMANO CORPORATI                                   | 0.004%         | 90.649%      |
| 4067 | TOWER SEMICONDU                                   | 0.004%         | 90.653%      |
| 4068 | ALAMO GROUP INC                                   | 0.004%         | 90.657%      |
| 4069 | WACKER CONSTRUC                                   | 0.004%         | 90.661%      |
| 4070 | CHINA STHN AIRL                                   | 0.004%         | 90.666%      |
| 4071 | TOKAI RIKA CO                                     | 0.004%         | 90.670%      |
| 4072 | NORDEA BANK AB                                    | 0.004%         | 90.674%      |
| 4073 | SEVEN BANK LTD.                                   | 0.004%         | 90.678%      |
| 4074 | SINO-AMERICAN S                                   | 0.004%         | 90.682%      |
| 4075 | INTER PARFUMS INC COMMON STOCK USD.001            | 0.004%         | 90.687%      |
| 4076 | SUMITOMO BAKELI                                   | 0.004%         | 90.691%      |
| 4077 | FIRST NATIONAL                                    | 0.004%         | 90.695%      |
| 4078 | TPG TELECOM                                       | 0.004%         | 90.699%      |
| 4079 | PROMOTORA Y OPE                                   | 0.004%         | 90.703%      |

|      | SECURITY NAME                                       | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4080 | DECHRA PHARMA                                       | 0.004%         | 90.707%      |
| 4081 | ENGLITY HOLDINGS INC COMMON STOCK USD.01            | 0.004%         | 90.712%      |
| 4082 | SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001   | 0.004%         | 90.716%      |
| 4083 | TURKIYE VAKIFLA                                     | 0.004%         | 90.720%      |
| 4084 | TRINET GROUP INC COMMON STOCK USD.000025            | 0.004%         | 90.724%      |
| 4085 | AVISTA CORP   | 0.004%         | 90.728%      |
| 4086 | MELCO INTERNATI                                     | 0.004%         | 90.732%      |
| 4087 | SPIRE INC COMMON STOCK USD1.0                       | 0.004%         | 90.736%      |
| 4088 | ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75 | 0.004%         | 90.741%      |
| 4089 | UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01    | 0.004%         | 90.745%      |
| 4090 | SAFETY INSURANCE GROUP INC COMMON STOCK USD.01      | 0.004%         | 90.749%      |
| 4091 | MODINE MFG CO                                       | 0.004%         | 90.753%      |
| 4092 | EQUATORIAL ENER                                     | 0.004%         | 90.757%      |
| 4093 | OCI   | 0.004%         | 90.761%      |
| 4094 | OGE ENERGY CORP COMMON STOCK USD.01                 | 0.004%         | 90.765%      |
| 4095 | HEALTH AND HAPP                                     | 0.004%         | 90.770%      |
| 4096 | ARCADIS NV  | 0.004%         | 90.774%      |
| 4097 | CALTEX AUSTRALI                                     | 0.004%         | 90.778%      |
| 4098 | WIRECARD AG   | 0.004%         | 90.782%      |
| 4099 | LG INNOTEK CO                                       | 0.004%         | 90.786%      |
| 4100 | VECTOR GROUP LTD COMMON STOCK USD.1                 | 0.004%         | 90.790%      |
| 4101 | CARSALES.COM LT                                     | 0.004%         | 90.794%      |
| 4102 | SIRIUS XM HOLDINGS INC COMMON STOCK USD.001         | 0.004%         | 90.799%      |
| 4103 | AEON REIT INVES                                     | 0.004%         | 90.803%      |
| 4104 | HUNTING PLC   | 0.004%         | 90.807%      |
| 4105 | KING YUAN ELECT                                     | 0.004%         | 90.811%      |
| 4106 | HOSTESS BRANDS INC COMMON STOCK USD.0001            | 0.004%         | 90.815%      |
| 4107 | SEACOAST BANKING CORP/FL COMMON STOCK USD.1         | 0.004%         | 90.819%      |
| 4108 | INTERRENT REAL                                      | 0.004%         | 90.823%      |
| 4109 | D'IETEREN TRADI                                     | 0.004%         | 90.827%      |
| 4110 | DOOSAN INFRACOR                                     | 0.004%         | 90.832%      |
| 4111 | EFG INTERNATION                                     | 0.004%         | 90.836%      |
| 4112 | CHASE CORP COMMON STOCK USD.1                       | 0.004%         | 90.840%      |
| 4113 | CEAT LTD  | 0.004%         | 90.844%      |
| 4114 | PEOPLE'S INSURA                                     | 0.004%         | 90.848%      |
| 4115 | VIRGIN MONEY HL                                     | 0.004%         | 90.852%      |
| 4116 | AWA BANK  | 0.004%         | 90.856%      |
| 4117 | CD PROJEKT SA                                       | 0.004%         | 90.860%      |
| 4118 | MICROSTRATEGY INC CL A COMMON STOCK USD.001         | 0.004%         | 90.864%      |
| 4119 | INDUSTRIAS PENO                                     | 0.004%         | 90.869%      |
| 4120 | MITSUBISHI MOTO                                     | 0.004%         | 90.873%      |
| 4121 | OLYMPUS OPTICAL                                     | 0.004%         | 90.877%      |
| 4122 | LONG CHEN PAPER                                     | 0.004%         | 90.881%      |
| 4123 | MASSMART HOLDIN                                     | 0.004%         | 90.885%      |
| 4124 | NIHON PARKERIZI                                     | 0.004%         | 90.889%      |
| 4125 | LCY CHEMICAL CO                                     | 0.004%         | 90.893%      |
| 4126 | FORTUNE REIT  | 0.004%         | 90.897%      |
| 4127 | FOUR CORNERS PROPERTY TRUST REIT USD.0001           | 0.004%         | 90.901%      |
| 4128 | NEWS CORP CLASS B COMMON STOCK                      | 0.004%         | 90.905%      |
| 4129 | SONAE, S.G.P.S.                                     | 0.004%         | 90.909%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4130 | CHINA AGRI-INDU                                  | 0.004%         | 90.913%      |
| 4131 | MERLIN ENTERTAI                                  | 0.004%         | 90.918%      |
| 4132 | COSAN SA INDUST                                  | 0.004%         | 90.922%      |
| 4133 | SINOTRANS LIMIT                                  | 0.004%         | 90.926%      |
| 4134 | EMMI AG  | 0.004%         | 90.930%      |
| 4135 | ALM. BRAND                                       | 0.004%         | 90.934%      |
| 4136 | BANCOLOMBIA SA                                   | 0.004%         | 90.938%      |
| 4137 | SARAS SPA  | 0.004%         | 90.942%      |
| 4138 | ANDREW PELLER-A                                  | 0.004%         | 90.946%      |
| 4139 | BAJAJ FINANCE L                                  | 0.004%         | 90.950%      |
| 4140 | SACYR SA   | 0.004%         | 90.954%      |
| 4141 | EXTERRAN CORP COMMON STOCK USD.01                | 0.004%         | 90.958%      |
| 4142 | UNIT CORP  | 0.004%         | 90.962%      |
| 4143 | FIRST BANCORP PUERTO RICO COMMON STOCK USD.1     | 0.004%         | 90.966%      |
| 4144 | TAIWAN HON CHUA                                  | 0.004%         | 90.970%      |
| 4145 | GUANGDONG INVES                                  | 0.004%         | 90.975%      |
| 4146 | SWEDISH MATCH C                                  | 0.004%         | 90.979%      |
| 4147 | VALORA HOLDING                                   | 0.004%         | 90.983%      |
| 4148 | KOREA ZINC                                       | 0.004%         | 90.987%      |
| 4149 | CHINA CITIC BK                                   | 0.004%         | 90.991%      |
| 4150 | BANK DANAMON PT                                  | 0.004%         | 90.995%      |
| 4151 | HENKEL KGAA-BEA                                  | 0.004%         | 90.999%      |
| 4152 | WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25 | 0.004%         | 91.003%      |
| 4153 | SODEXHO ALLIANC                                  | 0.004%         | 91.007%      |
| 4154 | DAISHI BANK                                      | 0.004%         | 91.011%      |
| 4155 | CLEVELAND CLIFFS INC COMMON STOCK USD.125        | 0.004%         | 91.015%      |
| 4156 | ASHOK LEYLAND                                    | 0.004%         | 91.019%      |
| 4157 | EDELWEISS FIN S                                  | 0.004%         | 91.023%      |
| 4158 | MATERION CORP COMMON STOCK                       | 0.004%         | 91.027%      |
| 4159 | YAMATAKE CORP Y                                  | 0.004%         | 91.031%      |
| 4160 | HSBC USA INC SR UNSECURED 08/20 2.75             | 0.004%         | 91.035%      |
| 4161 | GLOBAL NET LEASE INC REIT USD.01                 | 0.004%         | 91.039%      |
| 4162 | WOORI INVESTMEN                                  | 0.004%         | 91.043%      |
| 4163 | DISTRIBUIDORA I                                  | 0.004%         | 91.047%      |
| 4164 | TREND MICRO INC                                  | 0.004%         | 91.051%      |
| 4165 | TATNEFT PAO SPONSORED ADR ADR                    | 0.004%         | 91.055%      |
| 4166 | SYSMEX CORP                                      | 0.004%         | 91.059%      |
| 4167 | OWENS + MINOR INC COMMON STOCK USD2.0            | 0.004%         | 91.064%      |
| 4168 | ST GALLER KTBK                                   | 0.004%         | 91.068%      |
| 4169 | LINTEC CORP                                      | 0.004%         | 91.072%      |
| 4170 | MALAYSIA AIRPOR                                  | 0.004%         | 91.076%      |
| 4171 | CITY DEVELOPMEN                                  | 0.004%         | 91.080%      |
| 4172 | VODACOM GP-PRPT                                  | 0.004%         | 91.084%      |
| 4173 | NORTHAM PLATINU                                  | 0.004%         | 91.088%      |
| 4174 | AMERICAN ASSETS TRUST INC REIT USD.01            | 0.004%         | 91.092%      |
| 4175 | ENSIGN GROUP INC/THE COMMON STOCK USD.001        | 0.004%         | 91.096%      |
| 4176 | CONMED CORP COMMON STOCK USD.01                  | 0.004%         | 91.100%      |
| 4177 | DREAM UNLIMIITE                                  | 0.004%         | 91.104%      |
| 4178 | AMEDISYS INC COMMON STOCK USD.001                | 0.004%         | 91.108%      |
| 4179 | GREAT EAGLE HLD                                  | 0.004%         | 91.112%      |

|      | SECURITY NAME                                 | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4180 | FAIRFAX MEDIA L                               | 0.004%         | 91.116%      |
| 4181 | NABORS INDUSTRI                               | 0.004%         | 91.120%      |
| 4182 | SING AIRP TRM S                               | 0.004%         | 91.124%      |
| 4183 | BELMOND LTD                                   | 0.004%         | 91.128%      |
| 4184 | APA GROUP                                     | 0.004%         | 91.132%      |
| 4185 | MELROSE INDUSTR                               | 0.004%         | 91.136%      |
| 4186 | QUAD GRAPHICS INC COMMON STOCK USD.025        | 0.004%         | 91.140%      |
| 4187 | VIDRALA S.A.                                  | 0.004%         | 91.144%      |
| 4188 | AF AB   | 0.004%         | 91.148%      |
| 4189 | SERVICENOW INC COMMON STOCK USD.001           | 0.004%         | 91.152%      |
| 4190 | BCO SANTANDER-C                               | 0.004%         | 91.156%      |
| 4191 | MAPLETREE GREAT                               | 0.004%         | 91.160%      |
| 4192 | MANAPPURAM FINA                               | 0.004%         | 91.164%      |
| 4193 | ARROW ELECTRONI                               | 0.004%         | 91.168%      |
| 4194 | CHICAGO BRIDGE                                | 0.004%         | 91.172%      |
| 4195 | SHIGA BANK                                    | 0.004%         | 91.176%      |
| 4196 | INNOVIVA INC COMMON STOCK                     | 0.004%         | 91.180%      |
| 4197 | DELTIC TIMBER                                 | 0.004%         | 91.184%      |
| 4198 | CFE   | 0.004%         | 91.188%      |
| 4199 | JUBILANT LIFE S                               | 0.004%         | 91.192%      |
| 4200 | SOUTHERN COPPER CORP COMMON STOCK USD.01      | 0.004%         | 91.196%      |
| 4201 | AUROBINDO PHARM                               | 0.004%         | 91.200%      |
| 4202 | TOMY CO LTD                                   | 0.004%         | 91.204%      |
| 4203 | NCC AB-B                                      | 0.004%         | 91.208%      |
| 4204 | EURONAV SA                                    | 0.004%         | 91.212%      |
| 4205 | COMFORTDELGRO C                               | 0.004%         | 91.216%      |
| 4206 | SIBANYE GOLD LT                               | 0.004%         | 91.220%      |
| 4207 | KNOLL INC COMMON STOCK USD.01                 | 0.004%         | 91.224%      |
| 4208 | OMNICELL INC COMMON STOCK USD.001             | 0.004%         | 91.228%      |
| 4209 | DAIO PAPER CORP                               | 0.004%         | 91.232%      |
| 4210 | KOREA KUMHO PET                               | 0.004%         | 91.235%      |
| 4211 | AICA KOGYO CO                                 | 0.004%         | 91.239%      |
| 4212 | SUNTORY BEVERAG                               | 0.004%         | 91.243%      |
| 4213 | MARKETAXESS HOLDINGS INC COMMON STOCK USD.003 | 0.004%         | 91.247%      |
| 4214 | ST JOE CO/THE COMMON STOCK                    | 0.004%         | 91.251%      |
| 4215 | HITACHI TRNSPT                                | 0.004%         | 91.255%      |
| 4216 | U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01 | 0.004%         | 91.259%      |
| 4217 | UNIPRES CORP.                                 | 0.004%         | 91.263%      |
| 4218 | JAMES RIVER GRO                               | 0.004%         | 91.267%      |
| 4219 | FISSION URANIUM                               | 0.004%         | 91.271%      |
| 4220 | MERIDIAN BANCORP INC COMMON STOCK             | 0.004%         | 91.275%      |
| 4221 | NIPPON HODO CO                                | 0.004%         | 91.279%      |
| 4222 | AUSNET SERVICES                               | 0.004%         | 91.283%      |
| 4223 | SOHGO SECURITY                                | 0.004%         | 91.287%      |
| 4224 | BHARAT HEAVY EL                               | 0.004%         | 91.291%      |
| 4225 | LARGAN PRECISIO                               | 0.004%         | 91.295%      |
| 4226 | GUARDIAN CAP GR                               | 0.004%         | 91.299%      |
| 4227 | GENTING INTERNA                               | 0.004%         | 91.303%      |
| 4228 | HEIDELBERGER DR                               | 0.004%         | 91.307%      |
| 4229 | HEALTHCARE SERV                               | 0.004%         | 91.311%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4230 | HORIBA  | 0.004%         | 91.315%      |
| 4231 | FAIR ISAAC CORP COMMON STOCK USD.01               | 0.004%         | 91.319%      |
| 4232 | HTC CORP COMMON                                   | 0.004%         | 91.322%      |
| 4233 | GUNMA BANK  | 0.004%         | 91.326%      |
| 4234 | GRUPO FINANCIER                                   | 0.004%         | 91.330%      |
| 4235 | ROUND ONE CORP                                    | 0.004%         | 91.334%      |
| 4236 | PGT INC   | 0.004%         | 91.338%      |
| 4237 | LHC GROUP INC COMMON STOCK USD.01                 | 0.004%         | 91.342%      |
| 4238 | KLOECKNER & CO                                    | 0.004%         | 91.346%      |
| 4239 | STRAYER EDUCATION INC COMMON STOCK USD.01         | 0.004%         | 91.350%      |
| 4240 | MIXI INC  | 0.004%         | 91.354%      |
| 4241 | US ECOLOGY INC COMMON STOCK USD.01                | 0.004%         | 91.358%      |
| 4242 | TALANX AG   | 0.004%         | 91.362%      |
| 4243 | HORIZON NORTH L                                   | 0.004%         | 91.366%      |
| 4244 | EVERTZ TECHNOLO                                   | 0.004%         | 91.370%      |
| 4245 | SINOPEC ENGINEE                                   | 0.004%         | 91.373%      |
| 4246 | ENEA SA   | 0.004%         | 91.377%      |
| 4247 | AMERISAFE INC COMMON STOCK USD.01                 | 0.004%         | 91.381%      |
| 4248 | SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.004%         | 91.385%      |
| 4249 | UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333  | 0.004%         | 91.389%      |
| 4250 | MBIA INC  | 0.004%         | 91.393%      |
| 4251 | RATIONAL  | 0.004%         | 91.397%      |
| 4252 | CHINA LIFE INS                                    | 0.004%         | 91.401%      |
| 4253 | ICF INTERNATIONAL INC COMMON STOCK USD.001        | 0.004%         | 91.405%      |
| 4254 | BANCA IFIS  | 0.004%         | 91.409%      |
| 4255 | L&T FINANCE HOL                                   | 0.004%         | 91.412%      |
| 4256 | ANDRITZ AG  | 0.004%         | 91.416%      |
| 4257 | EUROPEAN INVESTMENT BANK SR UNSECURED 09/21 1.375 | 0.004%         | 91.420%      |
| 4258 | BHP BILLITON FI                                   | 0.004%         | 91.424%      |
| 4259 | TRIMAS CORP COMMON STOCK USD.01                   | 0.004%         | 91.428%      |
| 4260 | TOMPKINS FINANCIAL CORP COMMON STOCK USD.1        | 0.004%         | 91.432%      |
| 4261 | PETKIM  | 0.004%         | 91.436%      |
| 4262 | MEGACABLE HOLDI                                   | 0.004%         | 91.440%      |
| 4263 | EPLUS INC   | 0.004%         | 91.443%      |
| 4264 | POWER FINANCE C                                   | 0.004%         | 91.447%      |
| 4265 | ORSTED A/S  | 0.004%         | 91.451%      |
| 4266 | KUREHA CHEM IND                                   | 0.004%         | 91.455%      |
| 4267 | OSAKA GAS CO                                      | 0.004%         | 91.459%      |
| 4268 | CAPELLA EDUCATI                                   | 0.004%         | 91.463%      |
| 4269 | TUPRAS-TURKIYE                                    | 0.004%         | 91.467%      |
| 4270 | STATE BANK FINANCIAL CORP COMMON STOCK USD.01     | 0.004%         | 91.470%      |
| 4271 | DOUGLAS DYNAMICS INC COMMON STOCK USD.01          | 0.004%         | 91.474%      |
| 4272 | VERBUND AG  | 0.004%         | 91.478%      |
| 4273 | JACK IN THE BOX INC COMMON STOCK USD.01           | 0.004%         | 91.482%      |
| 4274 | OKASAN SECURITI                                   | 0.004%         | 91.486%      |
| 4275 | KAYABA INDUSTRY                                   | 0.004%         | 91.490%      |
| 4276 | MRV ENGENHARIA                                    | 0.004%         | 91.494%      |
| 4277 | Z ENERGY LTD                                      | 0.004%         | 91.497%      |
| 4278 | WEIGHT WATCHERS INTL INC COMMON STOCK             | 0.004%         | 91.501%      |
| 4279 | JAPAN EXCELLENT                                   | 0.004%         | 91.505%      |

|      | SECURITY NAME                                  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4280 | SA DES CEMENTS                                 | 0.004%         | 91.509%      |
| 4281 | NATUS MEDICAL INC COMMON STOCK USD.001         | 0.004%         | 91.513%      |
| 4282 | NMI HOLDINGS INC CLASS A COMMON STOCK USD.01   | 0.004%         | 91.517%      |
| 4283 | COSTAR GROUP INC COMMON STOCK USD.01           | 0.004%         | 91.521%      |
| 4284 | STATE AUTO FINANCIAL CORP COMMON STOCK         | 0.004%         | 91.524%      |
| 4285 | LUZERNER KTBK                                  | 0.004%         | 91.528%      |
| 4286 | AMUNDI SA                                      | 0.004%         | 91.532%      |
| 4287 | HOCHTIEF AG                                    | 0.004%         | 91.536%      |
| 4288 | BREMBO SPA                                     | 0.004%         | 91.540%      |
| 4289 | COMSYS HOLDINGS                                | 0.004%         | 91.544%      |
| 4290 | SKC CO   | 0.004%         | 91.547%      |
| 4291 | COLOPLAST AS                                   | 0.004%         | 91.551%      |
| 4292 | MORINAGA & CO                                  | 0.004%         | 91.555%      |
| 4293 | LG+E AND KU ENERGY LLC SR UNSECURED 11/20 3.75 | 0.004%         | 91.559%      |
| 4294 | HINDUSTAN PETRO                                | 0.004%         | 91.563%      |
| 4295 | PNM RESOURCES I                                | 0.004%         | 91.567%      |
| 4296 | EXELON GENERATION CO LLC SR UNSECURED 10/20 4  | 0.004%         | 91.570%      |
| 4297 | ALFRESA HOLDING                                | 0.004%         | 91.574%      |
| 4298 | YIT OYJ  | 0.004%         | 91.578%      |
| 4299 | CONZZETA AG                                    | 0.004%         | 91.582%      |
| 4300 | SPAREBANK 1 SR                                 | 0.004%         | 91.586%      |
| 4301 | ENERGIZER HOLDINGS INC COMMON STOCK            | 0.004%         | 91.589%      |
| 4302 | TRIGANO  | 0.004%         | 91.593%      |
| 4303 | CATHAY PACIFIC                                 | 0.004%         | 91.597%      |
| 4304 | OUTOTEC OYJ                                    | 0.004%         | 91.601%      |
| 4305 | CHUBU ELEC POWE                                | 0.004%         | 91.605%      |
| 4306 | MINITUBISHI TANA                               | 0.004%         | 91.609%      |
| 4307 | HALFORDS GROUP                                 | 0.004%         | 91.612%      |
| 4308 | VMWARE INC CLASS A COMMON STOCK USD.01         | 0.004%         | 91.616%      |
| 4309 | CHINA EVERBRIGH                                | 0.004%         | 91.620%      |
| 4310 | MORGAN ADVANCE                                 | 0.004%         | 91.624%      |
| 4311 | YAMAGUCHI FINAN                                | 0.004%         | 91.628%      |
| 4312 | H.I.S.CO                                       | 0.004%         | 91.631%      |
| 4313 | KOMERI CO                                      | 0.004%         | 91.635%      |
| 4314 | WPT INDUSTRIAL                                 | 0.004%         | 91.639%      |
| 4315 | BR MALLS PARTIC                                | 0.004%         | 91.643%      |
| 4316 | ASIANA AIRLINES                                | 0.004%         | 91.646%      |
| 4317 | SUMMIT HOTEL PROPERTIES INC REIT               | 0.004%         | 91.650%      |
| 4318 | HITACHI HIGH-TE                                | 0.004%         | 91.654%      |
| 4319 | ONWARD KASHIYAM                                | 0.004%         | 91.658%      |
| 4320 | STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5 | 0.004%         | 91.662%      |
| 4321 | LAKELAND FINANCIAL CORP COMMON STOCK           | 0.004%         | 91.665%      |
| 4322 | TONGAAT-HULETT                                 | 0.004%         | 91.669%      |
| 4323 | ALMACENES EXITO                                | 0.004%         | 91.673%      |
| 4324 | CITY HOLDING CO COMMON STOCK USD2.5            | 0.004%         | 91.677%      |
| 4325 | DNB NOR ASA                                    | 0.004%         | 91.681%      |
| 4326 | DIAMOND OFFSHOR                                | 0.004%         | 91.684%      |
| 4327 | US CONCRETE INC COMMON STOCK USD.001           | 0.004%         | 91.688%      |
| 4328 | WONIK IPS CO LT                                | 0.004%         | 91.692%      |
| 4329 | DENA CO LTD                                    | 0.004%         | 91.696%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4330 | CROWN LTD.                                       | 0.004%         | 91.699%      |
| 4331 | CHAROEN PKPD-FG                                  | 0.004%         | 91.703%      |
| 4332 | SHOPPING CENTRE                                  | 0.004%         | 91.707%      |
| 4333 | AVICHINA INDUST                                  | 0.004%         | 91.711%      |
| 4334 | LION CORP  | 0.004%         | 91.714%      |
| 4335 | EMPRESAS COPEC                                   | 0.004%         | 91.718%      |
| 4336 | WIENER STAEDTIS                                  | 0.004%         | 91.722%      |
| 4337 | SEMPRA ENERGY                                    | 0.004%         | 91.726%      |
| 4338 | TENNANT CO                                       | 0.004%         | 91.729%      |
| 4339 | EDION CORP                                       | 0.004%         | 91.733%      |
| 4340 | EL PASO ELECTRIC CO COMMON STOCK                 | 0.004%         | 91.737%      |
| 4341 | TENAGA NASIONL                                   | 0.004%         | 91.741%      |
| 4342 | EICHER MOTORS                                    | 0.004%         | 91.744%      |
| 4343 | ITEQ CORP  | 0.004%         | 91.748%      |
| 4344 | ALTRIA GROUP INC COMPANY GUAR 01/20 2.625        | 0.004%         | 91.752%      |
| 4345 | TYLER TECHNOLOGIES INC COMMON STOCK USD.01       | 0.004%         | 91.755%      |
| 4346 | TURKIYE HALK                                     | 0.004%         | 91.759%      |
| 4347 | SIBANYE GOLD LTD SPONS ADR ADR                   | 0.004%         | 91.763%      |
| 4348 | QANTAS AIRWAYS                                   | 0.004%         | 91.767%      |
| 4349 | TOYOTA BOSHOKU                                   | 0.004%         | 91.770%      |
| 4350 | MEDIFAST INC COMMON STOCK USD.001                | 0.004%         | 91.774%      |
| 4351 | PAZ OIL CO LTD                                   | 0.004%         | 91.778%      |
| 4352 | GLATFELTER(PH)C                                  | 0.004%         | 91.782%      |
| 4353 | STORNOWAY DIAMO                                  | 0.004%         | 91.785%      |
| 4354 | ASTRONICS CORP COMMON STOCK USD.01               | 0.004%         | 91.789%      |
| 4355 | MITCHELLS & BUT                                  | 0.004%         | 91.793%      |
| 4356 | WIN SEMICONDUCT                                  | 0.004%         | 91.796%      |
| 4357 | KEIYO BANK                                       | 0.004%         | 91.800%      |
| 4358 | GREENTOWN CHINA                                  | 0.004%         | 91.804%      |
| 4359 | MEIJI HOLDINGS                                   | 0.004%         | 91.808%      |
| 4360 | ALEXANDERS INC                                   | 0.004%         | 91.811%      |
| 4361 | TADANO   | 0.004%         | 91.815%      |
| 4362 | SCRIPPS(EW)CO(N                                  | 0.004%         | 91.819%      |
| 4363 | SCRIPPS NETWORK                                  | 0.004%         | 91.822%      |
| 4364 | ABIOMED INC COMMON STOCK USD.01                  | 0.004%         | 91.826%      |
| 4365 | STEWART INFORMATION SERVICES COMMON STOCK USD1.0 | 0.004%         | 91.830%      |
| 4366 | FINNAIR  | 0.004%         | 91.834%      |
| 4367 | CANNAE HOLDINGS INC COMMON STOCK                 | 0.004%         | 91.837%      |
| 4368 | IPSOS  | 0.004%         | 91.841%      |
| 4369 | SIAM COMMERCIAL                                  | 0.004%         | 91.845%      |
| 4370 | AVANGRID INC COMMON STOCK USD.01                 | 0.004%         | 91.848%      |
| 4371 | Rocky Mountain                                   | 0.004%         | 91.852%      |
| 4372 | CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01  | 0.004%         | 91.856%      |
| 4373 | ENCORE WIRE CORP COMMON STOCK USD.01             | 0.004%         | 91.859%      |
| 4374 | SLIGRO FOOD GRO                                  | 0.004%         | 91.863%      |
| 4375 | KELLY SERVICES                                   | 0.004%         | 91.867%      |
| 4376 | HEALTHSCOPE LTD                                  | 0.004%         | 91.870%      |
| 4377 | SUPER MICRO COMPUTER INC COMMON STOCK USD.001    | 0.004%         | 91.874%      |
| 4378 | WELBILT INC COMMON STOCK USD.01                  | 0.004%         | 91.878%      |
| 4379 | EMAMI LTD  | 0.004%         | 91.881%      |



|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4380 | HOME PRODUCT CE                                   | 0.004%         | 91.885%      |
| 4381 | UNIPETROL   | 0.004%         | 91.889%      |
| 4382 | CARGOJET INC.                                     | 0.004%         | 91.892%      |
| 4383 | VIRTUSA CORP COMMON STOCK USD.01                  | 0.004%         | 91.896%      |
| 4384 | TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134 | 0.004%         | 91.900%      |
| 4385 | MONCLER SPA                                       | 0.004%         | 91.903%      |
| 4386 | DIASORIN SPA EU                                   | 0.004%         | 91.907%      |
| 4387 | PIONEER FOODS L                                   | 0.004%         | 91.911%      |
| 4388 | FRUTAROM  | 0.004%         | 91.914%      |
| 4389 | BLACKBAUD INC                                     | 0.004%         | 91.918%      |
| 4390 | TERANGA GOLD CO                                   | 0.004%         | 91.922%      |
| 4391 | KING'S TOWN BAN                                   | 0.004%         | 91.925%      |
| 4392 | FORMFACTOR INC COMMON STOCK USD.001               | 0.004%         | 91.929%      |
| 4393 | A2 MILK CO LTD                                    | 0.004%         | 91.933%      |
| 4394 | YAMATO KOGYO CO                                   | 0.004%         | 91.936%      |
| 4395 | JUST ENERGY GROUP INC COMMON STOCK                | 0.004%         | 91.940%      |
| 4396 | BLUCORA INC COMMON STOCK USD.0001                 | 0.004%         | 91.944%      |
| 4397 | ESSENTRA PLC                                      | 0.004%         | 91.947%      |
| 4398 | TSUBAKIMOTO CHA                                   | 0.004%         | 91.951%      |
| 4399 | VEON LTD ADR                                      | 0.004%         | 91.955%      |
| 4400 | mitsui eng&ship                                   | 0.004%         | 91.958%      |
| 4401 | DATATEC   | 0.004%         | 91.962%      |
| 4402 | ALIOR BANK SA                                     | 0.004%         | 91.966%      |
| 4403 | MARSHALLS PLC                                     | 0.004%         | 91.969%      |
| 4404 | UNITED FIRE GROUP INC COMMON STOCK USD.001        | 0.004%         | 91.973%      |
| 4405 | TOTVS SA  | 0.004%         | 91.976%      |
| 4406 | REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001  | 0.004%         | 91.980%      |
| 4407 | HEICO CORP  | 0.004%         | 91.984%      |
| 4408 | NIPPON SEIKI CO                                   | 0.004%         | 91.987%      |
| 4409 | MORI TRUST SOGO                                   | 0.004%         | 91.991%      |
| 4410 | AIRTAC INTERNAT                                   | 0.004%         | 91.995%      |
| 4411 | LADBROKES PLC                                     | 0.004%         | 91.998%      |
| 4412 | FIRST DATA CORP CLASS A COMMON STOCK USD.01       | 0.004%         | 92.002%      |
| 4413 | OSISKO MINING I                                   | 0.004%         | 92.005%      |
| 4414 | MGP INGREDIENTS INC COMMON STOCK                  | 0.004%         | 92.009%      |
| 4415 | GIANT MFG CO                                      | 0.004%         | 92.013%      |
| 4416 | SMILES FIDELIDA                                   | 0.004%         | 92.016%      |
| 4417 | MIZRAHI TEFAHOT                                   | 0.004%         | 92.020%      |
| 4418 | STRATASYS LTD                                     | 0.004%         | 92.024%      |
| 4419 | LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01  | 0.004%         | 92.027%      |
| 4420 | TATUNG  | 0.004%         | 92.031%      |
| 4421 | ASSECO POLAND S                                   | 0.004%         | 92.034%      |
| 4422 | ALMOST FAMILY INC COMMON STOCK USD.1              | 0.004%         | 92.038%      |
| 4423 | NICHIAI CORP                                      | 0.004%         | 92.042%      |
| 4424 | RELIANCE INDS-S                                   | 0.004%         | 92.045%      |
| 4425 | HYAKUGO BANK(10                                   | 0.004%         | 92.049%      |
| 4426 | POLARIS INFRAS                                    | 0.004%         | 92.053%      |
| 4427 | FAR EASTONE TEL                                   | 0.004%         | 92.056%      |
| 4428 | CAI INTERNATIONAL INC COMMON STOCK USD.0001       | 0.004%         | 92.060%      |
| 4429 | MERITOR INC COMMON STOCK USD1.0                   | 0.004%         | 92.063%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4430 | MERCK & CO INC                                   | 0.004%         | 92.067%      |
| 4431 | STANDARD MOTOR PRODS COMMON STOCK USD.2.0        | 0.004%         | 92.071%      |
| 4432 | WEIS MARKETS IN                                  | 0.004%         | 92.074%      |
| 4433 | BRF SA ADR ADR                                   | 0.004%         | 92.078%      |
| 4434 | AUTONEUM HOLDIN                                  | 0.004%         | 92.081%      |
| 4435 | BQE CANT VAUDOI                                  | 0.004%         | 92.085%      |
| 4436 | MONEYSUPERMARKE                                  | 0.004%         | 92.089%      |
| 4437 | IWATANI INTL CO                                  | 0.004%         | 92.092%      |
| 4438 | CANON MARKETING                                  | 0.004%         | 92.096%      |
| 4439 | FP CORP  | 0.004%         | 92.099%      |
| 4440 | NORTHWESTERN CORP COMMON STOCK USD.01            | 0.004%         | 92.103%      |
| 4441 | ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01 | 0.004%         | 92.106%      |
| 4442 | REALTEK SEMICON                                  | 0.004%         | 92.110%      |
| 4443 | TFS FINANCIAL CORP COMMON STOCK USD.01           | 0.004%         | 92.114%      |
| 4444 | AIRPORTS OF THA                                  | 0.004%         | 92.117%      |
| 4445 | BALFOUR BEATTY                                   | 0.004%         | 92.121%      |
| 4446 | GAMUDA BERHAD                                    | 0.004%         | 92.124%      |
| 4447 | SEABRIDGE GOLD                                   | 0.004%         | 92.128%      |
| 4448 | SANKYO CO LTD                                    | 0.004%         | 92.131%      |
| 4449 | OAD ROSNEFT OIL                                  | 0.004%         | 92.135%      |
| 4450 | SYNNEX TECH INT                                  | 0.004%         | 92.139%      |
| 4451 | TOMTOM NV  | 0.004%         | 92.142%      |
| 4452 | RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01  | 0.004%         | 92.146%      |
| 4453 | TOKYU REIT INC                                   | 0.004%         | 92.149%      |
| 4454 | NEOPOST  | 0.004%         | 92.153%      |
| 4455 | CHUGOKU ELEC PO                                  | 0.004%         | 92.156%      |
| 4456 | P/F BAKKAFROST                                   | 0.004%         | 92.160%      |
| 4457 | ALLIANCE FINANC                                  | 0.004%         | 92.163%      |
| 4458 | JG SUMMIT HLDGS                                  | 0.004%         | 92.167%      |
| 4459 | KOLON INDUSTRIE                                  | 0.004%         | 92.171%      |
| 4460 | CHINA RESOURCES                                  | 0.004%         | 92.174%      |
| 4461 | PT TAMBANG BATU                                  | 0.004%         | 92.178%      |
| 4462 | ASAHI INTECC CO                                  | 0.004%         | 92.181%      |
| 4463 | TISCO FINANCIAL                                  | 0.004%         | 92.185%      |
| 4464 | CHIYODA CORP                                     | 0.004%         | 92.188%      |
| 4465 | SCORPIO TANKERS                                  | 0.004%         | 92.192%      |
| 4466 | ULTRAPAR PARTIC                                  | 0.004%         | 92.195%      |
| 4467 | SCHNITZER STEEL                                  | 0.004%         | 92.199%      |
| 4468 | KINTETSU CORP                                    | 0.004%         | 92.202%      |
| 4469 | KOREAN REINSURA                                  | 0.004%         | 92.206%      |
| 4470 | BOLSAS Y MERCAD                                  | 0.004%         | 92.210%      |
| 4471 | BOINGO WIRELESS INC COMMON STOCK                 | 0.004%         | 92.213%      |
| 4472 | MAHINDRA &MAHIN                                  | 0.004%         | 92.217%      |
| 4473 | TF ADNUBUSTRADO                                  | 0.004%         | 92.220%      |
| 4474 | POLY HONG KONG                                   | 0.004%         | 92.224%      |
| 4475 | EBRO FOODS SA                                    | 0.004%         | 92.227%      |
| 4476 | MYTILINEOS                                       | 0.004%         | 92.231%      |
| 4477 | INDUSTRIAL & IN                                  | 0.004%         | 92.234%      |
| 4478 | HARGREAVES LANS                                  | 0.004%         | 92.238%      |
| 4479 | RAMSAY HEALTH C                                  | 0.004%         | 92.241%      |

|      | SECURITY NAME                                  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4480 | KMG CHEMICALS INC COMMON STOCK USD.01          | 0.004%         | 92.245%      |
| 4481 | KIYO BANK                                      | 0.004%         | 92.248%      |
| 4482 | TELENET GROUP H                                | 0.004%         | 92.252%      |
| 4483 | SKYWORTH DIGITA                                | 0.004%         | 92.255%      |
| 4484 | CBIZ INC COMMON STOCK USD.01                   | 0.004%         | 92.259%      |
| 4485 | KADANT INC COMMON STOCK USD.01                 | 0.004%         | 92.262%      |
| 4486 | UNI-CHARM CORP                                 | 0.004%         | 92.266%      |
| 4487 | RELO HOLDINGS I                                | 0.004%         | 92.269%      |
| 4488 | SHANGHAI PHARMA                                | 0.004%         | 92.273%      |
| 4489 | SHIP HEALTHCARE                                | 0.004%         | 92.276%      |
| 4490 | FIDESA   | 0.004%         | 92.280%      |
| 4491 | ITC LTD  | 0.004%         | 92.283%      |
| 4492 | INVESTEC LIMITE                                | 0.003%         | 92.287%      |
| 4493 | TRUEBLUE INC COMMON STOCK                      | 0.003%         | 92.290%      |
| 4494 | OBARA CORP                                     | 0.003%         | 92.294%      |
| 4495 | BAJAJ AUTO                                     | 0.003%         | 92.297%      |
| 4496 | CHINA ZHONGWANG                                | 0.003%         | 92.301%      |
| 4497 | AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1 | 0.003%         | 92.304%      |
| 4498 | TOPRE CORPORATI                                | 0.003%         | 92.308%      |
| 4499 | CERVED INFORMAT                                | 0.003%         | 92.311%      |
| 4500 | DURATEX SA                                     | 0.003%         | 92.315%      |
| 4501 | SHUI ON LAND LT                                | 0.003%         | 92.318%      |
| 4502 | PARADE TECHNOLO                                | 0.003%         | 92.322%      |
| 4503 | PENN NATIONAL GAMING INC COMMON STOCK USD.01   | 0.003%         | 92.325%      |
| 4504 | SINOPEC SHANGHA                                | 0.003%         | 92.329%      |
| 4505 | HEXPOL AB                                      | 0.003%         | 92.332%      |
| 4506 | ASM PACIFIC TEC                                | 0.003%         | 92.336%      |
| 4507 | SEKISUI HOUSE R                                | 0.003%         | 92.339%      |
| 4508 | SANDS CHINA LTD                                | 0.003%         | 92.343%      |
| 4509 | IMAX CORP                                      | 0.003%         | 92.346%      |
| 4510 | COPPER MTN MNG                                 | 0.003%         | 92.350%      |
| 4511 | ANIMA HOLDING S                                | 0.003%         | 92.353%      |
| 4512 | FLIGHT CENTRE L                                | 0.003%         | 92.357%      |
| 4513 | MINMETALS RES                                  | 0.003%         | 92.360%      |
| 4514 | MEIKO ELECTRONI                                | 0.003%         | 92.363%      |
| 4515 | PRIMAX ELECTRON                                | 0.003%         | 92.367%      |
| 4516 | REPLIGEN CORP COMMON STOCK USD.01              | 0.003%         | 92.370%      |
| 4517 | AECI   | 0.003%         | 92.374%      |
| 4518 | FABRINET                                       | 0.003%         | 92.377%      |
| 4519 | FIRST PACIFIC C                                | 0.003%         | 92.381%      |
| 4520 | SUPERGROUP PLC                                 | 0.003%         | 92.384%      |
| 4521 | TOYO SUISAN KAI                                | 0.003%         | 92.388%      |
| 4522 | SIAM CEMENT PCL                                | 0.003%         | 92.391%      |
| 4523 | HOKKOKU BANK                                   | 0.003%         | 92.395%      |
| 4524 | U-BLOX AG                                      | 0.003%         | 92.398%      |
| 4525 | ODAKYU ELEC RLW                                | 0.003%         | 92.401%      |
| 4526 | HURON CONSULTING GROUP INC COMMON STOCK USD.01 | 0.003%         | 92.405%      |
| 4527 | BONDUELLE SCA                                  | 0.003%         | 92.408%      |
| 4528 | UNITED FINANCIAL BANCORP INC COMMON STOCK      | 0.003%         | 92.412%      |
| 4529 | APOLLO HOSPITAL                                | 0.003%         | 92.415%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4530 | COHU INC COMMON STOCK USD1.0                     | 0.003%         | 92.419%      |
| 4531 | RATOS AB-B SHS                                   | 0.003%         | 92.422%      |
| 4532 | TATA POWER CO L                                  | 0.003%         | 92.426%      |
| 4533 | NIPPON STEEL                                     | 0.003%         | 92.429%      |
| 4534 | WACOAL CORP                                      | 0.003%         | 92.432%      |
| 4535 | JINDAL STEEL &                                   | 0.003%         | 92.436%      |
| 4536 | TSOGO SUN HOLDI                                  | 0.003%         | 92.439%      |
| 4537 | THAI MILITARY B                                  | 0.003%         | 92.443%      |
| 4538 | MISUMI CORPORAT                                  | 0.003%         | 92.446%      |
| 4539 | INCYTE PHARMACE                                  | 0.003%         | 92.450%      |
| 4540 | NORTH PACIFIC B                                  | 0.003%         | 92.453%      |
| 4541 | DLF LIMITED                                      | 0.003%         | 92.456%      |
| 4542 | JOY CITY PROPER                                  | 0.003%         | 92.460%      |
| 4543 | HILL & SMITH HL                                  | 0.003%         | 92.463%      |
| 4544 | MALLINCKRODT PL                                  | 0.003%         | 92.467%      |
| 4545 | SHIMACHU CO                                      | 0.003%         | 92.470%      |
| 4546 | BAJAJ AUTO LTD                                   | 0.003%         | 92.474%      |
| 4547 | KANEMATSU CORP                                   | 0.003%         | 92.477%      |
| 4548 | CARDTRONICS PLC                                  | 0.003%         | 92.480%      |
| 4549 | ECONOCOM GROUP                                   | 0.003%         | 92.484%      |
| 4550 | ASCOM HOLDING A                                  | 0.003%         | 92.487%      |
| 4551 | DIPLOMAT PHARMACY INC COMMON STOCK               | 0.003%         | 92.491%      |
| 4552 | MERCER INTL INC                                  | 0.003%         | 92.494%      |
| 4553 | CARETRUST REIT INC REIT USD.01                   | 0.003%         | 92.497%      |
| 4554 | BEIERSDORF AG                                    | 0.003%         | 92.501%      |
| 4555 | ABAXIS INC COMMON STOCK                          | 0.003%         | 92.504%      |
| 4556 | ORANGE SPON ADR ADR                              | 0.003%         | 92.508%      |
| 4557 | MILLENNIUM&COPT                                  | 0.003%         | 92.511%      |
| 4558 | JAIN IRRIGATION                                  | 0.003%         | 92.514%      |
| 4559 | NIHON UNISYS                                     | 0.003%         | 92.518%      |
| 4560 | NCC LTD/INDIA                                    | 0.003%         | 92.521%      |
| 4561 | KWG PROPERTY HL                                  | 0.003%         | 92.525%      |
| 4562 | FUFENG GROUP LT                                  | 0.003%         | 92.528%      |
| 4563 | ESPRIT HOLDINGS                                  | 0.003%         | 92.531%      |
| 4564 | CLEARWATER PAPER CORP COMMON STOCK USD.0001      | 0.003%         | 92.535%      |
| 4565 | TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01 | 0.003%         | 92.538%      |
| 4566 | Meritz Fire & M                                  | 0.003%         | 92.542%      |
| 4567 | GRUPO ELEKTRA(N                                  | 0.003%         | 92.545%      |
| 4568 | WR GRACE + CO COMMON STOCK USD.01                | 0.003%         | 92.548%      |
| 4569 | HINDUSTAN LEVER                                  | 0.003%         | 92.552%      |
| 4570 | FOXCONN INTERNA                                  | 0.003%         | 92.555%      |
| 4571 | SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001  | 0.003%         | 92.558%      |
| 4572 | ARCA CONTINEN                                    | 0.003%         | 92.562%      |
| 4573 | AMOREPACIFIC GR                                  | 0.003%         | 92.565%      |
| 4574 | FCC CO LTD                                       | 0.003%         | 92.569%      |
| 4575 | TOHOKU ELEC POW                                  | 0.003%         | 92.572%      |
| 4576 | ATEA ASA   | 0.003%         | 92.575%      |
| 4577 | HYUNDAI WIA COR                                  | 0.003%         | 92.579%      |
| 4578 | ENEL CHILE SA ADR ADR                            | 0.003%         | 92.582%      |
| 4579 | CONSOL ENERGY INC COMMON STOCK USD.01            | 0.003%         | 92.585%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4580 | SEIBU HOLDINGS                                   | 0.003%         | 92.589%      |
| 4581 | BANG & OLUFSEN                                   | 0.003%         | 92.592%      |
| 4582 | NIKON CORP                                       | 0.003%         | 92.596%      |
| 4583 | MARSTON'S PLC                                    | 0.003%         | 92.599%      |
| 4584 | INDIA INFOLINE                                   | 0.003%         | 92.602%      |
| 4585 | CIMPRESS NV                                      | 0.003%         | 92.606%      |
| 4586 | DAILY MAIL&GEN                                   | 0.003%         | 92.609%      |
| 4587 | SERIA CO LTD                                     | 0.003%         | 92.612%      |
| 4588 | NAGASE & CO                                      | 0.003%         | 92.616%      |
| 4589 | SHINMAYWA INDS                                   | 0.003%         | 92.619%      |
| 4590 | TURK SISE VE CA                                  | 0.003%         | 92.622%      |
| 4591 | NATIONAL HEALTHCARE CORP COMMON STOCK USD.01     | 0.003%         | 92.626%      |
| 4592 | BERKSHIRE HAT E                                  | 0.003%         | 92.629%      |
| 4593 | ELECTA AB B SHS                                  | 0.003%         | 92.632%      |
| 4594 | FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0  | 0.003%         | 92.636%      |
| 4595 | MAXLINEAR INC COMMON STOCK                       | 0.003%         | 92.639%      |
| 4596 | BJ S RESTAURANTS INC COMMON STOCK                | 0.003%         | 92.643%      |
| 4597 | ITAU UNIBANCO H                                  | 0.003%         | 92.646%      |
| 4598 | KRONES AG  | 0.003%         | 92.649%      |
| 4599 | MRF LTD  | 0.003%         | 92.653%      |
| 4600 | KUMAGAI GUMI CO                                  | 0.003%         | 92.656%      |
| 4601 | PORTUCEL EMPRES                                  | 0.003%         | 92.659%      |
| 4602 | FIELMANN AG                                      | 0.003%         | 92.663%      |
| 4603 | TIM PARTICIPA                                    | 0.003%         | 92.666%      |
| 4604 | OGAKI KYORITSU                                   | 0.003%         | 92.669%      |
| 4605 | FUJI SEAL INC                                    | 0.003%         | 92.673%      |
| 4606 | PACIFIC GAS & E                                  | 0.003%         | 92.676%      |
| 4607 | TOYOTA INDUSTRI                                  | 0.003%         | 92.679%      |
| 4608 | PROVIDENCE SERVICE CORP COMMON STOCK USD.001     | 0.003%         | 92.683%      |
| 4609 | DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01 | 0.003%         | 92.686%      |
| 4610 | VTB BANK(JSC)                                    | 0.003%         | 92.689%      |
| 4611 | SPARTANNASH CO COMMON STOCK                      | 0.003%         | 92.693%      |
| 4612 | TOKYO DOME CORP                                  | 0.003%         | 92.696%      |
| 4613 | EREGLI DEMIR CE                                  | 0.003%         | 92.699%      |
| 4614 | PREMIER INVESTM                                  | 0.003%         | 92.702%      |
| 4615 | CENTRAL PACIFIC FINANCIAL CO COMMON STOCK        | 0.003%         | 92.706%      |
| 4616 | CHINA EVERBRIGH                                  | 0.003%         | 92.709%      |
| 4617 | TELEFONICA DEUT                                  | 0.003%         | 92.712%      |
| 4618 | DIALOG SEMICOND                                  | 0.003%         | 92.716%      |
| 4619 | INOGEN INC COMMON STOCK USD.001                  | 0.003%         | 92.719%      |
| 4620 | DIAMOND HILL INVESTMENT GRP COMMON STOCK         | 0.003%         | 92.722%      |
| 4621 | SOUTHERN POWER CO SR UNSECURED 12/21 2.5         | 0.003%         | 92.726%      |
| 4622 | NOMURA HOLDINGS INC SPON ADR ADR                 | 0.003%         | 92.729%      |
| 4623 | IMPLENIA AG                                      | 0.003%         | 92.732%      |
| 4624 | HOMESTREET INC COMMON STOCK                      | 0.003%         | 92.736%      |
| 4625 | MINDTREE LTD                                     | 0.003%         | 92.739%      |
| 4626 | WEIR GROUP                                       | 0.003%         | 92.742%      |
| 4627 | BANC OF CALIFORNIA INC COMMON STOCK USD.01       | 0.003%         | 92.746%      |
| 4628 | CHINA LIFE INSU                                  | 0.003%         | 92.749%      |
| 4629 | COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01    | 0.003%         | 92.752%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4630 | NEWRIVER REIT P                                  | 0.003%         | 92.755%      |
| 4631 | CORCEPT THERAPEUTICS INC COMMON STOCK USD.001    | 0.003%         | 92.759%      |
| 4632 | HAW PAR CORP LT                                  | 0.003%         | 92.762%      |
| 4633 | AGFA GEVAERT NV                                  | 0.003%         | 92.765%      |
| 4634 | NIHON M&A CENTE                                  | 0.003%         | 92.769%      |
| 4635 | ALIBABA PICTURE                                  | 0.003%         | 92.772%      |
| 4636 | ILIAD  | 0.003%         | 92.775%      |
| 4637 | GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01 | 0.003%         | 92.778%      |
| 4638 | SAMSUNG FINE CH                                  | 0.003%         | 92.782%      |
| 4639 | BITAUTO HOLDINGS LTD ADR ADR USD.00004           | 0.003%         | 92.785%      |
| 4640 | SAN MIGUEL CORP                                  | 0.003%         | 92.788%      |
| 4641 | DELPHI ENERGY C                                  | 0.003%         | 92.792%      |
| 4642 | KELLER GROUP                                     | 0.003%         | 92.795%      |
| 4643 | SAMSUNG C&T COR                                  | 0.003%         | 92.798%      |
| 4644 | XINYI SOLAR HOL                                  | 0.003%         | 92.801%      |
| 4645 | WESTAMERICA BANCORPORATION COMMON STOCK          | 0.003%         | 92.805%      |
| 4646 | CHINA OILFIELD                                   | 0.003%         | 92.808%      |
| 4647 | BIOCON   | 0.003%         | 92.811%      |
| 4648 | STOCK YARDS BANCORP INC COMMON STOCK             | 0.003%         | 92.815%      |
| 4649 | YELLOW PAGES LT                                  | 0.003%         | 92.818%      |
| 4650 | MUSASHINO BANK                                   | 0.003%         | 92.821%      |
| 4651 | TECAN AG   | 0.003%         | 92.824%      |
| 4652 | IREN SPA   | 0.003%         | 92.828%      |
| 4653 | CAPCOM CO  | 0.003%         | 92.831%      |
| 4654 | SAFESTORE HOLDI                                  | 0.003%         | 92.834%      |
| 4655 | INTERTAIN GROUP                                  | 0.003%         | 92.837%      |
| 4656 | ITAU CORPBANCA                                   | 0.003%         | 92.841%      |
| 4657 | COFACE SA  | 0.003%         | 92.844%      |
| 4658 | BARITO PAC TBK                                   | 0.003%         | 92.847%      |
| 4659 | INNOFOS HOLDINGS INC COMMON STOCK USD.001        | 0.003%         | 92.850%      |
| 4660 | YAMADA DENKI CO                                  | 0.003%         | 92.854%      |
| 4661 | C & C GROUP PLC                                  | 0.003%         | 92.857%      |
| 4662 | COMPUTACENTER P                                  | 0.003%         | 92.860%      |
| 4663 | HANNSTAR DISPLA                                  | 0.003%         | 92.864%      |
| 4664 | GOLD FIELDS LTD                                  | 0.003%         | 92.867%      |
| 4665 | PANALPINA WELT                                   | 0.003%         | 92.870%      |
| 4666 | HAITONG SECURIT                                  | 0.003%         | 92.873%      |
| 4667 | WT MICROELECTRO                                  | 0.003%         | 92.877%      |
| 4668 | BRICKWORKS                                       | 0.003%         | 92.880%      |
| 4669 | TSUMURA & CO                                     | 0.003%         | 92.883%      |
| 4670 | 21VIANET GROUP INC ADR ADR USD.00001             | 0.003%         | 92.886%      |
| 4671 | CHINA REINSURAN                                  | 0.003%         | 92.890%      |
| 4672 | FRESNILLO PLC                                    | 0.003%         | 92.893%      |
| 4673 | KIMBALL INTERNATIONAL B COMMON STOCK USD.05      | 0.003%         | 92.896%      |
| 4674 | SYNTEL INC COMMON STOCK                          | 0.003%         | 92.899%      |
| 4675 | PARAGON GROUP O                                  | 0.003%         | 92.902%      |
| 4676 | BCO CREDITO INV                                  | 0.003%         | 92.906%      |
| 4677 | CGN POWER CO LT                                  | 0.003%         | 92.909%      |
| 4678 | TOKYO SEIMITSU                                   | 0.003%         | 92.912%      |
| 4679 | DR REDDYS LABS                                   | 0.003%         | 92.915%      |

|      | SECURITY NAME                                | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4680 | SUNCOKE ENERGY INC COMMON STOCK USD.01       | 0.003%         | 92.919%      |
| 4681 | GRIFFON CORP COMMON STOCK USD.25             | 0.003%         | 92.922%      |
| 4682 | YUZHOU PROPERTI                              | 0.003%         | 92.925%      |
| 4683 | OKINAWA BANK                                 | 0.003%         | 92.928%      |
| 4684 | PRESIDENT CHAIN                              | 0.003%         | 92.932%      |
| 4685 | GERDAU SA SIDER                              | 0.003%         | 92.935%      |
| 4686 | LAKELAND BANCORP INC COMMON STOCK            | 0.003%         | 92.938%      |
| 4687 | KYORITSU MAINTA                              | 0.003%         | 92.941%      |
| 4688 | DUZONBIZON CO L                              | 0.003%         | 92.945%      |
| 4689 | ENCE ENERGIA                                 | 0.003%         | 92.948%      |
| 4690 | REGIS RESOURCES                              | 0.003%         | 92.951%      |
| 4691 | INVERSIONES AGU                              | 0.003%         | 92.954%      |
| 4692 | PATRIZIA IMMO A                              | 0.003%         | 92.957%      |
| 4693 | COLGATE-PALM (I                              | 0.003%         | 92.961%      |
| 4694 | CKD CORP                                     | 0.003%         | 92.964%      |
| 4695 | AVEVA GROUP PLC                              | 0.003%         | 92.967%      |
| 4696 | TOMONY HOLDINGS                              | 0.003%         | 92.970%      |
| 4697 | BIGLARI HOLDINGS INC COMMON STOCK USD.5      | 0.003%         | 92.974%      |
| 4698 | BIC CAMERA INC.                              | 0.003%         | 92.977%      |
| 4699 | CHINA RAILWAY G                              | 0.003%         | 92.980%      |
| 4700 | SINO LAND CO                                 | 0.003%         | 92.983%      |
| 4701 | KARDEMIR KARABU                              | 0.003%         | 92.986%      |
| 4702 | RYOHIN KEIKAKU                               | 0.003%         | 92.990%      |
| 4703 | DAELIM INDUSTRI                              | 0.003%         | 92.993%      |
| 4704 | CHINA GEN PLAST                              | 0.003%         | 92.996%      |
| 4705 | DAH SING FINANC                              | 0.003%         | 92.999%      |
| 4706 | TOKYO TY FINANC                              | 0.003%         | 93.002%      |
| 4707 | GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01 | 0.003%         | 93.005%      |
| 4708 | NATIONAL BANK HOLD CL A COMMON STOCK         | 0.003%         | 93.009%      |
| 4709 | G8 EDUCATION LT                              | 0.003%         | 93.012%      |
| 4710 | KAISA GROUP HLD                              | 0.003%         | 93.015%      |
| 4711 | JB HI-FI                                     | 0.003%         | 93.018%      |
| 4712 | ASSORE                                       | 0.003%         | 93.021%      |
| 4713 | K-BRO LINEN INC                              | 0.003%         | 93.025%      |
| 4714 | INTERCONTINENTA                              | 0.003%         | 93.028%      |
| 4715 | ITOHAM YONEKYU                               | 0.003%         | 93.031%      |
| 4716 | UTD ENGINEERS                                | 0.003%         | 93.034%      |
| 4717 | GIMV NV                                      | 0.003%         | 93.037%      |
| 4718 | SQUARE ENIX HOL                              | 0.003%         | 93.041%      |
| 4719 | HALCON RESOURCES CORP COMMON STOCK USD.0001  | 0.003%         | 93.044%      |
| 4720 | MITIE GROUP                                  | 0.003%         | 93.047%      |
| 4721 | SANDY SPRING BANCORP INC COMMON STOCK USD1.0 | 0.003%         | 93.050%      |
| 4722 | STOREBRAND ASA                               | 0.003%         | 93.053%      |
| 4723 | TARKETT SA                                   | 0.003%         | 93.056%      |
| 4724 | JAPAN RENTAL HO                              | 0.003%         | 93.060%      |
| 4725 | CNP ASSURANCES                               | 0.003%         | 93.063%      |
| 4726 | PZ CUSSONS PLC                               | 0.003%         | 93.066%      |
| 4727 | BEFIMMO SCA                                  | 0.003%         | 93.069%      |
| 4728 | KAP IND HLDG LT                              | 0.003%         | 93.072%      |
| 4729 | STARTS CORP INC                              | 0.003%         | 93.075%      |

|      | SECURITY NAME                                      | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4730 | ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01     | 0.003%         | 93.079%      |
| 4731 | FULLSHARE HOLDI                                    | 0.003%         | 93.082%      |
| 4732 | HERITAGE FINANCIAL CORP COMMON STOCK               | 0.003%         | 93.085%      |
| 4733 | AFRICA OIL CORP                                    | 0.003%         | 93.088%      |
| 4734 | HOSHINO RESORTS                                    | 0.003%         | 93.091%      |
| 4735 | PICK'N PAY STOR                                    | 0.003%         | 93.094%      |
| 4736 | NISSHIN SEIFUN                                     | 0.003%         | 93.097%      |
| 4737 | TEC CORPORATION                                    | 0.003%         | 93.101%      |
| 4738 | SPAR NORD BANK                                     | 0.003%         | 93.104%      |
| 4739 | CITIC SECURITIE                                    | 0.003%         | 93.107%      |
| 4740 | FARO TECHNOLOGIES INC COMMON STOCK USD.001         | 0.003%         | 93.110%      |
| 4741 | ADVANCED INFO S                                    | 0.003%         | 93.113%      |
| 4742 | AMERICAN STATES WATER CO COMMON STOCK              | 0.003%         | 93.116%      |
| 4743 | MO OCH DOMSJO A                                    | 0.003%         | 93.119%      |
| 4744 | KIWI PROPERTY G                                    | 0.003%         | 93.123%      |
| 4745 | KANDENKO CO  | 0.003%         | 93.126%      |
| 4746 | TELECOM ITALIA                                     | 0.003%         | 93.129%      |
| 4747 | ANSALDO STS SPA                                    | 0.003%         | 93.132%      |
| 4748 | DAIHEN CORP  | 0.003%         | 93.135%      |
| 4749 | MERRY ELECTRONI                                    | 0.003%         | 93.138%      |
| 4750 | REUNERT  | 0.003%         | 93.141%      |
| 4751 | TRUSTCO BANK CORP NY COMMON STOCK USD1.0           | 0.003%         | 93.144%      |
| 4752 | PETROCHINA COMP                                    | 0.003%         | 93.148%      |
| 4753 | HANMI FINANCIAL CORPORATION COMMON STOCK USD.001   | 0.003%         | 93.151%      |
| 4754 | NINE ENTERTAINM                                    | 0.003%         | 93.154%      |
| 4755 | CHINA TRAVEL IN                                    | 0.003%         | 93.157%      |
| 4756 | LISI   | 0.003%         | 93.160%      |
| 4757 | ENCORE CAPITAL GROUP INC COMMON STOCK USD.01       | 0.003%         | 93.163%      |
| 4758 | CHINA SYNTH RUB                                    | 0.003%         | 93.166%      |
| 4759 | GODADDY INC CLASS A COMMON STOCK USD.001           | 0.003%         | 93.169%      |
| 4760 | AXFOOD AB  | 0.003%         | 93.173%      |
| 4761 | FORTINET INC                                       | 0.003%         | 93.176%      |
| 4762 | NET ONE SYSTEMS                                    | 0.003%         | 93.179%      |
| 4763 | WASHINGTON PRIME GROUP INC REIT USD.0001           | 0.003%         | 93.182%      |
| 4764 | AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01    | 0.003%         | 93.185%      |
| 4765 | INDO TAMBANGRAY                                    | 0.003%         | 93.188%      |
| 4766 | FIRST INTER BK                                     | 0.003%         | 93.191%      |
| 4767 | MURPHY OIL CORP SR UNSECURED 06/22 4               | 0.003%         | 93.194%      |
| 4768 | DIEBOLD INC  | 0.003%         | 93.197%      |
| 4769 | COSMAX INC   | 0.003%         | 93.201%      |
| 4770 | PLANET FITNESS INC CL A COMMON STOCK USD.0001      | 0.003%         | 93.204%      |
| 4771 | FOSUN INTERNATI                                    | 0.003%         | 93.207%      |
| 4772 | UNDER ARMOUR IN                                    | 0.003%         | 93.210%      |
| 4773 | RIETER HLDGS AG                                    | 0.003%         | 93.213%      |
| 4774 | KONINKLIJKE BAM                                    | 0.003%         | 93.216%      |
| 4775 | LG PHILIPS LCD                                     | 0.003%         | 93.219%      |
| 4776 | UPC TECHNOLOGY                                     | 0.003%         | 93.222%      |
| 4777 | MAN WAH HOLDING                                    | 0.003%         | 93.225%      |
| 4778 | VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001 | 0.003%         | 93.228%      |
| 4779 | TRICO BANCSHARES COMMON STOCK                      | 0.003%         | 93.231%      |



|      | SECURITY NAME                             | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4780 | H2O RETAILING C                           | 0.003%         | 93.235%      |
| 4781 | BEAZER HOMES USA INC COMMON STOCK USD.001 | 0.003%         | 93.238%      |
| 4782 | MERIDIAN BIOSCIENCE INC COMMON STOCK      | 0.003%         | 93.241%      |
| 4783 | INFINERA CORP                             | 0.003%         | 93.244%      |
| 4784 | IMMOFINANZ IMMO                           | 0.003%         | 93.247%      |
| 4785 | TIANNENG POWER                            | 0.003%         | 93.250%      |
| 4786 | TOKYO ELEC POWE                           | 0.003%         | 93.253%      |
| 4787 | GEO CO LTD                                | 0.003%         | 93.256%      |
| 4788 | TAIWAN SEMICOND                           | 0.003%         | 93.259%      |
| 4789 | CHINA COAL ENER                           | 0.003%         | 93.262%      |
| 4790 | IOCHPE-MAXION                             | 0.003%         | 93.265%      |
| 4791 | BANRISUL                                  | 0.003%         | 93.268%      |
| 4792 | KENEDIX RETAIL                            | 0.003%         | 93.271%      |
| 4793 | OPUS BANK                                 | 0.003%         | 93.275%      |
| 4794 | DAIRY CREST GRO                           | 0.003%         | 93.278%      |
| 4795 | SANFIRE RESOURC                           | 0.003%         | 93.281%      |
| 4796 | MAINFREIGHT LTD                           | 0.003%         | 93.284%      |
| 4797 | TOYO INK MFG CO                           | 0.003%         | 93.287%      |
| 4798 | APPLUS SERVICES                           | 0.003%         | 93.290%      |
| 4799 | JUST RETIREMENT                           | 0.003%         | 93.293%      |
| 4800 | PIGEON CORP                               | 0.003%         | 93.296%      |
| 4801 | MORGUARD CORP                             | 0.003%         | 93.299%      |
| 4802 | KOENIG & BAUER                            | 0.003%         | 93.302%      |
| 4803 | POSTNL                                    | 0.003%         | 93.305%      |
| 4804 | HAMBORNER AG                              | 0.003%         | 93.308%      |
| 4805 | BWP TRUST                                 | 0.003%         | 93.311%      |
| 4806 | SSAB SVENSKT ST                           | 0.003%         | 93.314%      |
| 4807 | CORONATION FUND                           | 0.003%         | 93.317%      |
| 4808 | RAVEN INDUSTRIES INC COMMON STOCK USD1.0  | 0.003%         | 93.320%      |
| 4809 | MELEXIS                                   | 0.003%         | 93.323%      |
| 4810 | ANDERSONS INC/THE COMMON STOCK            | 0.003%         | 93.326%      |
| 4811 | SHANGRI-LA ASIA                           | 0.003%         | 93.330%      |
| 4812 | NEXON CO LTD                              | 0.003%         | 93.333%      |
| 4813 | LYDALL INC COMMON STOCK USD.1             | 0.003%         | 93.336%      |
| 4814 | NEWPARK RESOURCES INC COMMON STOCK USD.01 | 0.003%         | 93.339%      |
| 4815 | SUMITOMO MITSUI                           | 0.003%         | 93.342%      |
| 4816 | Ayala Land Inc                            | 0.003%         | 93.345%      |
| 4817 | SPX CORP COMMON STOCK USD.01              | 0.003%         | 93.348%      |
| 4818 | KYORIN CO LTD.                            | 0.003%         | 93.351%      |
| 4819 | SARACEN MINERAL                           | 0.003%         | 93.354%      |
| 4820 | MAINSOURCE FINANCIAL GROUP I COMMON STOCK | 0.003%         | 93.357%      |
| 4821 | HEMFOSA FASTIGH                           | 0.003%         | 93.360%      |
| 4822 | TOBU RAILWAY CO                           | 0.003%         | 93.363%      |
| 4823 | JM FINANCIAL                              | 0.003%         | 93.366%      |
| 4824 | HEIWA CORP                                | 0.003%         | 93.369%      |
| 4825 | HIBERNIA REIT P                           | 0.003%         | 93.372%      |
| 4826 | CIPUTRA DEVELOP                           | 0.003%         | 93.375%      |
| 4827 | ACEA SPA                                  | 0.003%         | 93.378%      |
| 4828 | NN INC COMMON STOCK USD.01                | 0.003%         | 93.381%      |
| 4829 | RINNAI CORP                               | 0.003%         | 93.384%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4830 | ARGAN INC COMMON STOCK USD.15                     | 0.003%         | 93.387%      |
| 4831 | AZIMUT HOLDING                                    | 0.003%         | 93.390%      |
| 4832 | AU OPTRONICS CORP SPON ADR ADR                    | 0.003%         | 93.393%      |
| 4833 | WESTPAC BANKING                                   | 0.003%         | 93.396%      |
| 4834 | MUTHOOT FINANCE                                   | 0.003%         | 93.399%      |
| 4835 | VOCUS COMMUN LT                                   | 0.003%         | 93.402%      |
| 4836 | CHIN-POON INDL                                    | 0.003%         | 93.405%      |
| 4837 | EMEMORY TECHNOL                                   | 0.003%         | 93.408%      |
| 4838 | OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01     | 0.003%         | 93.411%      |
| 4839 | FINCANTIERI SPA                                   | 0.003%         | 93.414%      |
| 4840 | STUART OLSON IN                                   | 0.003%         | 93.417%      |
| 4841 | GS ENGINEERING                                    | 0.003%         | 93.420%      |
| 4842 | GT CAPITAL HOLD                                   | 0.003%         | 93.423%      |
| 4843 | ITALGAS SPA                                       | 0.003%         | 93.426%      |
| 4844 | FISKARS OYJ                                       | 0.003%         | 93.429%      |
| 4845 | ENTERCOM COMMUN                                   | 0.003%         | 93.432%      |
| 4846 | NOAH HOLDINGS LTD SPON ADS ADR USD.0005           | 0.003%         | 93.435%      |
| 4847 | GREEN REIT PLC                                    | 0.003%         | 93.438%      |
| 4848 | NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01  | 0.003%         | 93.441%      |
| 4849 | MERCIALYS   | 0.003%         | 93.444%      |
| 4850 | SEOUL SEMICONDU                                   | 0.003%         | 93.447%      |
| 4851 | ACADIAN TIMBER                                    | 0.003%         | 93.450%      |
| 4852 | ENTERTAINMENT O                                   | 0.003%         | 93.453%      |
| 4853 | UTD DRUG  | 0.003%         | 93.456%      |
| 4854 | CIE AUTOMOTIVE                                    | 0.003%         | 93.459%      |
| 4855 | GOLDEN STAR RES                                   | 0.003%         | 93.462%      |
| 4856 | TELSTRA CORP                                      | 0.003%         | 93.465%      |
| 4857 | SINOTRUK HONG K                                   | 0.003%         | 93.468%      |
| 4858 | M3 INC  | 0.003%         | 93.471%      |
| 4859 | IPSEN   | 0.003%         | 93.474%      |
| 4860 | INTL FCSTONE INC COMMON STOCK USD.01              | 0.003%         | 93.477%      |
| 4861 | TELECOM PLUS                                      | 0.003%         | 93.480%      |
| 4862 | CORVEL CORP COMMON STOCK USD.0001                 | 0.003%         | 93.483%      |
| 4863 | VALOR CO LTD                                      | 0.003%         | 93.486%      |
| 4864 | SEIREN CO   | 0.003%         | 93.489%      |
| 4865 | SUPERVALU INC COMMON STOCK USD.01                 | 0.003%         | 93.492%      |
| 4866 | DCM JAPAN HOLDI                                   | 0.003%         | 93.495%      |
| 4867 | TRADE ME LTD                                      | 0.003%         | 93.498%      |
| 4868 | SEIKO CORPORATI                                   | 0.003%         | 93.501%      |
| 4869 | EXIDE INDUSTRIE                                   | 0.003%         | 93.504%      |
| 4870 | BRASKEM SA  | 0.003%         | 93.507%      |
| 4871 | DEUTSCHE EUROSH                                   | 0.003%         | 93.510%      |
| 4872 | TAIWAN COOPERAT                                   | 0.003%         | 93.513%      |
| 4873 | COMPUGROUP HOLD                                   | 0.003%         | 93.516%      |
| 4874 | JUROKU BANK                                       | 0.003%         | 93.519%      |
| 4875 | DAVIDE CAMPARI-                                   | 0.003%         | 93.522%      |
| 4876 | MAGELLAN FINANC                                   | 0.003%         | 93.525%      |
| 4877 | COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001 | 0.003%         | 93.528%      |
| 4878 | JC DECAUX SA                                      | 0.003%         | 93.531%      |
| 4879 | JERONIMO MARTIN                                   | 0.003%         | 93.534%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4880 | EXACT SCIENCES                                    | 0.003%         | 93.536%      |
| 4881 | INFICON HOLDING                                   | 0.003%         | 93.539%      |
| 4882 | ESCORTS LTD                                       | 0.003%         | 93.542%      |
| 4883 | DAI-HCHI KOGYO                                    | 0.003%         | 93.545%      |
| 4884 | ABC-MART INC                                      | 0.003%         | 93.548%      |
| 4885 | EVRAZ PLC   | 0.003%         | 93.551%      |
| 4886 | SOCIETE BIC SA                                    | 0.003%         | 93.554%      |
| 4887 | SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25      | 0.003%         | 93.557%      |
| 4888 | CHORUS LIMITED                                    | 0.003%         | 93.560%      |
| 4889 | FENG TAY ENTRPR                                   | 0.003%         | 93.563%      |
| 4890 | BRAIT SA  | 0.003%         | 93.566%      |
| 4891 | SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01    | 0.003%         | 93.569%      |
| 4892 | EXPRESS INC COMMON STOCK                          | 0.003%         | 93.572%      |
| 4893 | SIMPLO TECHNOLO                                   | 0.003%         | 93.575%      |
| 4894 | LEROY SEAFOOD G                                   | 0.003%         | 93.578%      |
| 4895 | LINDT & SPRUENG                                   | 0.003%         | 93.581%      |
| 4896 | SHIP FINANCE IN                                   | 0.003%         | 93.583%      |
| 4897 | CHENG SHIN RUBB                                   | 0.003%         | 93.586%      |
| 4898 | B2W-CIA GLOBAL                                    | 0.003%         | 93.589%      |
| 4899 | MONMOUTH REAL E                                   | 0.003%         | 93.592%      |
| 4900 | DOMINO'S PIZZA                                    | 0.003%         | 93.595%      |
| 4901 | SCANSOURCE INC COMMON STOCK                       | 0.003%         | 93.598%      |
| 4902 | OPKO HEALTH INC COMMON STOCK USD.01               | 0.003%         | 93.601%      |
| 4903 | ULTRA ELECTRONI                                   | 0.003%         | 93.604%      |
| 4904 | LAIRD PLC   | 0.003%         | 93.607%      |
| 4905 | SONY FINANCIAL                                    | 0.003%         | 93.610%      |
| 4906 | JUBLIANT FOODWO                                   | 0.003%         | 93.613%      |
| 4907 | SCANA CORP COMMON STOCK                           | 0.003%         | 93.616%      |
| 4908 | ORTHOFIX INTL N                                   | 0.003%         | 93.619%      |
| 4909 | BB SEGURIDADE P                                   | 0.003%         | 93.621%      |
| 4910 | KIMBERLY CLARK                                    | 0.003%         | 93.624%      |
| 4911 | CHINA LONGYUAN                                    | 0.003%         | 93.627%      |
| 4912 | MAKALOTIndustr                                    | 0.003%         | 93.630%      |
| 4913 | TRUE CORP PCL                                     | 0.003%         | 93.633%      |
| 4914 | SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01  | 0.003%         | 93.636%      |
| 4915 | PROSEGUR CIA DE                                   | 0.003%         | 93.639%      |
| 4916 | BK OF EAST ASIA                                   | 0.003%         | 93.642%      |
| 4917 | SK CHEMICALS                                      | 0.003%         | 93.645%      |
| 4918 | COCA-COLA AMATI                                   | 0.003%         | 93.648%      |
| 4919 | CHINASOFT INTER                                   | 0.003%         | 93.651%      |
| 4920 | SENSHU IKEDA HL                                   | 0.003%         | 93.654%      |
| 4921 | GJENSIDIGE FORS                                   | 0.003%         | 93.656%      |
| 4922 | ZZZPRIMA MEAT P                                   | 0.003%         | 93.659%      |
| 4923 | MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001 | 0.003%         | 93.662%      |
| 4924 | AAON INC COMMON STOCK USD.004                     | 0.003%         | 93.665%      |
| 4925 | CHARTER HALL                                      | 0.003%         | 93.668%      |
| 4926 | GLOVIS  | 0.003%         | 93.671%      |
| 4927 | ZAKLADY METALI                                    | 0.003%         | 93.674%      |
| 4928 | C.P. ALL PCL-FG                                   | 0.003%         | 93.677%      |
| 4929 | SP PLUS CORP COMMON STOCK USD.001                 | 0.003%         | 93.680%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4930 | UACJ CORP                                       | 0.003%         | 93.683%      |
| 4931 | INDUTRADE AB                                    | 0.003%         | 93.686%      |
| 4932 | PIPER JAFFRAY COS COMMON STOCK USD.01           | 0.003%         | 93.688%      |
| 4933 | NICHIHA CORP                                    | 0.003%         | 93.691%      |
| 4934 | SSY GROUP LTD                                   | 0.003%         | 93.694%      |
| 4935 | BARCO(NEW)                                      | 0.003%         | 93.697%      |
| 4936 | MGE ENERGY INC COMMON STOCK USD1.0              | 0.003%         | 93.700%      |
| 4937 | BRYN MAWR BANK CORP COMMON STOCK USD1.0         | 0.003%         | 93.703%      |
| 4938 | SAMSUNG TECHWIN                                 | 0.003%         | 93.706%      |
| 4939 | OBRASCON HUAR L                                 | 0.003%         | 93.709%      |
| 4940 | STONERIDGE INC COMMON STOCK                     | 0.003%         | 93.712%      |
| 4941 | QUIDEL CORP COMMON STOCK USD.001                | 0.003%         | 93.715%      |
| 4942 | COCOKARA FINE H                                 | 0.003%         | 93.717%      |
| 4943 | UNIMICRON TECHN                                 | 0.003%         | 93.720%      |
| 4944 | KFORCE INC COMMON STOCK USD.01                  | 0.003%         | 93.723%      |
| 4945 | SANYO DENKI CO                                  | 0.003%         | 93.726%      |
| 4946 | COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0 | 0.003%         | 93.729%      |
| 4947 | HONG KONG LAND                                  | 0.003%         | 93.732%      |
| 4948 | GS RETAIL CO LT                                 | 0.003%         | 93.735%      |
| 4949 | SHIMANO INC                                     | 0.003%         | 93.738%      |
| 4950 | ROHTO PHARM                                     | 0.003%         | 93.741%      |
| 4951 | RMR GROUP INC/THE A COMMON STOCK                | 0.003%         | 93.743%      |
| 4952 | NORTHFIELD BANCORP INC COMMON STOCK USD.01      | 0.003%         | 93.746%      |
| 4953 | PANDOX AB                                       | 0.003%         | 93.749%      |
| 4954 | KEIHIN CORP                                     | 0.003%         | 93.752%      |
| 4955 | SHANDONG WEIGAO                                 | 0.003%         | 93.755%      |
| 4956 | ELIS SA   | 0.003%         | 93.758%      |
| 4957 | RIB SOFTWARE AG                                 | 0.003%         | 93.761%      |
| 4958 | FAR EAST INTL B                                 | 0.003%         | 93.764%      |
| 4959 | SLATE RETAIL RE                                 | 0.003%         | 93.766%      |
| 4960 | LIBERTY BROADBAND A COMMON STOCK USD.01         | 0.003%         | 93.769%      |
| 4961 | TOMRA SYSTEMS A                                 | 0.003%         | 93.772%      |
| 4962 | HOUSE FOODS COR                                 | 0.003%         | 93.775%      |
| 4963 | ESSO (THAILAND)                                 | 0.003%         | 93.778%      |
| 4964 | HOTA INDUSTRIAL                                 | 0.003%         | 93.781%      |
| 4965 | ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01 | 0.003%         | 93.784%      |
| 4966 | TOHO HOLDINGS C                                 | 0.003%         | 93.787%      |
| 4967 | SEVERSTAL GDR REG S GDR                         | 0.003%         | 93.789%      |
| 4968 | ANIKA THERAPEUTICS INC COMMON STOCK USD.01      | 0.003%         | 93.792%      |
| 4969 | VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01  | 0.003%         | 93.795%      |
| 4970 | EXEDY CORP                                      | 0.003%         | 93.798%      |
| 4971 | SEACOR HOLDINGS INC COMMON STOCK USD.01         | 0.003%         | 93.801%      |
| 4972 | PRIMARY HEALTH                                  | 0.003%         | 93.804%      |
| 4973 | TOD'S SPA                                       | 0.003%         | 93.807%      |
| 4974 | QUALITY CARE PROPERTIES REIT USD.01             | 0.003%         | 93.809%      |
| 4975 | M/I HOMES INC COMMON STOCK USD.01               | 0.003%         | 93.812%      |
| 4976 | GMP CAPITAL COR                                 | 0.003%         | 93.815%      |
| 4977 | HUA HONG SEMICO                                 | 0.003%         | 93.818%      |
| 4978 | SALFACORP SA                                    | 0.003%         | 93.821%      |
| 4979 | CJ E&M CORPORAT                                 | 0.003%         | 93.824%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4980 | ENGINEERS INDIA                                  | 0.003%         | 93.826%      |
| 4981 | KIWOOM SECURITI                                  | 0.003%         | 93.829%      |
| 4982 | PARTY CITY HOLDCO INC COMMON STOCK USD.01        | 0.003%         | 93.832%      |
| 4983 | KEIHIN ELEC EXP                                  | 0.003%         | 93.835%      |
| 4984 | CAR INC  | 0.003%         | 93.838%      |
| 4985 | KINDRED HEALTHCARE INC COMMON STOCK USD.25       | 0.003%         | 93.841%      |
| 4986 | VASTNED RETAIL                                   | 0.003%         | 93.844%      |
| 4987 | GROUPON INC COMMON STOCK USD.0001                | 0.003%         | 93.846%      |
| 4988 | DIGITAL CHINA H                                  | 0.003%         | 93.849%      |
| 4989 | MATSUMOTOKIYOSH                                  | 0.003%         | 93.852%      |
| 4990 | CUMMINS INDIA                                    | 0.003%         | 93.855%      |
| 4991 | MOVADO GROUP INC COMMON STOCK USD.01             | 0.003%         | 93.858%      |
| 4992 | ALPINE ELECTRON                                  | 0.003%         | 93.861%      |
| 4993 | ZILLOW GROUP INC A COMMON STOCK USD.0001         | 0.003%         | 93.863%      |
| 4994 | SYDNEY AIRPORT                                   | 0.003%         | 93.866%      |
| 4995 | ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001 | 0.003%         | 93.869%      |
| 4996 | ABACUS PROPERTY                                  | 0.003%         | 93.872%      |
| 4997 | IMPAX LABORATORIES INC COMMON STOCK USD.01       | 0.003%         | 93.875%      |
| 4998 | VISTA OUTDOOR INC COMMON STOCK USD.01            | 0.003%         | 93.878%      |
| 4999 | FUGRO NV-CVA                                     | 0.003%         | 93.880%      |
| 5000 | NIPPON FLOUR MI                                  | 0.003%         | 93.883%      |
| 5001 | WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01  | 0.003%         | 93.886%      |
| 5002 | KERRY LOGISTICS                                  | 0.003%         | 93.889%      |
| 5003 | HITACHI ZOSEN C                                  | 0.003%         | 93.892%      |
| 5004 | ASTRAL FOODS                                     | 0.003%         | 93.895%      |
| 5005 | PZU GR   | 0.003%         | 93.897%      |
| 5006 | COMFORIA RESIDE                                  | 0.003%         | 93.900%      |
| 5007 | FRANKLIN STREET PROPERTIES C REIT USD.0001       | 0.003%         | 93.903%      |
| 5008 | CROCS INC COMMON STOCK USD.001                   | 0.003%         | 93.906%      |
| 5009 | LASALLE LOGIPOR                                  | 0.003%         | 93.909%      |
| 5010 | KAKEN PHARM                                      | 0.003%         | 93.911%      |
| 5011 | CANCOM SE  | 0.003%         | 93.914%      |
| 5012 | FUJI MACHINE MF                                  | 0.003%         | 93.917%      |
| 5013 | CHINA HARMONY N                                  | 0.003%         | 93.920%      |
| 5014 | COSCO HOLDINGS                                   | 0.003%         | 93.923%      |
| 5015 | DAINIPPON PHARM                                  | 0.003%         | 93.926%      |
| 5016 | DAOU TECHNOLOGY                                  | 0.003%         | 93.928%      |
| 5017 | CHENG LOONG                                      | 0.003%         | 93.931%      |
| 5018 | COBIZ FINANCIAL INC COMMON STOCK USD.01          | 0.003%         | 93.934%      |
| 5019 | DREAM INDUSTRIA                                  | 0.003%         | 93.937%      |
| 5020 | AEGION CORP COMMON STOCK USD.01                  | 0.003%         | 93.940%      |
| 5021 | RINGKJOEBING LA                                  | 0.003%         | 93.942%      |
| 5022 | KEMET CORP                                       | 0.003%         | 93.945%      |
| 5023 | LINDSAY CORP COMMON STOCK USD1.0                 | 0.003%         | 93.948%      |
| 5024 | AIN PHARMACIEZ                                   | 0.003%         | 93.951%      |
| 5025 | SUPER RETAIL GR                                  | 0.003%         | 93.954%      |
| 5026 | AUSDRILL LIMITE                                  | 0.003%         | 93.957%      |
| 5027 | NAN YA PRINTED                                   | 0.003%         | 93.959%      |
| 5028 | FERROTEC CORP                                    | 0.003%         | 93.962%      |
| 5029 | JSW ENERGY LTD                                   | 0.003%         | 93.965%      |

|      | SECURITY NAME                                  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5030 | BURCKHARDT COMP                                | 0.003%         | 93.968%      |
| 5031 | FOMENTO ECON ME                                | 0.003%         | 93.971%      |
| 5032 | KOTAK MAHINDRA                                 | 0.003%         | 93.973%      |
| 5033 | SUMMERSET GROUP                                | 0.003%         | 93.976%      |
| 5034 | GUNZE  | 0.003%         | 93.979%      |
| 5035 | USS CO. LTD.                                   | 0.003%         | 93.982%      |
| 5036 | ITO EN   | 0.003%         | 93.985%      |
| 5037 | DUSKIN CO LTD                                  | 0.003%         | 93.987%      |
| 5038 | OCADO GROUP PLC                                | 0.003%         | 93.990%      |
| 5039 | SHANKS GROUP PL                                | 0.003%         | 93.993%      |
| 5040 | DAETWYLER HOLDI                                | 0.003%         | 93.996%      |
| 5041 | GPO CARSO SA DE                                | 0.003%         | 93.999%      |
| 5042 | NH HOTELES                                     | 0.003%         | 94.001%      |
| 5043 | POLYPIPE GROUP                                 | 0.003%         | 94.004%      |
| 5044 | DIME COMMUNITY BANCSHARES COMMON STOCK USD.01  | 0.003%         | 94.007%      |
| 5045 | HYUNDAI HEAVY I                                | 0.003%         | 94.010%      |
| 5046 | SKYFAME REALTY                                 | 0.003%         | 94.012%      |
| 5047 | AUSTEVOLL SEAFO                                | 0.003%         | 94.015%      |
| 5048 | FUKUOKA REIT CO                                | 0.003%         | 94.018%      |
| 5049 | RYOBI  | 0.003%         | 94.021%      |
| 5050 | HOKUETSU KISHU                                 | 0.003%         | 94.024%      |
| 5051 | RAMCO-GERSHENSO                                | 0.003%         | 94.026%      |
| 5052 | PITNEY BOWES INC COMMON STOCK USD1.0           | 0.003%         | 94.029%      |
| 5053 | SEINO TRANSPORT                                | 0.003%         | 94.032%      |
| 5054 | UNITED ARROWS L                                | 0.003%         | 94.035%      |
| 5055 | MAANSHAN IRON &                                | 0.003%         | 94.037%      |
| 5056 | ELLIE MAE INC COMMON STOCK USD.0001            | 0.003%         | 94.040%      |
| 5057 | GIGABYTE TECHNO                                | 0.003%         | 94.043%      |
| 5058 | FARMER BROS CO COMMON STOCK USD1.0             | 0.003%         | 94.046%      |
| 5059 | QUALYS INC COMMON STOCK USD.001                | 0.003%         | 94.049%      |
| 5060 | ROCHE HOLDING A                                | 0.003%         | 94.051%      |
| 5061 | NAVIGANT CONSUL                                | 0.003%         | 94.054%      |
| 5062 | CHAMPION REAL E                                | 0.003%         | 94.057%      |
| 5063 | VANGUARD INTL S                                | 0.003%         | 94.060%      |
| 5064 | TOKEN CORP                                     | 0.003%         | 94.062%      |
| 5065 | F E CONSORTM IN                                | 0.003%         | 94.065%      |
| 5066 | PARMALAT S.P.A                                 | 0.003%         | 94.068%      |
| 5067 | MEDIPAL HOLDING                                | 0.003%         | 94.071%      |
| 5068 | SERCOMM CORP                                   | 0.003%         | 94.073%      |
| 5069 | CONNECTONE BANCORP INC COMMON STOCK            | 0.003%         | 94.076%      |
| 5070 | PACIFIC INDUSTR                                | 0.003%         | 94.079%      |
| 5071 | KOMAX HOLDING A                                | 0.003%         | 94.082%      |
| 5072 | ATN INTERNATIONAL INC COMMON STOCK USD.01      | 0.003%         | 94.084%      |
| 5073 | DAIWABO CO LTD                                 | 0.003%         | 94.087%      |
| 5074 | GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01 | 0.003%         | 94.090%      |
| 5075 | KRUNGTHAI CARD                                 | 0.003%         | 94.093%      |
| 5076 | KOMORI CORPORAT                                | 0.003%         | 94.096%      |
| 5077 | LAREDO PETROLEUM INC COMMON STOCK USD.01       | 0.003%         | 94.098%      |
| 5078 | BECHTLE AG                                     | 0.003%         | 94.101%      |
| 5079 | PLDT INC                                       | 0.003%         | 94.104%      |

|      | SECURITY NAME                                      | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5080 | AUTODESK INC                                       | 0.003%         | 94.107%      |
| 5081 | KINDEN CORPORAT                                    | 0.003%         | 94.109%      |
| 5082 | JUST EAT PLC                                       | 0.003%         | 94.112%      |
| 5083 | MORGUARD REAL E                                    | 0.003%         | 94.115%      |
| 5084 | PACIFIC BASIN S                                    | 0.003%         | 94.118%      |
| 5085 | PERFICIENT INC COMMON STOCK USD.001                | 0.003%         | 94.120%      |
| 5086 | GUDANG GARAM(PE                                    | 0.003%         | 94.123%      |
| 5087 | GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001   | 0.003%         | 94.126%      |
| 5088 | INDUSTRIAS CH S                                    | 0.003%         | 94.128%      |
| 5089 | DULUXGROUP LTD                                     | 0.003%         | 94.131%      |
| 5090 | KOC HOLDING AS                                     | 0.003%         | 94.134%      |
| 5091 | SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01      | 0.003%         | 94.137%      |
| 5092 | YUHAN CORP   | 0.003%         | 94.139%      |
| 5093 | AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001 | 0.003%         | 94.142%      |
| 5094 | EXACTECH INC COMMON STOCK USD.01                   | 0.003%         | 94.145%      |
| 5095 | IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001    | 0.003%         | 94.148%      |
| 5096 | GRAPHITE INDIA                                     | 0.003%         | 94.150%      |
| 5097 | KINPO ELECTRONI                                    | 0.003%         | 94.153%      |
| 5098 | PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01     | 0.003%         | 94.156%      |
| 5099 | ROBINSONS LAND                                     | 0.003%         | 94.159%      |
| 5100 | KRUNG THAI BNK                                     | 0.003%         | 94.161%      |
| 5101 | BOMBARDIER INC                                     | 0.003%         | 94.164%      |
| 5102 | JAPAN AVIATN EL                                    | 0.003%         | 94.167%      |
| 5103 | RESOLUTE FOREST                                    | 0.003%         | 94.170%      |
| 5104 | TAKEUCHI MANUFA                                    | 0.003%         | 94.172%      |
| 5105 | AUTOGRILL SPA                                      | 0.003%         | 94.175%      |
| 5106 | NANKAI ELEC RAI                                    | 0.003%         | 94.178%      |
| 5107 | TRUSCO NAKAYAMA                                    | 0.003%         | 94.180%      |
| 5108 | CROMPTON GREAVE                                    | 0.003%         | 94.183%      |
| 5109 | BANGCHAK CORP P                                    | 0.003%         | 94.186%      |
| 5110 | CRAMO OYJ B SHS                                    | 0.003%         | 94.189%      |
| 5111 | RESORTTRUST INC                                    | 0.003%         | 94.191%      |
| 5112 | COMTECH TELE CO                                    | 0.003%         | 94.194%      |
| 5113 | DIGI.COM BHD                                       | 0.003%         | 94.197%      |
| 5114 | FISHER (JAMES)                                     | 0.003%         | 94.199%      |
| 5115 | SAIZERIYA COMPA                                    | 0.003%         | 94.202%      |
| 5116 | UTD INTEGRATION                                    | 0.003%         | 94.205%      |
| 5117 | CHINA AOYUAN PR                                    | 0.003%         | 94.207%      |
| 5118 | CIA SANEAMENTO                                     | 0.003%         | 94.210%      |
| 5119 | THAI UNION GROU                                    | 0.003%         | 94.213%      |
| 5120 | ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001      | 0.003%         | 94.216%      |
| 5121 | AXCELIS TECHNOL                                    | 0.003%         | 94.218%      |
| 5122 | INVESTMENT TECH                                    | 0.003%         | 94.221%      |
| 5123 | FAES FARMA SA                                      | 0.003%         | 94.224%      |
| 5124 | SUGI HOLDINGS C                                    | 0.003%         | 94.226%      |
| 5125 | AEON DELIGHT                                       | 0.003%         | 94.229%      |
| 5126 | CHINA EASTERN A                                    | 0.003%         | 94.232%      |
| 5127 | BARCLAYS PLC SR UNSECURED 06/20 2.875              | 0.003%         | 94.234%      |
| 5128 | TRANSPORT INTL                                     | 0.003%         | 94.237%      |
| 5129 | TONG YANG INDUS                                    | 0.003%         | 94.240%      |

|      | SECURITY NAME                                  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5130 | REITMANS (CANADA) LTD A COMMON STOCK           | 0.003%         | 94.243%      |
| 5131 | SAMSUNG CARD                                   | 0.003%         | 94.245%      |
| 5132 | CUSTOMERS BANCORP INC COMMON STOCK USD1.0      | 0.003%         | 94.248%      |
| 5133 | NICE SYSTEMS                                   | 0.003%         | 94.251%      |
| 5134 | CHOW SANG SANG                                 | 0.003%         | 94.253%      |
| 5135 | KEPPEL DC REIT                                 | 0.003%         | 94.256%      |
| 5136 | LINK ADMINISTRA                                | 0.003%         | 94.259%      |
| 5137 | SHIMADZU CORP                                  | 0.003%         | 94.261%      |
| 5138 | GUARANTY BANCORP COMMON STOCK USD.001          | 0.003%         | 94.264%      |
| 5139 | COCA-COLA FEMSA                                | 0.003%         | 94.267%      |
| 5140 | SAMPO OYJ                                      | 0.003%         | 94.269%      |
| 5141 | SEMBCORP MARINE                                | 0.003%         | 94.272%      |
| 5142 | ALSO HOLDING-RE                                | 0.003%         | 94.275%      |
| 5143 | SAUL CENTERS INC REIT USD.01                   | 0.003%         | 94.277%      |
| 5144 | PPC LTD  | 0.003%         | 94.280%      |
| 5145 | VEECO INSTRUMENTS INC COMMON STOCK USD.01      | 0.003%         | 94.283%      |
| 5146 | FUJITEC CO                                     | 0.003%         | 94.285%      |
| 5147 | SANFILIPPO(JOHN                                | 0.003%         | 94.288%      |
| 5148 | NATIONAL BEVERAGE CORP COMMON STOCK USD.01     | 0.003%         | 94.291%      |
| 5149 | MONOTARO CO.LTD                                | 0.003%         | 94.293%      |
| 5150 | ANRITSU CORP                                   | 0.003%         | 94.296%      |
| 5151 | PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01   | 0.003%         | 94.299%      |
| 5152 | MACQUARIE LEISU                                | 0.003%         | 94.301%      |
| 5153 | FLUSHING FINANCIAL CORP COMMON STOCK USD.01    | 0.003%         | 94.304%      |
| 5154 | HULIC CO LTD                                   | 0.003%         | 94.307%      |
| 5155 | WASHINGTON TRUST BANCORP COMMON STOCK USD.0625 | 0.003%         | 94.309%      |
| 5156 | INDORAMA VENTUR                                | 0.003%         | 94.312%      |
| 5157 | TULLETT PREBON                                 | 0.003%         | 94.315%      |
| 5158 | TOWER INTL INC                                 | 0.003%         | 94.317%      |
| 5159 | CSR CORP                                       | 0.003%         | 94.320%      |
| 5160 | BONAVA AB - B S                                | 0.003%         | 94.323%      |
| 5161 | TRAVELSKY TECHN                                | 0.003%         | 94.325%      |
| 5162 | CHATHAM LODGING                                | 0.003%         | 94.328%      |
| 5163 | SM PRIME HLDGS                                 | 0.003%         | 94.331%      |
| 5164 | SENKO CO                                       | 0.003%         | 94.333%      |
| 5165 | QUALITY SYSTEMS INC COMMON STOCK USD.01        | 0.003%         | 94.336%      |
| 5166 | ARCHROCK INC COMMON STOCK USD.01               | 0.003%         | 94.339%      |
| 5167 | TOHO GAS CO                                    | 0.003%         | 94.341%      |
| 5168 | UNI-PRESIDENT C                                | 0.003%         | 94.344%      |
| 5169 | ELIA SYS OPERAT                                | 0.003%         | 94.347%      |
| 5170 | MBANK  | 0.003%         | 94.349%      |
| 5171 | META FINANCIAL GROUP INC COMMON STOCK USD.01   | 0.003%         | 94.352%      |
| 5172 | GAZTRANSPORT ET                                | 0.003%         | 94.355%      |
| 5173 | AK STEEL HOLDIN                                | 0.003%         | 94.357%      |
| 5174 | VIACOM INC SR UNSECURED 12/19 2.75             | 0.003%         | 94.360%      |
| 5175 | OCLARO INC COMMON STOCK USD.01                 | 0.003%         | 94.363%      |
| 5176 | MYR GROUP INC/DELAWARE COMMON STOCK USD.01     | 0.003%         | 94.365%      |
| 5177 | SWIRE PACIFIC                                  | 0.003%         | 94.368%      |
| 5178 | CHARGEURS SA                                   | 0.003%         | 94.370%      |
| 5179 | VTECH HLDGS                                    | 0.003%         | 94.373%      |



|      | SECURITY NAME                                 | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5180 | JOWA HLDGS CO L                               | 0.003%         | 94.376%      |
| 5181 | THANACHART CAPI                               | 0.003%         | 94.378%      |
| 5182 | EXELON CORP SR UNSECURED 12/20 5.15           | 0.003%         | 94.381%      |
| 5183 | MARUICHI STL TU                               | 0.003%         | 94.384%      |
| 5184 | ORGANIZACI SORI                               | 0.003%         | 94.386%      |
| 5185 | KOSE  | 0.003%         | 94.389%      |
| 5186 | ALL NIPPON AIRW                               | 0.003%         | 94.392%      |
| 5187 | PC CONNECTION                                 | 0.003%         | 94.394%      |
| 5188 | CyberAgent, Inc                               | 0.003%         | 94.397%      |
| 5189 | IINO KAIUN KAIS                               | 0.003%         | 94.399%      |
| 5190 | RATHBONE BROTHE                               | 0.003%         | 94.402%      |
| 5191 | AMERICA MOVIL SPN ADR CL L ADR                | 0.003%         | 94.405%      |
| 5192 | REGIS CORP COMMON STOCK USD.05                | 0.003%         | 94.407%      |
| 5193 | KRUK SA                                       | 0.003%         | 94.410%      |
| 5194 | AIRASIA BHD                                   | 0.003%         | 94.413%      |
| 5195 | DOOSAN HEAVY IN                               | 0.003%         | 94.415%      |
| 5196 | METROPOLE TV-(M                               | 0.003%         | 94.418%      |
| 5197 | CHINA BLUECHEMI                               | 0.003%         | 94.420%      |
| 5198 | POONGSAN CORP(N                               | 0.003%         | 94.423%      |
| 5199 | INV LA CONSTRUC                               | 0.003%         | 94.426%      |
| 5200 | HAREL INSURANCE                               | 0.003%         | 94.428%      |
| 5201 | GRANGES AB                                    | 0.003%         | 94.431%      |
| 5202 | RYMAN HEALTHCAR                               | 0.003%         | 94.434%      |
| 5203 | ANGLOGOLD LTD                                 | 0.003%         | 94.436%      |
| 5204 | MANHATTAN ASSOC                               | 0.003%         | 94.439%      |
| 5205 | KATO SANGYO CO                                | 0.003%         | 94.441%      |
| 5206 | SAO MARTINHO SA                               | 0.003%         | 94.444%      |
| 5207 | GPO TELEVISA                                  | 0.003%         | 94.447%      |
| 5208 | GPO DE INVERSIO                               | 0.003%         | 94.449%      |
| 5209 | NIKKISO CO                                    | 0.003%         | 94.452%      |
| 5210 | SHIKOKU ELEC PO                               | 0.003%         | 94.454%      |
| 5211 | GERMAN AMERICAN BANCORP COMMON STOCK          | 0.003%         | 94.457%      |
| 5212 | SUDAMERICANA VA                               | 0.003%         | 94.460%      |
| 5213 | CHINA DONGXIANG                               | 0.003%         | 94.462%      |
| 5214 | AEON MALL CO LT                               | 0.003%         | 94.465%      |
| 5215 | TOHO BANK                                     | 0.003%         | 94.467%      |
| 5216 | BROWN FORMAN CORP CLASS A COMMON STOCK USD.15 | 0.003%         | 94.470%      |
| 5217 | INTERROLL HOLDI                               | 0.003%         | 94.473%      |
| 5218 | AMBEV SA ADR ADR                              | 0.003%         | 94.475%      |
| 5219 | AURICO METALS INC COMMON STOCK                | 0.003%         | 94.478%      |
| 5220 | NATIONAL STORAGE AFFILIATES REIT USD.01       | 0.003%         | 94.481%      |
| 5221 | GRAINGER TRUST                                | 0.003%         | 94.483%      |
| 5222 | ZZZSAN-AI OIL C                               | 0.003%         | 94.486%      |
| 5223 | ANGIODYNAMICS INC COMMON STOCK USD.01         | 0.003%         | 94.488%      |
| 5224 | CHINA TRADITION                               | 0.003%         | 94.491%      |
| 5225 | INDS BACHOCO SA                               | 0.003%         | 94.494%      |
| 5226 | PALTAC CORP                                   | 0.003%         | 94.496%      |
| 5227 | GLOBAL LOGISTIC                               | 0.003%         | 94.499%      |
| 5228 | SWATCH GROUP AG                               | 0.003%         | 94.501%      |
| 5229 | HYAKUJUSHI BANK                               | 0.003%         | 94.504%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5230 | SANKEN ELECTRIC                                  | 0.003%         | 94.507%      |
| 5231 | LIBERBANK SA                                     | 0.003%         | 94.509%      |
| 5232 | TAKKT AG   | 0.003%         | 94.512%      |
| 5233 | NAMPAK LTD.                                      | 0.003%         | 94.514%      |
| 5234 | CHEUNG KONG INF                                  | 0.003%         | 94.517%      |
| 5235 | MGM GROWTH PROPERTIES LLC A REIT                 | 0.003%         | 94.519%      |
| 5236 | TOKYO OHKA KOGY                                  | 0.003%         | 94.522%      |
| 5237 | GETAC TECHNOLOG                                  | 0.003%         | 94.525%      |
| 5238 | KEIO CORP  | 0.003%         | 94.527%      |
| 5239 | CHINA TELECOM CORP LTD ADR ADR                   | 0.003%         | 94.530%      |
| 5240 | BERNER KTBK                                      | 0.003%         | 94.532%      |
| 5241 | OUTSOURCING INC                                  | 0.003%         | 94.535%      |
| 5242 | CIA HERING                                       | 0.003%         | 94.537%      |
| 5243 | EPISTAR CORP                                     | 0.003%         | 94.540%      |
| 5244 | NS SOLUTIONS CO                                  | 0.003%         | 94.543%      |
| 5245 | EVERGREEN MARIN                                  | 0.003%         | 94.545%      |
| 5246 | INVACARE CORP                                    | 0.003%         | 94.548%      |
| 5247 | EZCORP INC CL A COMMON STOCK USD.01              | 0.003%         | 94.550%      |
| 5248 | CJ O SHOPPING C                                  | 0.003%         | 94.553%      |
| 5249 | UTD STATES CELL                                  | 0.003%         | 94.555%      |
| 5250 | FIBROGEN INC COMMON STOCK USD.01                 | 0.003%         | 94.558%      |
| 5251 | AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01    | 0.003%         | 94.561%      |
| 5252 | DAEWOO INTERNAT                                  | 0.003%         | 94.563%      |
| 5253 | CLOETTA AB B SH                                  | 0.003%         | 94.566%      |
| 5254 | LUNDIN PERTOLEU                                  | 0.003%         | 94.568%      |
| 5255 | Alliance Global                                  | 0.003%         | 94.571%      |
| 5256 | UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0 | 0.003%         | 94.573%      |
| 5257 | MYERS INDUSTRIES INC COMMON STOCK                | 0.003%         | 94.576%      |
| 5258 | CHINA SHIPPING                                   | 0.003%         | 94.579%      |
| 5259 | AUTOMOTIVE HOLD                                  | 0.003%         | 94.581%      |
| 5260 | RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001   | 0.003%         | 94.584%      |
| 5261 | PREFERRED BANK/LOS ANGELES COMMON STOCK          | 0.003%         | 94.586%      |
| 5262 | TACHI-S CO                                       | 0.003%         | 94.589%      |
| 5263 | ZARDOYA-OTIS                                     | 0.003%         | 94.591%      |
| 5264 | NAN YA PLASTIC                                   | 0.003%         | 94.594%      |
| 5265 | JIANGSU EXPRESS                                  | 0.003%         | 94.596%      |
| 5266 | CORBY SPIRIT AN                                  | 0.003%         | 94.599%      |
| 5267 | WILLIAM LYON HOMES CL A COMMON STOCK USD.01      | 0.003%         | 94.602%      |
| 5268 | MACQUARIE MEXIC                                  | 0.003%         | 94.604%      |
| 5269 | SCHULMAN (A.) INC COMMON STOCK USD1.0            | 0.003%         | 94.607%      |
| 5270 | ALLIED GROUP LT                                  | 0.003%         | 94.609%      |
| 5271 | BBMG CORPORATIO                                  | 0.003%         | 94.612%      |
| 5272 | TOKAI HOLDINGS                                   | 0.003%         | 94.614%      |
| 5273 | ECLIPX GROUP LT                                  | 0.003%         | 94.617%      |
| 5274 | TEMP HOLDINGS C                                  | 0.003%         | 94.619%      |
| 5275 | NOBIA AB NEW                                     | 0.003%         | 94.622%      |
| 5276 | CENTRAL GLASS C                                  | 0.003%         | 94.624%      |
| 5277 | SITC INTERNATIO                                  | 0.003%         | 94.627%      |
| 5278 | JARDINE CYCLE                                    | 0.003%         | 94.629%      |
| 5279 | JINRO LTD  | 0.003%         | 94.632%      |

|      | SECURITY NAME                                      | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5280 | MIRAIT HLDG COR                                    | 0.003%         | 94.635%      |
| 5281 | BANCA GENERALI                                     | 0.003%         | 94.637%      |
| 5282 | TITAN INDUSTRIE                                    | 0.003%         | 94.640%      |
| 5283 | HAITONG INTL SE                                    | 0.003%         | 94.642%      |
| 5284 | KENDRION NV  | 0.003%         | 94.645%      |
| 5285 | KERNEL HOLDING                                     | 0.003%         | 94.647%      |
| 5286 | FASTIGHETS AB B                                    | 0.003%         | 94.650%      |
| 5287 | ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001 | 0.003%         | 94.652%      |
| 5288 | KRATOS DEFENSE + SECURITY COMMON STOCK USD.001     | 0.003%         | 94.655%      |
| 5289 | JUMBO SA   | 0.003%         | 94.657%      |
| 5290 | AIRBOSS OF AMER                                    | 0.003%         | 94.660%      |
| 5291 | NANTO BANK   | 0.003%         | 94.662%      |
| 5292 | PAPA JOHN'S INT                                    | 0.003%         | 94.665%      |
| 5293 | ELEC POWER DEV                                     | 0.003%         | 94.667%      |
| 5294 | ISHIHARA SANGYO                                    | 0.003%         | 94.670%      |
| 5295 | NIPPON REIT INV                                    | 0.003%         | 94.673%      |
| 5296 | ALKERMES PLC                                       | 0.003%         | 94.675%      |
| 5297 | SYSTEMAX INC COMMON STOCK USD.01                   | 0.003%         | 94.678%      |
| 5298 | EI TOWERS SPA                                      | 0.003%         | 94.680%      |
| 5299 | CHINA GALAXY SE                                    | 0.003%         | 94.683%      |
| 5300 | SEMAPA SOC INVE                                    | 0.003%         | 94.685%      |
| 5301 | ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01      | 0.003%         | 94.688%      |
| 5302 | LUXOTTICA GROUP                                    | 0.003%         | 94.690%      |
| 5303 | WING TAI HOLDIN                                    | 0.003%         | 94.693%      |
| 5304 | ENGIE BRASIL SA                                    | 0.003%         | 94.695%      |
| 5305 | IMP DEL DES Y E                                    | 0.003%         | 94.698%      |
| 5306 | BARR(A.G.)   | 0.003%         | 94.700%      |
| 5307 | FOXCONN TECHNOL                                    | 0.003%         | 94.703%      |
| 5308 | SALINI IMPREGIL                                    | 0.003%         | 94.705%      |
| 5309 | BORREGAARD ASA                                     | 0.003%         | 94.708%      |
| 5310 | HARMONY GOLD MN                                    | 0.003%         | 94.710%      |
| 5311 | CTS CORP COMMON STOCK                              | 0.003%         | 94.713%      |
| 5312 | ELECTRO SCIENTIFIC INDS INC COMMON STOCK           | 0.003%         | 94.715%      |
| 5313 | ECHO GLOBAL LOG                                    | 0.003%         | 94.718%      |
| 5314 | GPO IND BIMBO                                      | 0.003%         | 94.720%      |
| 5315 | NIPPON DENSETSU                                    | 0.003%         | 94.723%      |
| 5316 | NIB HOLDINGS LT                                    | 0.003%         | 94.725%      |
| 5317 | TONGDA GROUP HL                                    | 0.003%         | 94.728%      |
| 5318 | NHN ENTERTAINME                                    | 0.003%         | 94.730%      |
| 5319 | ORITANI FINANCIAL CORP COMMON STOCK USD.01         | 0.003%         | 94.733%      |
| 5320 | GREEN PLAINS INC COMMON STOCK USD.001              | 0.003%         | 94.735%      |
| 5321 | NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01     | 0.003%         | 94.738%      |
| 5322 | CBL & ASSOC PRO                                    | 0.003%         | 94.740%      |
| 5323 | PAN OCEAN CO                                       | 0.003%         | 94.743%      |
| 5324 | ACTUA CORP COMMON STOCK USD.001                    | 0.003%         | 94.745%      |
| 5325 | MOCHIDA PHARM C                                    | 0.002%         | 94.748%      |
| 5326 | PARK 24 CO   | 0.002%         | 94.750%      |
| 5327 | BHARAT PETROL C                                    | 0.002%         | 94.753%      |
| 5328 | AOMORI BANK  | 0.002%         | 94.755%      |
| 5329 | ORION CORP   | 0.002%         | 94.758%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5330 | CROMWELL PROPER                                  | 0.002%         | 94.760%      |
| 5331 | HIWIN TECH CORP                                  | 0.002%         | 94.763%      |
| 5332 | MY EG SERVICES                                   | 0.002%         | 94.765%      |
| 5333 | VST HLDGS  | 0.002%         | 94.768%      |
| 5334 | JAPAN LIFELINE                                   | 0.002%         | 94.770%      |
| 5335 | RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001    | 0.002%         | 94.773%      |
| 5336 | DE'LONGHI SPA                                    | 0.002%         | 94.775%      |
| 5337 | CHINA LESSO GRO                                  | 0.002%         | 94.778%      |
| 5338 | AXIA REAL ESTAT                                  | 0.002%         | 94.780%      |
| 5339 | TONG REN TANG T                                  | 0.002%         | 94.783%      |
| 5340 | LATECOERE  | 0.002%         | 94.785%      |
| 5341 | SINBON ELECTRON                                  | 0.002%         | 94.788%      |
| 5342 | YUEN FOONG YU M                                  | 0.002%         | 94.790%      |
| 5343 | ADANI POWER LTD                                  | 0.002%         | 94.793%      |
| 5344 | BELLUNA CO.LTD                                   | 0.002%         | 94.795%      |
| 5345 | Mobistar SA                                      | 0.002%         | 94.798%      |
| 5346 | GENTERA SAB DE                                   | 0.002%         | 94.800%      |
| 5347 | NEW ORIENTAL ED                                  | 0.002%         | 94.803%      |
| 5348 | TOAGOSEI CO LTD                                  | 0.002%         | 94.805%      |
| 5349 | PIONEER CORP JP                                  | 0.002%         | 94.808%      |
| 5350 | DONGYUE GROUP                                    | 0.002%         | 94.810%      |
| 5351 | POLSKIE GORNICT                                  | 0.002%         | 94.812%      |
| 5352 | BARRACUDA NETWORKS INC COMMON STOCK USD.001      | 0.002%         | 94.815%      |
| 5353 | KENEDIX RESIDEN                                  | 0.002%         | 94.817%      |
| 5354 | BURE INVESTMENT                                  | 0.002%         | 94.820%      |
| 5355 | QUANEX BUILDING PRODUCTS COMMON STOCK USD.01     | 0.002%         | 94.822%      |
| 5356 | CVR ENERGY INC                                   | 0.002%         | 94.825%      |
| 5357 | DELPHI TECHNOLO                                  | 0.002%         | 94.827%      |
| 5358 | TRULY INTL HLDG                                  | 0.002%         | 94.830%      |
| 5359 | LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01    | 0.002%         | 94.832%      |
| 5360 | CHOICE PROPERTI                                  | 0.002%         | 94.835%      |
| 5361 | SAMSUNG SDS CO                                   | 0.002%         | 94.837%      |
| 5362 | UNIFI INC  | 0.002%         | 94.840%      |
| 5363 | BT INVESTMENT M                                  | 0.002%         | 94.842%      |
| 5364 | ALS LTD  | 0.002%         | 94.844%      |
| 5365 | RED ROBIN GOURMET BURGERS COMMON STOCK USD.001   | 0.002%         | 94.847%      |
| 5366 | NWS HOLDINGS LT                                  | 0.002%         | 94.849%      |
| 5367 | ARCS CO LTD                                      | 0.002%         | 94.852%      |
| 5368 | ASCOTT RESIDENC                                  | 0.002%         | 94.854%      |
| 5369 | OPHIR ENERGY PL                                  | 0.002%         | 94.857%      |
| 5370 | BARRATT DEVEL                                    | 0.002%         | 94.859%      |
| 5371 | MORGUARD NORTH                                   | 0.002%         | 94.862%      |
| 5372 | J.C. PENNEY CO INC COMMON STOCK USD.5            | 0.002%         | 94.864%      |
| 5373 | ESURE GROUP PLC                                  | 0.002%         | 94.867%      |
| 5374 | CONTACT ENERGY                                   | 0.002%         | 94.869%      |
| 5375 | APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001 | 0.002%         | 94.871%      |
| 5376 | VITASOY INTL                                     | 0.002%         | 94.874%      |
| 5377 | KYUSHU ELEC POW                                  | 0.002%         | 94.876%      |
| 5378 | PETMED EXPRESS INC COMMON STOCK USD.001          | 0.002%         | 94.879%      |
| 5379 | TELEVISION BROA                                  | 0.002%         | 94.881%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5380 | TVS MOTOR CO                                     | 0.002%         | 94.884%      |
| 5381 | MTS SYSTEMS CORP COMMON STOCK USD.25             | 0.002%         | 94.886%      |
| 5382 | NUTRISYSTEM INC COMMON STOCK USD.001             | 0.002%         | 94.889%      |
| 5383 | MEIDENSHA CORP                                   | 0.002%         | 94.891%      |
| 5384 | EBOS GROUP LTD                                   | 0.002%         | 94.893%      |
| 5385 | HANSTEEN HOLDIN                                  | 0.002%         | 94.896%      |
| 5386 | LUKOIL PJSC- SP                                  | 0.002%         | 94.898%      |
| 5387 | LAR ESPANA REAL                                  | 0.002%         | 94.901%      |
| 5388 | ENDEAVOUR SILVE                                  | 0.002%         | 94.903%      |
| 5389 | KYOKUTO KAIHATS                                  | 0.002%         | 94.906%      |
| 5390 | LAWSON   | 0.002%         | 94.908%      |
| 5391 | INVESCO OFFICE                                   | 0.002%         | 94.911%      |
| 5392 | RED STAR MACALL                                  | 0.002%         | 94.913%      |
| 5393 | RELIANCE POWER                                   | 0.002%         | 94.915%      |
| 5394 | GETTY PETROLEUM                                  | 0.002%         | 94.918%      |
| 5395 | GILEAD SCIENCES INC SR UNSECURED 09/20 2.55      | 0.002%         | 94.920%      |
| 5396 | KINGDEE INTERNA                                  | 0.002%         | 94.923%      |
| 5397 | SUMMIT INDUSTRI                                  | 0.002%         | 94.925%      |
| 5398 | LG INDL SYSTEMS                                  | 0.002%         | 94.928%      |
| 5399 | WESTERN AREAS N                                  | 0.002%         | 94.930%      |
| 5400 | CAMDEN NATIONAL CORP COMMON STOCK                | 0.002%         | 94.932%      |
| 5401 | AOZORA BANK                                      | 0.002%         | 94.935%      |
| 5402 | NISSHIN STEEL H                                  | 0.002%         | 94.937%      |
| 5403 | EMP NAC ELECTRI                                  | 0.002%         | 94.940%      |
| 5404 | LG INTL CORP                                     | 0.002%         | 94.942%      |
| 5405 | RAMIRENT OYJ                                     | 0.002%         | 94.945%      |
| 5406 | GOODMAN PROPERT                                  | 0.002%         | 94.947%      |
| 5407 | KEISEI ELEC RY                                   | 0.002%         | 94.949%      |
| 5408 | IRISO ELECTRONI                                  | 0.002%         | 94.952%      |
| 5409 | LATAM AIRLINES                                   | 0.002%         | 94.954%      |
| 5410 | LIECHTENSTEINIS                                  | 0.002%         | 94.957%      |
| 5411 | ATRION CORPORATION COMMON STOCK USD.1            | 0.002%         | 94.959%      |
| 5412 | SA CORP REAL ES                                  | 0.002%         | 94.961%      |
| 5413 | TOKYU CONST                                      | 0.002%         | 94.964%      |
| 5414 | NISSAN SHATAI C                                  | 0.002%         | 94.966%      |
| 5415 | MPHASIS LTD                                      | 0.002%         | 94.969%      |
| 5416 | OKI ELECTRIC IN                                  | 0.002%         | 94.971%      |
| 5417 | ODONTOPREV SA                                    | 0.002%         | 94.973%      |
| 5418 | RAJESH EXPORTS                                   | 0.002%         | 94.976%      |
| 5419 | CIRCOR INTERNATIONAL INC COMMON STOCK USD.01     | 0.002%         | 94.978%      |
| 5420 | CHIPBOND TECHNO                                  | 0.002%         | 94.981%      |
| 5421 | WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001 | 0.002%         | 94.983%      |
| 5422 | ATLANTICA YIELD                                  | 0.002%         | 94.985%      |
| 5423 | NEW WAVE GROUP                                   | 0.002%         | 94.988%      |
| 5424 | CHENG UEI PRECI                                  | 0.002%         | 94.990%      |
| 5425 | YODOGAWA STEEL                                   | 0.002%         | 94.993%      |
| 5426 | KANAMOTO CO LTD                                  | 0.002%         | 94.995%      |
| 5427 | GUOTAI JUNAN IN                                  | 0.002%         | 94.997%      |
| 5428 | IOOF HOLDINGS L                                  | 0.002%         | 95.000%      |
| 5429 | MYCRONIC AB                                      | 0.002%         | 95.002%      |

|      | SECURITY NAME                               | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5430 | IRPC PUBLIC CO                              | 0.002%         | 95.005%      |
| 5431 | VEDANTA RESOURC                             | 0.002%         | 95.007%      |
| 5432 | DAIFUKU CO                                  | 0.002%         | 95.009%      |
| 5433 | WORLDPAY GRP PL                             | 0.002%         | 95.012%      |
| 5434 | IS DONGSEO CO L                             | 0.002%         | 95.014%      |
| 5435 | ADVANCED MICRO                              | 0.002%         | 95.017%      |
| 5436 | SOMFY SA                                    | 0.002%         | 95.019%      |
| 5437 | EXTREME NETWORKS INC COMMON STOCK USD.001   | 0.002%         | 95.021%      |
| 5438 | FIVE PRIME THER                             | 0.002%         | 95.024%      |
| 5439 | SQUARE INC A COMMON STOCK USD.000001        | 0.002%         | 95.026%      |
| 5440 | SHINKO ELEC IND                             | 0.002%         | 95.029%      |
| 5441 | MID REIT INC                                | 0.002%         | 95.031%      |
| 5442 | MARICO LTD                                  | 0.002%         | 95.033%      |
| 5443 | SOHU.COM INC                                | 0.002%         | 95.036%      |
| 5444 | CHINA SCE PROPE                             | 0.002%         | 95.038%      |
| 5445 | RAIN INDUSTRIES                             | 0.002%         | 95.040%      |
| 5446 | ANADOLU EFES BI                             | 0.002%         | 95.043%      |
| 5447 | BENI STABILI IT                             | 0.002%         | 95.045%      |
| 5448 | KUNGSLEDEN AB N                             | 0.002%         | 95.048%      |
| 5449 | LOTTE SHOPPING                              | 0.002%         | 95.050%      |
| 5450 | TEXTAINER GROUP                             | 0.002%         | 95.052%      |
| 5451 | NORTHGATE                                   | 0.002%         | 95.055%      |
| 5452 | CHINA SOUTH CIT                             | 0.002%         | 95.057%      |
| 5453 | LOJAS AMERICANA                             | 0.002%         | 95.060%      |
| 5454 | PARKWAY LIFE RE                             | 0.002%         | 95.062%      |
| 5455 | HIGHWEALTH CONS                             | 0.002%         | 95.064%      |
| 5456 | TLG IMMOBILIEN                              | 0.002%         | 95.067%      |
| 5457 | STRIDES ARCOLAB                             | 0.002%         | 95.069%      |
| 5458 | FUTABA CORP                                 | 0.002%         | 95.071%      |
| 5459 | TITAN INTERNATIONAL INC COMMON STOCK        | 0.002%         | 95.074%      |
| 5460 | DAH SING BANKIN                             | 0.002%         | 95.076%      |
| 5461 | BAYWA AG (BAYER                             | 0.002%         | 95.078%      |
| 5462 | DIALOG GROUP BH                             | 0.002%         | 95.081%      |
| 5463 | WIHLBORGS FASTI                             | 0.002%         | 95.083%      |
| 5464 | ACCELL GROUP                                | 0.002%         | 95.086%      |
| 5465 | ITOCHU TECHNO S                             | 0.002%         | 95.088%      |
| 5466 | SHUTTERSTOCK INC COMMON STOCK USD.01        | 0.002%         | 95.090%      |
| 5467 | ZEE ENTERTAIN E                             | 0.002%         | 95.093%      |
| 5468 | SHOWA CORP                                  | 0.002%         | 95.095%      |
| 5469 | TAICHUNG                                    | 0.002%         | 95.097%      |
| 5470 | GREAT WALL ENTE                             | 0.002%         | 95.100%      |
| 5471 | S FOODS INC                                 | 0.002%         | 95.102%      |
| 5472 | SKYLARK CO LTD                              | 0.002%         | 95.104%      |
| 5473 | WD 40 CO COMMON STOCK USD.001               | 0.002%         | 95.107%      |
| 5474 | CENTURY COMMUNITIES INC COMMON STOCK USD.01 | 0.002%         | 95.109%      |
| 5475 | ETERNAL CHEMICA                             | 0.002%         | 95.111%      |
| 5476 | BCO BILBAO VIZC                             | 0.002%         | 95.114%      |
| 5477 | RPS GROUP PLC                               | 0.002%         | 95.116%      |
| 5478 | NITTO BOSEKI CO                             | 0.002%         | 95.118%      |
| 5479 | IBJ LEASING CO                              | 0.002%         | 95.121%      |

|      | SECURITY NAME                                  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5480 | KADOKAWA DWANGO                                | 0.002%         | 95.123%      |
| 5481 | TOHO ZINC CO LT                                | 0.002%         | 95.126%      |
| 5482 | AOKI INTL                                      | 0.002%         | 95.128%      |
| 5483 | SPEEDWAY MOTORS                                | 0.002%         | 95.130%      |
| 5484 | NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167 | 0.002%         | 95.133%      |
| 5485 | TUPPERWARE BRANDS CORP COMMON STOCK USD.01     | 0.002%         | 95.135%      |
| 5486 | AIA ENGINEERING                                | 0.002%         | 95.137%      |
| 5487 | FIBRIA CELULOSE                                | 0.002%         | 95.140%      |
| 5488 | HUTCHISON TEL-H                                | 0.002%         | 95.142%      |
| 5489 | AMOREPACIFIC-NE                                | 0.002%         | 95.144%      |
| 5490 | AKER SOLUTIONS                                 | 0.002%         | 95.147%      |
| 5491 | EMBOTELLA ANDIN                                | 0.002%         | 95.149%      |
| 5492 | FIDELITY SOUTHERN CORP COMMON STOCK            | 0.002%         | 95.151%      |
| 5493 | HUFVUDSTADEN AB                                | 0.002%         | 95.154%      |
| 5494 | TRAVELPORT WORL                                | 0.002%         | 95.156%      |
| 5495 | FRASERS CENTREP                                | 0.002%         | 95.158%      |
| 5496 | WUESTENROT & WU                                | 0.002%         | 95.161%      |
| 5497 | TRANSM ALIANCA                                 | 0.002%         | 95.163%      |
| 5498 | DOMINOS PIZZA E                                | 0.002%         | 95.165%      |
| 5499 | K12 INC COMMON STOCK USD.0001                  | 0.002%         | 95.168%      |
| 5500 | ZCL COMPOSITES                                 | 0.002%         | 95.170%      |
| 5501 | IZUMI CO                                       | 0.002%         | 95.172%      |
| 5502 | CHINA FOOD LTD                                 | 0.002%         | 95.175%      |
| 5503 | INTERCONEXION E                                | 0.002%         | 95.177%      |
| 5504 | BIZLINK HOLDING                                | 0.002%         | 95.179%      |
| 5505 | NATURA COSMETIC                                | 0.002%         | 95.182%      |
| 5506 | PTC INC COMMON STOCK USD.01                    | 0.002%         | 95.184%      |
| 5507 | L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95    | 0.002%         | 95.186%      |
| 5508 | FURUKAWA CO                                    | 0.002%         | 95.189%      |
| 5509 | EMS-CHEMIE HLDG                                | 0.002%         | 95.191%      |
| 5510 | ALGOMA CENTRAL                                 | 0.002%         | 95.193%      |
| 5511 | SUNDRUG CO LTD                                 | 0.002%         | 95.195%      |
| 5512 | TUNG HO STEEL E                                | 0.002%         | 95.198%      |
| 5513 | CHINA RAILWAY S                                | 0.002%         | 95.200%      |
| 5514 | ASIA OPTICAL CO                                | 0.002%         | 95.202%      |
| 5515 | CDL HOSPITALITY                                | 0.002%         | 95.205%      |
| 5516 | FERREXPO PLC                                   | 0.002%         | 95.207%      |
| 5517 | DAINICHISEIKA C                                | 0.002%         | 95.209%      |
| 5518 | FRESENIUS MEDIC                                | 0.002%         | 95.212%      |
| 5519 | INDIABULL REAL                                 | 0.002%         | 95.214%      |
| 5520 | STURM RUGER + CO INC COMMON STOCK USD1.0       | 0.002%         | 95.216%      |
| 5521 | PROVIDENT FINAN                                | 0.002%         | 95.219%      |
| 5522 | SEKISUI HOUSE                                  | 0.002%         | 95.221%      |
| 5523 | FLEURY SA                                      | 0.002%         | 95.223%      |
| 5524 | CONSORT MEDICAL                                | 0.002%         | 95.226%      |
| 5525 | RIPLEY CORP SA                                 | 0.002%         | 95.228%      |
| 5526 | CA IMMOBILIEN A                                | 0.002%         | 95.230%      |
| 5527 | SAN-A CO LTD                                   | 0.002%         | 95.233%      |
| 5528 | GENWORTH MORTGA                                | 0.002%         | 95.235%      |
| 5529 | INABATA & CO                                   | 0.002%         | 95.237%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5530 | RPX CORP COMMON STOCK USD.0001                    | 0.002%         | 95.239%      |
| 5531 | DIGNITY PLC                                       | 0.002%         | 95.242%      |
| 5532 | BRINKER INTL IN                                   | 0.002%         | 95.244%      |
| 5533 | KENDA RUBBER IN                                   | 0.002%         | 95.246%      |
| 5534 | SINGAPORE EXCHA                                   | 0.002%         | 95.249%      |
| 5535 | TAIWAN FERTILIZ                                   | 0.002%         | 95.251%      |
| 5536 | BANK OF BARODA                                    | 0.002%         | 95.253%      |
| 5537 | MARCUS CORP                                       | 0.002%         | 95.256%      |
| 5538 | SEMICONDUCTOR M                                   | 0.002%         | 95.258%      |
| 5539 | YANG MING MARIN                                   | 0.002%         | 95.260%      |
| 5540 | E-MART CO. LTD.                                   | 0.002%         | 95.262%      |
| 5541 | GREEN BANCORP INC COMMON STOCK USD.01             | 0.002%         | 95.265%      |
| 5542 | MAYORA INDAH                                      | 0.002%         | 95.267%      |
| 5543 | BW OFFSHORE LTD                                   | 0.002%         | 95.269%      |
| 5544 | HSN INC COMMON STOCK USD.01                       | 0.002%         | 95.272%      |
| 5545 | NISSIN ELECTRIC                                   | 0.002%         | 95.274%      |
| 5546 | NICHI-IKO PHARM                                   | 0.002%         | 95.276%      |
| 5547 | TAIWAN STYRENE                                    | 0.002%         | 95.279%      |
| 5548 | SINGAPORE POST                                    | 0.002%         | 95.281%      |
| 5549 | OMNIA HOLDINGS                                    | 0.002%         | 95.283%      |
| 5550 | SUZUKEN CO LTD                                    | 0.002%         | 95.285%      |
| 5551 | PARAMOUNT BED H                                   | 0.002%         | 95.288%      |
| 5552 | CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01  | 0.002%         | 95.290%      |
| 5553 | NIPPON CHEMI-CO                                   | 0.002%         | 95.292%      |
| 5554 | BIM BIRLESIK MA                                   | 0.002%         | 95.295%      |
| 5555 | JB FINANCIAL GR                                   | 0.002%         | 95.297%      |
| 5556 | CENTRL PLAZA HO                                   | 0.002%         | 95.299%      |
| 5557 | LANDING INTL DE                                   | 0.002%         | 95.301%      |
| 5558 | TAISHO PHARMACE                                   | 0.002%         | 95.304%      |
| 5559 | JAPAN DISPLAY I                                   | 0.002%         | 95.306%      |
| 5560 | DAIBIRU CORP                                      | 0.002%         | 95.308%      |
| 5561 | FRASERS LOGISTI                                   | 0.002%         | 95.311%      |
| 5562 | STEEL AUTHORITY                                   | 0.002%         | 95.313%      |
| 5563 | ASANKO GOLD INC                                   | 0.002%         | 95.315%      |
| 5564 | KANSAI PAINT CO                                   | 0.002%         | 95.317%      |
| 5565 | LASERTEC CORP                                     | 0.002%         | 95.320%      |
| 5566 | ALBIOMA   | 0.002%         | 95.322%      |
| 5567 | BASIC ENERGY SERVICES INC COMMON STOCK USD.01     | 0.002%         | 95.324%      |
| 5568 | BANCORP INC/THE COMMON STOCK USD1.0               | 0.002%         | 95.326%      |
| 5569 | TIER REIT INC REIT USD.0001                       | 0.002%         | 95.329%      |
| 5570 | START TODAY CO                                    | 0.002%         | 95.331%      |
| 5571 | GPO CATALANA OC                                   | 0.002%         | 95.333%      |
| 5572 | FIRST OF LONG ISLAND CORP COMMON STOCK USD.1      | 0.002%         | 95.336%      |
| 5573 | INTREPID POTASH INC COMMON STOCK USD.001          | 0.002%         | 95.338%      |
| 5574 | TRAKYA CAM SANA                                   | 0.002%         | 95.340%      |
| 5575 | EMC INS GROUP INC COMMON STOCK USD1.0             | 0.002%         | 95.342%      |
| 5576 | NISSIN KOGYO                                      | 0.002%         | 95.345%      |
| 5577 | PACIFIC TEXTILE                                   | 0.002%         | 95.347%      |
| 5578 | AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001 | 0.002%         | 95.349%      |
| 5579 | DBS GROUP HLDGS                                   | 0.002%         | 95.351%      |



|      | SECURITY NAME                                  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5580 | YIRENDAI LTD AD                                | 0.002%         | 95.354%      |
| 5581 | NISHI NIPPON RR                                | 0.002%         | 95.356%      |
| 5582 | MANTRA GROUP LT                                | 0.002%         | 95.358%      |
| 5583 | FENG HSIN IRON&                                | 0.002%         | 95.360%      |
| 5584 | KOMBASSAN HOLDI                                | 0.002%         | 95.363%      |
| 5585 | K WAH INTL HLDG                                | 0.002%         | 95.365%      |
| 5586 | AUSTRIA TECHNOL                                | 0.002%         | 95.367%      |
| 5587 | ELITE MATERIAL                                 | 0.002%         | 95.369%      |
| 5588 | ALTICE NV CLAS                                 | 0.002%         | 95.372%      |
| 5589 | TOOTSIE ROLL IN                                | 0.002%         | 95.374%      |
| 5590 | PETS AT HOME GR                                | 0.002%         | 95.376%      |
| 5591 | KITZ CORPORATIO                                | 0.002%         | 95.378%      |
| 5592 | PERPETUAL TST A                                | 0.002%         | 95.381%      |
| 5593 | TOPCO SCIENTIFI                                | 0.002%         | 95.383%      |
| 5594 | JACCS CO                                       | 0.002%         | 95.385%      |
| 5595 | ADVANTEST                                      | 0.002%         | 95.387%      |
| 5596 | CYFROWY POLSAT                                 | 0.002%         | 95.390%      |
| 5597 | KIATNAKIN FIN&S                                | 0.002%         | 95.392%      |
| 5598 | ENNIS INC COMMON STOCK USD2.5                  | 0.002%         | 95.394%      |
| 5599 | SKY PERFECT JSA                                | 0.002%         | 95.396%      |
| 5600 | LG HAUSYS LTD                                  | 0.002%         | 95.399%      |
| 5601 | HEIWADO CO LTD                                 | 0.002%         | 95.401%      |
| 5602 | SANTAM   | 0.002%         | 95.403%      |
| 5603 | OLAM INTERNATIO                                | 0.002%         | 95.405%      |
| 5604 | DOOSAN CORP                                    | 0.002%         | 95.408%      |
| 5605 | IRESS MARKET TE                                | 0.002%         | 95.410%      |
| 5606 | HERO HONDA                                     | 0.002%         | 95.412%      |
| 5607 | SUMITOMO METAL                                 | 0.002%         | 95.414%      |
| 5608 | SAGAMI RAILWAY                                 | 0.002%         | 95.417%      |
| 5609 | EASTERLY GOVERNMENT PROPERTI REIT USD.01       | 0.002%         | 95.419%      |
| 5610 | TSI HOLDINGS CO                                | 0.002%         | 95.421%      |
| 5611 | HOPSON DEVELOPM                                | 0.002%         | 95.423%      |
| 5612 | LUYE PHARMA GRO                                | 0.002%         | 95.426%      |
| 5613 | TAIWAN GLASS                                   | 0.002%         | 95.428%      |
| 5614 | DONGBU HITEK CO                                | 0.002%         | 95.430%      |
| 5615 | TATA CHEMICALS                                 | 0.002%         | 95.432%      |
| 5616 | ENOVA INTERNATIONAL INC COMMON STOCK USD.00001 | 0.002%         | 95.434%      |
| 5617 | FUKUYAMA TRANSP                                | 0.002%         | 95.437%      |
| 5618 | TATSUTA ELEC WI                                | 0.002%         | 95.439%      |
| 5619 | CHICONY ELECTRO                                | 0.002%         | 95.441%      |
| 5620 | GORMAN-RUPP CO                                 | 0.002%         | 95.443%      |
| 5621 | CONN S INC COMMON STOCK USD.01                 | 0.002%         | 95.446%      |
| 5622 | ARCADYAN TECHNO                                | 0.002%         | 95.448%      |
| 5623 | POWERLONG REAL                                 | 0.002%         | 95.450%      |
| 5624 | NOJIMA CORP                                    | 0.002%         | 95.452%      |
| 5625 | ORIFLAME HOLDIN                                | 0.002%         | 95.454%      |
| 5626 | CEVA INC COMMON STOCK USD.001                  | 0.002%         | 95.457%      |
| 5627 | JCU CORP                                       | 0.002%         | 95.459%      |
| 5628 | SP SETIA                                       | 0.002%         | 95.461%      |
| 5629 | NKT HOLDING A/S                                | 0.002%         | 95.463%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5630 | ACER INC  | 0.002%         | 95.466%      |
| 5631 | GRAMMER AG                                      | 0.002%         | 95.468%      |
| 5632 | LUMINEX CORP COMMON STOCK USD.001               | 0.002%         | 95.470%      |
| 5633 | CAHYA MATA SARA                                 | 0.002%         | 95.472%      |
| 5634 | RUENTEX DEVELOP                                 | 0.002%         | 95.474%      |
| 5635 | TIME WARNER INC                                 | 0.002%         | 95.477%      |
| 5636 | PIOLAX CO                                       | 0.002%         | 95.479%      |
| 5637 | KAKAKU.COM INC                                  | 0.002%         | 95.481%      |
| 5638 | KARDEX  | 0.002%         | 95.483%      |
| 5639 | CHINA OVERASEA                                  | 0.002%         | 95.485%      |
| 5640 | ANI PHARMACEUTICALS INC COMMON STOCK USD.0001   | 0.002%         | 95.488%      |
| 5641 | UNIVERSAL HEALTH RLTY INCOME REIT USD.01        | 0.002%         | 95.490%      |
| 5642 | NIHON KOHDEN CO                                 | 0.002%         | 95.492%      |
| 5643 | PREMIER INVESTM                                 | 0.002%         | 95.494%      |
| 5644 | GUNGHO ONLINE E                                 | 0.002%         | 95.497%      |
| 5645 | KANGWON LAND IN                                 | 0.002%         | 95.499%      |
| 5646 | HITACHI MAXELL                                  | 0.002%         | 95.501%      |
| 5647 | TAG TEGERNSEE I                                 | 0.002%         | 95.503%      |
| 5648 | ELRINGKLINGER                                   | 0.002%         | 95.505%      |
| 5649 | GO-AHEAD GROUP                                  | 0.002%         | 95.508%      |
| 5650 | HEXAWARE TECHNO                                 | 0.002%         | 95.510%      |
| 5651 | KINTETSU WORLD                                  | 0.002%         | 95.512%      |
| 5652 | OTSUKA CORP                                     | 0.002%         | 95.514%      |
| 5653 | REPUBLIC BANCORP INC CLASS A COMMON STOCK       | 0.002%         | 95.516%      |
| 5654 | CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5 | 0.002%         | 95.518%      |
| 5655 | METALL ZUG AG                                   | 0.002%         | 95.521%      |
| 5656 | AMERICAN VANGUARD CORP COMMON STOCK USD.1       | 0.002%         | 95.523%      |
| 5657 | AMERICAN RAILCA                                 | 0.002%         | 95.525%      |
| 5658 | FORTUNE R/EST I                                 | 0.002%         | 95.527%      |
| 5659 | PEAPACK GLADSTONE FINL CORP COMMON STOCK        | 0.002%         | 95.529%      |
| 5660 | JGC CORP  | 0.002%         | 95.532%      |
| 5661 | PREMIER OIL                                     | 0.002%         | 95.534%      |
| 5662 | ZHEN DING TECHN                                 | 0.002%         | 95.536%      |
| 5663 | YAOKO CO  | 0.002%         | 95.538%      |
| 5664 | TSRC CORP                                       | 0.002%         | 95.540%      |
| 5665 | GRUPO AEROPORTU                                 | 0.002%         | 95.543%      |
| 5666 | HERITAGE COMMERCE CORP COMMON STOCK             | 0.002%         | 95.545%      |
| 5667 | BILIA AB  | 0.002%         | 95.547%      |
| 5668 | TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001 | 0.002%         | 95.549%      |
| 5669 | CYBG PLC  | 0.002%         | 95.551%      |
| 5670 | FENNER  | 0.002%         | 95.553%      |
| 5671 | VISUAL PHOTONIC                                 | 0.002%         | 95.556%      |
| 5672 | GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01 | 0.002%         | 95.558%      |
| 5673 | NIC INC COMMON STOCK                            | 0.002%         | 95.560%      |
| 5674 | UNISEM (M) BHD                                  | 0.002%         | 95.562%      |
| 5675 | FINISH LINE INC                                 | 0.002%         | 95.564%      |
| 5676 | GRUMA SA DE CV                                  | 0.002%         | 95.567%      |
| 5677 | CHINA HIGH SPEE                                 | 0.002%         | 95.569%      |
| 5678 | JAPAN SECS FINA                                 | 0.002%         | 95.571%      |
| 5679 | FB FINANCIAL CORP COMMON STOCK USD1.0           | 0.002%         | 95.573%      |

|      | SECURITY NAME                                | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5680 | ALTAREA SCA                                  | 0.002%         | 95.575%      |
| 5681 | ZENSHO CO LTD                                | 0.002%         | 95.577%      |
| 5682 | GLAXOSMITHKLINE                              | 0.002%         | 95.580%      |
| 5683 | FORHOUSE CORP                                | 0.002%         | 95.582%      |
| 5684 | ULTIMATE                                     | 0.002%         | 95.584%      |
| 5685 | TAKARA LEBEN CO                              | 0.002%         | 95.586%      |
| 5686 | METLIFECARE LTD                              | 0.002%         | 95.588%      |
| 5687 | ST SHINE OPTICA                              | 0.002%         | 95.590%      |
| 5688 | BLUE HILLS BANCORP INC COMMON STOCK USD.01   | 0.002%         | 95.593%      |
| 5689 | SINGAPORE TECH                               | 0.002%         | 95.595%      |
| 5690 | EZAKI GLICO CO                               | 0.002%         | 95.597%      |
| 5691 | FORMOSA PETROCH                              | 0.002%         | 95.599%      |
| 5692 | NEMETSCHKE AG                                | 0.002%         | 95.601%      |
| 5693 | TV18 BROADCAST                               | 0.002%         | 95.603%      |
| 5694 | SATO CORP                                    | 0.002%         | 95.606%      |
| 5695 | SHANGHAI ELECTR                              | 0.002%         | 95.608%      |
| 5696 | EVENT HOSPITALI                              | 0.002%         | 95.610%      |
| 5697 | PUNJAB NATIONAL                              | 0.002%         | 95.612%      |
| 5698 | FIRST FOUNDATION INC COMMON STOCK USD.001    | 0.002%         | 95.614%      |
| 5699 | VTG AG                                       | 0.002%         | 95.616%      |
| 5700 | FUYAO GLASS IND                              | 0.002%         | 95.619%      |
| 5701 | REALESTATE.COM.                              | 0.002%         | 95.621%      |
| 5702 | TRISTATE CAPITAL HLDGS INC COMMON STOCK      | 0.002%         | 95.623%      |
| 5703 | OVS SPA                                      | 0.002%         | 95.625%      |
| 5704 | ITE GROUP                                    | 0.002%         | 95.627%      |
| 5705 | PRADA SPA                                    | 0.002%         | 95.629%      |
| 5706 | GLOBE TELECOM I                              | 0.002%         | 95.632%      |
| 5707 | PATTERN ENERGY GROUP INC COMMON STOCK USD.01 | 0.002%         | 95.634%      |
| 5708 | KOREA ELEC POWE                              | 0.002%         | 95.636%      |
| 5709 | PETRONAS CHEMIC                              | 0.002%         | 95.638%      |
| 5710 | ADVANCED SEMICONDUCTOR E ADR ADR             | 0.002%         | 95.640%      |
| 5711 | DOMETIC GROUP A                              | 0.002%         | 95.642%      |
| 5712 | SPARKASSEN IMMO                              | 0.002%         | 95.644%      |
| 5713 | CEWE COLOR HLDG                              | 0.002%         | 95.647%      |
| 5714 | NEW CHINA LIFE                               | 0.002%         | 95.649%      |
| 5715 | JAPAN AIRPORT T                              | 0.002%         | 95.651%      |
| 5716 | INDRA SISTEMAS                               | 0.002%         | 95.653%      |
| 5717 | CARD FACTORY PL                              | 0.002%         | 95.655%      |
| 5718 | ZUGER KANTONALB                              | 0.002%         | 95.657%      |
| 5719 | SAPURAKENCANA P                              | 0.002%         | 95.659%      |
| 5720 | SLATE OFFICE RE                              | 0.002%         | 95.662%      |
| 5721 | ANHEUSER BUSCH INBEV SPN ADR ADR             | 0.002%         | 95.664%      |
| 5722 | OTTER TAIL CORP COMMON STOCK USD5.0          | 0.002%         | 95.666%      |
| 5723 | HORIZON BANCORP INDIANA COMMON STOCK         | 0.002%         | 95.668%      |
| 5724 | POWER GRID CORP                              | 0.002%         | 95.670%      |
| 5725 | TELEFONICA BRASIL ADR ADR                    | 0.002%         | 95.672%      |
| 5726 | SYRAH RESOURCES                              | 0.002%         | 95.675%      |
| 5727 | PALO ALTO NETWORKS INC COMMON STOCK USD.0001 | 0.002%         | 95.677%      |
| 5728 | YOOX NET-A-PORT                              | 0.002%         | 95.679%      |
| 5729 | TXC CORPN                                    | 0.002%         | 95.681%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5730 | EVERLIGHT ELECT                                  | 0.002%         | 95.683%      |
| 5731 | JINKOSOLAR HOLDING CO ADR ADR USD.00002          | 0.002%         | 95.685%      |
| 5732 | SANGAMO THERAPEUTICS INC COMMON STOCK USD.01     | 0.002%         | 95.687%      |
| 5733 | CEBU AIR INC                                     | 0.002%         | 95.689%      |
| 5734 | LINDAB INTL AB                                   | 0.002%         | 95.692%      |
| 5735 | SINOPEC KANTONS                                  | 0.002%         | 95.694%      |
| 5736 | TAV HAVALIMANLA                                  | 0.002%         | 95.696%      |
| 5737 | NIPPON SHEET GL                                  | 0.002%         | 95.698%      |
| 5738 | RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001 | 0.002%         | 95.700%      |
| 5739 | ALCONIX CORPORA                                  | 0.002%         | 95.702%      |
| 5740 | NYRSTAR NV                                       | 0.002%         | 95.704%      |
| 5741 | TASSAL GROUP                                     | 0.002%         | 95.707%      |
| 5742 | HONG LEONG CRED                                  | 0.002%         | 95.709%      |
| 5743 | FUTUREFUEL CORP COMMON STOCK USD.0001            | 0.002%         | 95.711%      |
| 5744 | MEITEC CORPORAT                                  | 0.002%         | 95.713%      |
| 5745 | CAPITARETAIL CH                                  | 0.002%         | 95.715%      |
| 5746 | HELICAL BAR PLC                                  | 0.002%         | 95.717%      |
| 5747 | MYOB GROUP LTD                                   | 0.002%         | 95.719%      |
| 5748 | QUIMICA Y MINER                                  | 0.002%         | 95.721%      |
| 5749 | PEOPLES BANCORP INC COMMON STOCK                 | 0.002%         | 95.723%      |
| 5750 | AXON ENTERPRISE INC COMMON STOCK USD.00001       | 0.002%         | 95.726%      |
| 5751 | BIOTELEMETRY INC COMMON STOCK USD.001            | 0.002%         | 95.728%      |
| 5752 | MERCANTILE BANK CORP COMMON STOCK                | 0.002%         | 95.730%      |
| 5753 | MAINSTREET HEAL                                  | 0.002%         | 95.732%      |
| 5754 | YAMAGATA BANK                                    | 0.002%         | 95.734%      |
| 5755 | BAVARIAN NORDIC                                  | 0.002%         | 95.736%      |
| 5756 | BCO ABC BRASIL                                   | 0.002%         | 95.738%      |
| 5757 | NANYA TECHNOLOG                                  | 0.002%         | 95.740%      |
| 5758 | ORIENTAL UNION                                   | 0.002%         | 95.743%      |
| 5759 | MISC BERHAD                                      | 0.002%         | 95.745%      |
| 5760 | IMPERIAL METALS                                  | 0.002%         | 95.747%      |
| 5761 | HAMBURGER HAFEN                                  | 0.002%         | 95.749%      |
| 5762 | RESOLUTE MINING                                  | 0.002%         | 95.751%      |
| 5763 | PILOT CORP (NEW                                  | 0.002%         | 95.753%      |
| 5764 | CANARA BANK                                      | 0.002%         | 95.755%      |
| 5765 | BARNES & NOBLE                                   | 0.002%         | 95.757%      |
| 5766 | HIKARI TSUSHIN                                   | 0.002%         | 95.759%      |
| 5767 | PEGASYSTEMS INC COMMON STOCK USD.01              | 0.002%         | 95.762%      |
| 5768 | HEIWA REAL ESTA                                  | 0.002%         | 95.764%      |
| 5769 | RUTH'S HOSPITAL                                  | 0.002%         | 95.766%      |
| 5770 | KOREA PETROCHEM                                  | 0.002%         | 95.768%      |
| 5771 | LASSILA & TIKAN                                  | 0.002%         | 95.770%      |
| 5772 | GRIEG SEAFOOD A                                  | 0.002%         | 95.772%      |
| 5773 | TOKYO STEEL MFG                                  | 0.002%         | 95.774%      |
| 5774 | OKINAWA ELEC PO                                  | 0.002%         | 95.776%      |
| 5775 | COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01 | 0.002%         | 95.778%      |
| 5776 | CHINA SHIPPING                                   | 0.002%         | 95.780%      |
| 5777 | GENESCO INC COMMON STOCK USD1.0                  | 0.002%         | 95.783%      |
| 5778 | KCE ELECTRONICS                                  | 0.002%         | 95.785%      |
| 5779 | SAINT MARC HLDG                                  | 0.002%         | 95.787%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5780 | JOLLIBEE FOODS                                  | 0.002%         | 95.789%      |
| 5781 | TIMKENSTEEL CORP COMMON STOCK                   | 0.002%         | 95.791%      |
| 5782 | CHUNGHWA TELECO                                 | 0.002%         | 95.793%      |
| 5783 | XINJIANG GOLDWI                                 | 0.002%         | 95.795%      |
| 5784 | PRINCE HOUSING                                  | 0.002%         | 95.797%      |
| 5785 | INABA DENKISANG                                 | 0.002%         | 95.799%      |
| 5786 | ASIA PACIFIC TE                                 | 0.002%         | 95.801%      |
| 5787 | SHUN TAK HLDGS                                  | 0.002%         | 95.803%      |
| 5788 | MIGDAL INSURAN                                  | 0.002%         | 95.806%      |
| 5789 | SUMITOMO DENSET                                 | 0.002%         | 95.808%      |
| 5790 | TOPPAN FORMS                                    | 0.002%         | 95.810%      |
| 5791 | PHOTRONICS INC COMMON STOCK USD.01              | 0.002%         | 95.812%      |
| 5792 | ARC LAND SAKAMO                                 | 0.002%         | 95.814%      |
| 5793 | OIL REFINERIES                                  | 0.002%         | 95.816%      |
| 5794 | BTG PLC   | 0.002%         | 95.818%      |
| 5795 | LUXOFT HOLDING                                  | 0.002%         | 95.820%      |
| 5796 | JUKI CORP                                       | 0.002%         | 95.822%      |
| 5797 | HUAKU DEVELOPME                                 | 0.002%         | 95.824%      |
| 5798 | PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0     | 0.002%         | 95.826%      |
| 5799 | IWATE(BANK OF)                                  | 0.002%         | 95.828%      |
| 5800 | MOTOR OIL SA                                    | 0.002%         | 95.831%      |
| 5801 | INARI AMERTRON                                  | 0.002%         | 95.833%      |
| 5802 | CASHBUILD LTD                                   | 0.002%         | 95.835%      |
| 5803 | ROXGOLD INC                                     | 0.002%         | 95.837%      |
| 5804 | SIGMA PHARMACEU                                 | 0.002%         | 95.839%      |
| 5805 | ZENKOKU HOSHO C                                 | 0.002%         | 95.841%      |
| 5806 | CHUNGHWA TELECOM LT SPON ADR ADR                | 0.002%         | 95.843%      |
| 5807 | GLOBAL ONE REAL                                 | 0.002%         | 95.845%      |
| 5808 | SANYO SPEC STEE                                 | 0.002%         | 95.847%      |
| 5809 | FRONTERA ENERGY                                 | 0.002%         | 95.849%      |
| 5810 | FUTABA INDUSTRI                                 | 0.002%         | 95.851%      |
| 5811 | WAKITA & CO                                     | 0.002%         | 95.853%      |
| 5812 | HUBER & SUHNER                                  | 0.002%         | 95.855%      |
| 5813 | LUPIN LTD                                       | 0.002%         | 95.857%      |
| 5814 | STEADFAST GROUP                                 | 0.002%         | 95.860%      |
| 5815 | ROYAL CO  | 0.002%         | 95.862%      |
| 5816 | TEIKOKU PISTON                                  | 0.002%         | 95.864%      |
| 5817 | REDINGTON INDIA                                 | 0.002%         | 95.866%      |
| 5818 | DEVELOPMENT CRE                                 | 0.002%         | 95.868%      |
| 5819 | PEREGRINE HLDGS                                 | 0.002%         | 95.870%      |
| 5820 | DAIKYO INC                                      | 0.002%         | 95.872%      |
| 5821 | RESOURCES CONNECTION INC COMMON STOCK USD.01    | 0.002%         | 95.874%      |
| 5822 | 3SBIO INC                                       | 0.002%         | 95.876%      |
| 5823 | RENEWABLE ENERG                                 | 0.002%         | 95.878%      |
| 5824 | GRINDROD LIMITE                                 | 0.002%         | 95.880%      |
| 5825 | CHINA INTL MARI                                 | 0.002%         | 95.882%      |
| 5826 | HALLA HOLDINGS                                  | 0.002%         | 95.884%      |
| 5827 | REX AMERICAN RESOURCES CORP COMMON STOCK USD.01 | 0.002%         | 95.886%      |
| 5828 | CHOW TAI FOOK J                                 | 0.002%         | 95.888%      |
| 5829 | KANTO DENKA KOG                                 | 0.002%         | 95.890%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5830 | MUSASHI SEIMITS                                  | 0.002%         | 95.892%      |
| 5831 | SCHAEFFLER AG P                                  | 0.002%         | 95.894%      |
| 5832 | TELEKOM AUSTRIA                                  | 0.002%         | 95.897%      |
| 5833 | REFRESCO GROUP                                   | 0.002%         | 95.899%      |
| 5834 | SRF LTD  | 0.002%         | 95.901%      |
| 5835 | KYUSHU RAILWAY                                   | 0.002%         | 95.903%      |
| 5836 | HYSAN DEVELOPME                                  | 0.002%         | 95.905%      |
| 5837 | CT REAL ESTATE                                   | 0.002%         | 95.907%      |
| 5838 | RTL GROUP SA                                     | 0.002%         | 95.909%      |
| 5839 | THERMON GROUP HOLDINGS INC COMMON STOCK USD.001  | 0.002%         | 95.911%      |
| 5840 | SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01 | 0.002%         | 95.913%      |
| 5841 | KOREA EXPRESS C                                  | 0.002%         | 95.915%      |
| 5842 | NORITZ CORP                                      | 0.002%         | 95.917%      |
| 5843 | SOUTH INDIA BAN                                  | 0.002%         | 95.919%      |
| 5844 | TAKUMA CO  | 0.002%         | 95.921%      |
| 5845 | PUREGOLD PRICE                                   | 0.002%         | 95.923%      |
| 5846 | D/S NORDEN                                       | 0.002%         | 95.925%      |
| 5847 | PHH CORP COMMON STOCK USD.01                     | 0.002%         | 95.927%      |
| 5848 | CHINA MOTOR CO                                   | 0.002%         | 95.929%      |
| 5849 | YAMANASHI CHUO                                   | 0.002%         | 95.931%      |
| 5850 | BK ZACHODNI WBK                                  | 0.002%         | 95.933%      |
| 5851 | RHB Capital                                      | 0.002%         | 95.935%      |
| 5852 | ONESAVINGS BANK                                  | 0.002%         | 95.937%      |
| 5853 | PETROLEUM GEO-S                                  | 0.002%         | 95.939%      |
| 5854 | WALSIN LIHWA CO                                  | 0.002%         | 95.941%      |
| 5855 | NSD CO LTD                                       | 0.002%         | 95.943%      |
| 5856 | NATIONAL PRESTO INDS INC COMMON STOCK USD1.0     | 0.002%         | 95.945%      |
| 5857 | HUATAI SECURITI                                  | 0.002%         | 95.947%      |
| 5858 | FELDA GLOBAL VE                                  | 0.002%         | 95.949%      |
| 5859 | UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01    | 0.002%         | 95.951%      |
| 5860 | INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0   | 0.002%         | 95.953%      |
| 5861 | MENZIES(JOHN)                                    | 0.002%         | 95.956%      |
| 5862 | TAKARA STANDARD                                  | 0.002%         | 95.958%      |
| 5863 | HANSSEM CO                                       | 0.002%         | 95.960%      |
| 5864 | REDES ENERGETIC                                  | 0.002%         | 95.962%      |
| 5865 | PAZ CORP SA                                      | 0.002%         | 95.964%      |
| 5866 | KIMBALL ELECTRONICS INC COMMON STOCK             | 0.002%         | 95.966%      |
| 5867 | CORETRONICS COR                                  | 0.002%         | 95.968%      |
| 5868 | RETROPHIN INC COMMON STOCK USD.0001              | 0.002%         | 95.970%      |
| 5869 | NORTH AMERICAN ENERGY PARTNE COMMON STOCK        | 0.002%         | 95.972%      |
| 5870 | NEPI ROCKCASTLE                                  | 0.002%         | 95.974%      |
| 5871 | MENICON CO LTD                                   | 0.002%         | 95.976%      |
| 5872 | PACIFIC METALS                                   | 0.002%         | 95.978%      |
| 5873 | PLAZA RETAIL RE                                  | 0.002%         | 95.980%      |
| 5874 | CHINA NATIONAL                                   | 0.002%         | 95.982%      |
| 5875 | PRECINT PRO                                      | 0.002%         | 95.984%      |
| 5876 | BETSSON AB                                       | 0.002%         | 95.986%      |
| 5877 | CHANGSHA ZOOMLI                                  | 0.002%         | 95.988%      |
| 5878 | TRENCOR  | 0.002%         | 95.990%      |
| 5879 | GIORDANO INTL L                                  | 0.002%         | 95.992%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5880 | INGLES MARKETS INC CLASS A COMMON STOCK USD.05   | 0.002%         | 95.994%      |
| 5881 | TOEI CO  | 0.002%         | 95.996%      |
| 5882 | FU SHOU YUAN IN                                  | 0.002%         | 95.998%      |
| 5883 | SEMEN GRESIK                                     | 0.002%         | 96.000%      |
| 5884 | PAGE INDUSTRIES                                  | 0.002%         | 96.002%      |
| 5885 | CJ CGV   | 0.002%         | 96.004%      |
| 5886 | CHINA MOLYBDENU                                  | 0.002%         | 96.006%      |
| 5887 | MAIDEN HLDGS LT                                  | 0.002%         | 96.008%      |
| 5888 | CHINA POWER INT                                  | 0.002%         | 96.010%      |
| 5889 | RENT A CENTER INC COMMON STOCK USD.01            | 0.002%         | 96.012%      |
| 5890 | YAHOO JAPAN COR                                  | 0.002%         | 96.014%      |
| 5891 | INGERSOLL GLB H                                  | 0.002%         | 96.016%      |
| 5892 | BERTRANDT AG                                     | 0.002%         | 96.018%      |
| 5893 | EOH HOLDINGS LT                                  | 0.002%         | 96.020%      |
| 5894 | GREIF INC CL B COMMON STOCK                      | 0.002%         | 96.022%      |
| 5895 | NISHIO RENT ALL                                  | 0.002%         | 96.024%      |
| 5896 | YUEXIU REAL ES                                   | 0.002%         | 96.026%      |
| 5897 | ADANI ENTERPRIS                                  | 0.002%         | 96.028%      |
| 5898 | XL AXIATA TBK P                                  | 0.002%         | 96.030%      |
| 5899 | AMOTECH CO LTD                                   | 0.002%         | 96.032%      |
| 5900 | CONCENTRIC AB                                    | 0.002%         | 96.033%      |
| 5901 | RAMCO CEMENTS                                    | 0.002%         | 96.035%      |
| 5902 | FORMOSA TAFFETA                                  | 0.002%         | 96.037%      |
| 5903 | SJW GROUP COMMON STOCK USD.001                   | 0.002%         | 96.039%      |
| 5904 | PI INDUSTRIES L                                  | 0.002%         | 96.041%      |
| 5905 | DEUTSCHE BETEI                                   | 0.002%         | 96.043%      |
| 5906 | BANPU PUBLIC CO                                  | 0.002%         | 96.045%      |
| 5907 | CALLIDUS CAPITA                                  | 0.002%         | 96.047%      |
| 5908 | KABU.COM SECURI                                  | 0.002%         | 96.049%      |
| 5909 | INTL METAL SERV                                  | 0.002%         | 96.051%      |
| 5910 | BEZEQ ISRAEL TE                                  | 0.002%         | 96.053%      |
| 5911 | ENQUEST PLC                                      | 0.002%         | 96.055%      |
| 5912 | YANGTZE OPT FIB                                  | 0.002%         | 96.057%      |
| 5913 | SONDA S.A.                                       | 0.002%         | 96.059%      |
| 5914 | CIECH SA   | 0.002%         | 96.061%      |
| 5915 | SUMITOMO WAREHO                                  | 0.002%         | 96.063%      |
| 5916 | TURKCELL ILETISIM HIZMET ADR ADR TRY1.0          | 0.002%         | 96.065%      |
| 5917 | RECTICEL   | 0.002%         | 96.067%      |
| 5918 | VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001 | 0.002%         | 96.069%      |
| 5919 | VSE CORP COMMON STOCK USD.05                     | 0.002%         | 96.071%      |
| 5920 | WALSIN TECHNOLO                                  | 0.002%         | 96.073%      |
| 5921 | ITOCHU FUEL COR                                  | 0.002%         | 96.075%      |
| 5922 | TOP GLOVE CORP                                   | 0.002%         | 96.077%      |
| 5923 | FUSHAN INTL ENE                                  | 0.002%         | 96.079%      |
| 5924 | UNITED LABORATO                                  | 0.002%         | 96.081%      |
| 5925 | TAIWAN BUSINESS                                  | 0.002%         | 96.083%      |
| 5926 | ORIOR AG   | 0.002%         | 96.085%      |
| 5927 | RESTAURANT GROU                                  | 0.002%         | 96.087%      |
| 5928 | MONADELPHOUS GR                                  | 0.002%         | 96.089%      |
| 5929 | HERSHA HOSPITALITY TRUST REIT USD.01             | 0.002%         | 96.091%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5930 | KONINKLIJKE WES                                 | 0.002%         | 96.092%      |
| 5931 | CROMPTON GREAVE                                 | 0.002%         | 96.094%      |
| 5932 | STELLA INTERNAT                                 | 0.002%         | 96.096%      |
| 5933 | SONIC CORP                                      | 0.002%         | 96.098%      |
| 5934 | DNO INTERNATION                                 | 0.002%         | 96.100%      |
| 5935 | CRH MEDICAL COR                                 | 0.002%         | 96.102%      |
| 5936 | OVERSTOCK.COM INC COMMON STOCK USD.0001         | 0.002%         | 96.104%      |
| 5937 | MONEX GROUP INC                                 | 0.002%         | 96.106%      |
| 5938 | AFG ARBONIA-FOR                                 | 0.002%         | 96.108%      |
| 5939 | CAROLINA FINANCIAL CORP COMMON STOCK            | 0.002%         | 96.110%      |
| 5940 | G&L BEIJER AB B                                 | 0.002%         | 96.112%      |
| 5941 | LG HOME SHOPPIN                                 | 0.002%         | 96.114%      |
| 5942 | ADVTECH LTD                                     | 0.002%         | 96.116%      |
| 5943 | REED ELSEVIER P                                 | 0.002%         | 96.118%      |
| 5944 | DEL TACO RESTAURANTS INC COMMON STOCK           | 0.002%         | 96.120%      |
| 5945 | WORKDAY INC CLASS A COMMON STOCK USD.001        | 0.002%         | 96.122%      |
| 5946 | ORBCOMM INC COMMON STOCK USD.001                | 0.002%         | 96.124%      |
| 5947 | VUKILE PROPERTY                                 | 0.002%         | 96.126%      |
| 5948 | TAYCA CORP                                      | 0.002%         | 96.128%      |
| 5949 | GLOBAL INDEMNIT                                 | 0.002%         | 96.129%      |
| 5950 | MARCOPOLO SA                                    | 0.002%         | 96.131%      |
| 5951 | POSTE ITALIANE                                  | 0.002%         | 96.133%      |
| 5952 | PT BUMI SERPONG                                 | 0.002%         | 96.135%      |
| 5953 | FIBRIA CELULOSE SA SPON ADR ADR                 | 0.002%         | 96.137%      |
| 5954 | CHANGYOU.COM LTD ADR ADR                        | 0.002%         | 96.139%      |
| 5955 | YULON MOTOR                                     | 0.002%         | 96.141%      |
| 5956 | MISTRAS GROUP INC COMMON STOCK USD.01           | 0.002%         | 96.143%      |
| 5957 | BOC AVIATION LT                                 | 0.002%         | 96.145%      |
| 5958 | WISTRON NEWEB C                                 | 0.002%         | 96.147%      |
| 5959 | BUMI ARMADA BER                                 | 0.002%         | 96.149%      |
| 5960 | INSTEEL INDUSTRIES INC COMMON STOCK             | 0.002%         | 96.151%      |
| 5961 | INDUSTR L FIN(IF                                | 0.002%         | 96.153%      |
| 5962 | HAKUHODO DY HLD                                 | 0.002%         | 96.155%      |
| 5963 | DEBENHAMS                                       | 0.002%         | 96.157%      |
| 5964 | SAO PAU ALPARGA                                 | 0.002%         | 96.158%      |
| 5965 | OESTERREICHISCH                                 | 0.002%         | 96.160%      |
| 5966 | VEDANTA LTD ADR ADR                             | 0.002%         | 96.162%      |
| 5967 | XCERRA CORP COMMON STOCK USD.05                 | 0.002%         | 96.164%      |
| 5968 | ZAGG INC COMMON STOCK USD.001                   | 0.002%         | 96.166%      |
| 5969 | SCHINDLER-HDLG                                  | 0.002%         | 96.168%      |
| 5970 | UNITIKA   | 0.002%         | 96.170%      |
| 5971 | HOSHIZAKI ELECT                                 | 0.002%         | 96.172%      |
| 5972 | SIIX CORPORATIO                                 | 0.002%         | 96.174%      |
| 5973 | COSTAIN GROUP P                                 | 0.002%         | 96.176%      |
| 5974 | JVC KENWOOD HLD                                 | 0.002%         | 96.178%      |
| 5975 | CHEIL WORLDWIDE                                 | 0.002%         | 96.180%      |
| 5976 | BOLSA MEXICANA                                  | 0.002%         | 96.181%      |
| 5977 | DAIHO CONSTRUCT                                 | 0.002%         | 96.183%      |
| 5978 | CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867 | 0.002%         | 96.185%      |
| 5979 | LEAGOLD MINING                                  | 0.002%         | 96.187%      |



|      | SECURITY NAME                                      | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5980 | KINSUS INTERCON                                    | 0.002%         | 96.189%      |
| 5981 | KINGSTON COMM(H                                    | 0.002%         | 96.191%      |
| 5982 | MICRO-STAR INTL                                    | 0.002%         | 96.193%      |
| 5983 | FIRST DEFIANCE FINL CORP COMMON STOCK USD.01       | 0.002%         | 96.195%      |
| 5984 | PLATINUM ASSET                                     | 0.002%         | 96.197%      |
| 5985 | ELITE ADVANCED                                     | 0.002%         | 96.199%      |
| 5986 | TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0     | 0.002%         | 96.201%      |
| 5987 | MSG NETWORKS INC A COMMON STOCK USD.01             | 0.002%         | 96.203%      |
| 5988 | BENETEAU   | 0.002%         | 96.204%      |
| 5989 | KLAB INC   | 0.002%         | 96.206%      |
| 5990 | INDEPENDENCE REALTY TRUST IN REIT USD.01           | 0.002%         | 96.208%      |
| 5991 | IDBI BANK LTD                                      | 0.002%         | 96.210%      |
| 5992 | FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0     | 0.002%         | 96.212%      |
| 5993 | COLONY NORTHSTAR INC CLASS A REIT USD.01           | 0.002%         | 96.214%      |
| 5994 | TSUKUI CORP  | 0.002%         | 96.216%      |
| 5995 | ZAKL AZOT W  | 0.002%         | 96.218%      |
| 5996 | DALMIA BHARAT L                                    | 0.002%         | 96.220%      |
| 5997 | BEIJING CAP LAN                                    | 0.002%         | 96.222%      |
| 5998 | GF SECURITIES C                                    | 0.002%         | 96.224%      |
| 5999 | CHINA MACHINERY                                    | 0.002%         | 96.225%      |
| 6000 | CRA INTERNATIONAL INC COMMON STOCK                 | 0.002%         | 96.227%      |
| 6001 | ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001    | 0.002%         | 96.229%      |
| 6002 | ENDURANCE INTERNATIONAL GROU COMMON STOCK USD.0001 | 0.002%         | 96.231%      |
| 6003 | MARINEMAX INC COMMON STOCK USD.001                 | 0.002%         | 96.233%      |
| 6004 | MITSUBA CORP                                       | 0.002%         | 96.235%      |
| 6005 | SELECT HARVESTS                                    | 0.002%         | 96.237%      |
| 6006 | NSI NV   | 0.002%         | 96.239%      |
| 6007 | CIMIC GROUP LTD                                    | 0.002%         | 96.241%      |
| 6008 | WOCKHARDT LIMIT                                    | 0.002%         | 96.243%      |
| 6009 | PUBLICIS GROUPE                                    | 0.002%         | 96.244%      |
| 6010 | FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01     | 0.002%         | 96.246%      |
| 6011 | JOEL-JERUSALEM                                     | 0.002%         | 96.248%      |
| 6012 | BANGKOK AIRWAYS                                    | 0.002%         | 96.250%      |
| 6013 | TOHO CO  | 0.002%         | 96.252%      |
| 6014 | JOSHIN DENKI CO                                    | 0.002%         | 96.254%      |
| 6015 | SK NETWORKS CO                                     | 0.002%         | 96.256%      |
| 6016 | INTERNET INITIA                                    | 0.002%         | 96.258%      |
| 6017 | AK HOLDINGS INC                                    | 0.002%         | 96.260%      |
| 6018 | DE LA RUE  | 0.002%         | 96.261%      |
| 6019 | JASTRZEBSKA SPO                                    | 0.002%         | 96.263%      |
| 6020 | VS INDUSTRY BHD                                    | 0.002%         | 96.265%      |
| 6021 | DONGKUK STEEL M                                    | 0.002%         | 96.267%      |
| 6022 | CITI TRENDS INC COMMON STOCK USD.01                | 0.002%         | 96.269%      |
| 6023 | HAVERTY FURNITURE COMMON STOCK USD1.0              | 0.002%         | 96.271%      |
| 6024 | IMAX CHINA HOLD                                    | 0.002%         | 96.273%      |
| 6025 | EPSILON ENERGY                                     | 0.002%         | 96.275%      |
| 6026 | PENN REAL ESTATE INVEST TST REIT USD1.0            | 0.002%         | 96.277%      |
| 6027 | WATERSTONE FINANCIAL INC COMMON STOCK USD.01       | 0.002%         | 96.278%      |
| 6028 | HEIWA REAL ESTA                                    | 0.002%         | 96.280%      |
| 6029 | SUPREME ELECTRO                                    | 0.002%         | 96.282%      |

|      | SECURITY NAME                                | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6030 | ZUMIEZ INC COMMON STOCK                      | 0.002%         | 96.284%      |
| 6031 | SANYO CHEMICAL                               | 0.002%         | 96.286%      |
| 6032 | ALK-ABELLO A/S                               | 0.002%         | 96.288%      |
| 6033 | ABSOLUTE SOFTWA                              | 0.002%         | 96.290%      |
| 6034 | ASR NEDERLAND N                              | 0.002%         | 96.292%      |
| 6035 | GROUP COMERCIAL                              | 0.002%         | 96.294%      |
| 6036 | 888 HOLDINGS                                 | 0.002%         | 96.295%      |
| 6037 | CACHE LOGISTICS                              | 0.002%         | 96.297%      |
| 6038 | HANJIN KAL CORP                              | 0.002%         | 96.299%      |
| 6039 | JAPFA COMFEED I                              | 0.002%         | 96.301%      |
| 6040 | EVN AG                                       | 0.002%         | 96.303%      |
| 6041 | IMA(IND MACC AU                              | 0.002%         | 96.305%      |
| 6042 | JAIPRAKASH ASSO                              | 0.002%         | 96.307%      |
| 6043 | SHOWA SANGYO CO                              | 0.002%         | 96.309%      |
| 6044 | CERVUS EQUIPMEN                              | 0.002%         | 96.310%      |
| 6045 | FUCHS PETRO AG                               | 0.002%         | 96.312%      |
| 6046 | GREENCROSS LTD                               | 0.002%         | 96.314%      |
| 6047 | CASTROL INDIA L                              | 0.002%         | 96.316%      |
| 6048 | VILMORIN CLAUSE                              | 0.002%         | 96.318%      |
| 6049 | KOHNAN SHOJI                                 | 0.002%         | 96.320%      |
| 6050 | EN-JAPAN INC.                                | 0.002%         | 96.322%      |
| 6051 | RICOH LEASING                                | 0.002%         | 96.323%      |
| 6052 | ICHIGO REAL EST                              | 0.002%         | 96.325%      |
| 6053 | GAMESA CORP TEC                              | 0.002%         | 96.327%      |
| 6054 | STARHILL GLOBAL                              | 0.002%         | 96.329%      |
| 6055 | HOGY MEDICAL CO                              | 0.002%         | 96.331%      |
| 6056 | SOULBRAIN CO LT                              | 0.002%         | 96.333%      |
| 6057 | GUERBET                                      | 0.002%         | 96.335%      |
| 6058 | FIESTA RESTAURANT GROUP COMMON STOCK USD.01  | 0.002%         | 96.337%      |
| 6059 | PER AARSLEFF A/                              | 0.002%         | 96.338%      |
| 6060 | BRIGHTOIL PETRO                              | 0.002%         | 96.340%      |
| 6061 | KENKO MAYONNAIS                              | 0.002%         | 96.342%      |
| 6062 | ASAHI DIAMOND I                              | 0.002%         | 96.344%      |
| 6063 | FIRST RESOURCES                              | 0.002%         | 96.346%      |
| 6064 | CHUY S HOLDINGS INC COMMON STOCK USD.01      | 0.002%         | 96.348%      |
| 6065 | ARMSTRONG FLOORING INC COMMON STOCK USD.0001 | 0.002%         | 96.350%      |
| 6066 | TIBET WATER RES                              | 0.002%         | 96.351%      |
| 6067 | YOKOGAWA BRIDGE                              | 0.002%         | 96.353%      |
| 6068 | ZHAOJIN MINING                               | 0.002%         | 96.355%      |
| 6069 | CAPITAL ONE BAN                              | 0.002%         | 96.357%      |
| 6070 | TOSHIBA MACHINE                              | 0.002%         | 96.359%      |
| 6071 | MIYAZAKI BANK                                | 0.002%         | 96.361%      |
| 6072 | GMO INTERNET IN                              | 0.002%         | 96.363%      |
| 6073 | HOCHSCHILD MINI                              | 0.002%         | 96.364%      |
| 6074 | PARADISE CO                                  | 0.002%         | 96.366%      |
| 6075 | SUPREME INDUSTR                              | 0.002%         | 96.368%      |
| 6076 | UNITED SUPER MA                              | 0.002%         | 96.370%      |
| 6077 | PRESS METAL ALU                              | 0.002%         | 96.372%      |
| 6078 | DAISHIN SECURIT                              | 0.002%         | 96.374%      |
| 6079 | FUJIMORI KOGYO                               | 0.002%         | 96.376%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6080 | MERSEN SA   | 0.002%         | 96.377%      |
| 6081 | MALIBU BOATS INC A COMMON STOCK USD.01            | 0.002%         | 96.379%      |
| 6082 | SHIMA SEIKI MFG                                   | 0.002%         | 96.381%      |
| 6083 | ARCELIK AS  | 0.002%         | 96.383%      |
| 6084 | INDIGO BOOKS + MUSIC INC COMMON STOCK             | 0.002%         | 96.385%      |
| 6085 | INTERNATIONAL P                                   | 0.002%         | 96.387%      |
| 6086 | HACKETT GROUP INC/THE COMMON STOCK USD.001        | 0.002%         | 96.388%      |
| 6087 | CONSTRUCCIONES                                    | 0.002%         | 96.390%      |
| 6088 | SUPALAI PUBLIC                                    | 0.002%         | 96.392%      |
| 6089 | CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001  | 0.002%         | 96.394%      |
| 6090 | MARFRIG GLOBAL                                    | 0.002%         | 96.396%      |
| 6091 | RITEK INC   | 0.002%         | 96.398%      |
| 6092 | UNITED ENERGY G                                   | 0.002%         | 96.400%      |
| 6093 | U-MING MARINE                                     | 0.002%         | 96.401%      |
| 6094 | QCR HOLDINGS INC COMMON STOCK USD1.0              | 0.002%         | 96.403%      |
| 6095 | EZ TEC EMPREEND                                   | 0.002%         | 96.405%      |
| 6096 | ELDORADO RESORTS INC COMMON STOCK                 | 0.002%         | 96.407%      |
| 6097 | SOUTHERN CROSS                                    | 0.002%         | 96.409%      |
| 6098 | SEATTLE GENETICS INC COMMON STOCK USD.001         | 0.002%         | 96.411%      |
| 6099 | JIAYUAN INTERNA                                   | 0.002%         | 96.412%      |
| 6100 | INVOCARE LTD                                      | 0.002%         | 96.414%      |
| 6101 | RICARDO   | 0.002%         | 96.416%      |
| 6102 | MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.002%         | 96.418%      |
| 6103 | DAISEKI CO LTD                                    | 0.002%         | 96.420%      |
| 6104 | ADASTRIA HOLDI                                    | 0.002%         | 96.422%      |
| 6105 | SPLUNK INC COMMON STOCK USD.001                   | 0.002%         | 96.423%      |
| 6106 | CONTAINER CORP                                    | 0.002%         | 96.425%      |
| 6107 | COLOPL INC  | 0.002%         | 96.427%      |
| 6108 | TTY BIPHARM CO                                    | 0.002%         | 96.429%      |
| 6109 | GURIT HOLDING A                                   | 0.002%         | 96.431%      |
| 6110 | SUNLIGHT REAL E                                   | 0.002%         | 96.433%      |
| 6111 | MERCURIES LIFE                                    | 0.002%         | 96.434%      |
| 6112 | WORLD ACCEPTANCE CORP COMMON STOCK                | 0.002%         | 96.436%      |
| 6113 | NAVITAS LTD                                       | 0.002%         | 96.438%      |
| 6114 | TAEYOUNG ENGINE                                   | 0.002%         | 96.440%      |
| 6115 | CHESSWOOD GROUP                                   | 0.002%         | 96.442%      |
| 6116 | OCI MATERIALS C                                   | 0.002%         | 96.443%      |
| 6117 | IOI PROPERTIES                                    | 0.002%         | 96.445%      |
| 6118 | HANIL CEMENT MF                                   | 0.002%         | 96.447%      |
| 6119 | GREENLAND HONG                                    | 0.002%         | 96.449%      |
| 6120 | AKITA BANK  | 0.002%         | 96.451%      |
| 6121 | CITYCON OYJ                                       | 0.002%         | 96.453%      |
| 6122 | TRANSGLOBE ENERGY CORP COMMON STOCK               | 0.002%         | 96.454%      |
| 6123 | IRISH RESIDENTI                                   | 0.002%         | 96.456%      |
| 6124 | PAO DE ACUCAR C                                   | 0.002%         | 96.458%      |
| 6125 | GENMAB A/S  | 0.002%         | 96.460%      |
| 6126 | CRYOLIFE INC                                      | 0.002%         | 96.462%      |
| 6127 | DXP ENTERPRISES                                   | 0.002%         | 96.464%      |
| 6128 | CLAL INSURANCE                                    | 0.002%         | 96.465%      |
| 6129 | DIAGEO PLC  | 0.002%         | 96.467%      |

|      | SECURITY NAME                             | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6130 | REDEFINE INTERN                           | 0.002%         | 96.469%      |
| 6131 | BANK MUTUAL CORP COMMON STOCK USD.01      | 0.002%         | 96.471%      |
| 6132 | BLUE LABEL TELE                           | 0.002%         | 96.473%      |
| 6133 | IOI CORPORATION                           | 0.002%         | 96.474%      |
| 6134 | VECTURA GROUP                             | 0.002%         | 96.476%      |
| 6135 | NIPPON VALQUA I                           | 0.002%         | 96.478%      |
| 6136 | TAIWAN MOBILE                             | 0.002%         | 96.480%      |
| 6137 | PURE TECHNOLOGI                           | 0.002%         | 96.482%      |
| 6138 | SODICK CO                                 | 0.002%         | 96.483%      |
| 6139 | UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK | 0.002%         | 96.485%      |
| 6140 | DIRTT ENVIRONME                           | 0.002%         | 96.487%      |
| 6141 | PORTO SEGURO SA                           | 0.002%         | 96.489%      |
| 6142 | TAMURA CORP                               | 0.002%         | 96.491%      |
| 6143 | YOROZU CORP                               | 0.002%         | 96.492%      |
| 6144 | GRANITE OIL COR                           | 0.002%         | 96.494%      |
| 6145 | ANGANG NEW STEE                           | 0.002%         | 96.496%      |
| 6146 | TOKYOTOKEIBA CO                           | 0.002%         | 96.498%      |
| 6147 | TSURUHA HOLDING                           | 0.002%         | 96.500%      |
| 6148 | MIZUNO CORP                               | 0.002%         | 96.501%      |
| 6149 | BML INC                                   | 0.002%         | 96.503%      |
| 6150 | KONGSBERG AUTOM                           | 0.002%         | 96.505%      |
| 6151 | NIPPON KOEI CO                            | 0.002%         | 96.507%      |
| 6152 | URSTADT BIDDLE                            | 0.002%         | 96.509%      |
| 6153 | ARN MONDADORI E                           | 0.002%         | 96.510%      |
| 6154 | BRIDGE BANCORP INC COMMON STOCK USD.01    | 0.002%         | 96.512%      |
| 6155 | ALPEN CO LTD                              | 0.002%         | 96.514%      |
| 6156 | DRAEGERWERK AG                            | 0.002%         | 96.516%      |
| 6157 | DEVRO                                     | 0.002%         | 96.517%      |
| 6158 | BRISTOW GROUP INC COMMON STOCK USD.01     | 0.002%         | 96.519%      |
| 6159 | ASX LTD                                   | 0.002%         | 96.521%      |
| 6160 | PERUSAHAAN GAS                            | 0.002%         | 96.523%      |
| 6161 | WAN HAI LINES                             | 0.002%         | 96.525%      |
| 6162 | LE NOBLE AGE                              | 0.002%         | 96.526%      |
| 6163 | SKS MICROFINANC                           | 0.002%         | 96.528%      |
| 6164 | TELEFONICA DE E                           | 0.002%         | 96.530%      |
| 6165 | RENHE COMMERCIA                           | 0.002%         | 96.532%      |
| 6166 | SALVATORE FERRA                           | 0.002%         | 96.534%      |
| 6167 | UPONOR OYJ                                | 0.002%         | 96.535%      |
| 6168 | DESCENTE LTD.                             | 0.002%         | 96.537%      |
| 6169 | TENARIS S.A.                              | 0.002%         | 96.539%      |
| 6170 | BANCO SANTANDER                           | 0.002%         | 96.541%      |
| 6171 | HAVELLS INDIA L                           | 0.002%         | 96.542%      |
| 6172 | GPO FIN INTERAC                           | 0.002%         | 96.544%      |
| 6173 | SOL MELIA SA                              | 0.002%         | 96.546%      |
| 6174 | HEALTHSTREAM INC COMMON STOCK             | 0.002%         | 96.548%      |
| 6175 | DOMAIN HOLDINGS                           | 0.002%         | 96.549%      |
| 6176 | CREDITO EMILIAN                           | 0.002%         | 96.551%      |
| 6177 | PP LONDON SUMAT                           | 0.002%         | 96.553%      |
| 6178 | HANA TOUR SERVI                           | 0.002%         | 96.555%      |
| 6179 | ARDENTEC CORP                             | 0.002%         | 96.557%      |

|      | SECURITY NAME                                 | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6180 | SPARTAN MOTORS INC COMMON STOCK USD.01        | 0.002%         | 96.558%      |
| 6181 | KOREA ELEC POWER CORP SP ADR ADR              | 0.002%         | 96.560%      |
| 6182 | MARR SPA                                      | 0.002%         | 96.562%      |
| 6183 | INVESTORS REAL ESTATE TRUST REIT              | 0.002%         | 96.564%      |
| 6184 | FARADAY TECHNOL                               | 0.002%         | 96.565%      |
| 6185 | GRUPO HERDEZ SA                               | 0.002%         | 96.567%      |
| 6186 | YUNG TAY ENGINE                               | 0.002%         | 96.569%      |
| 6187 | ANGLO AMERICAN                                | 0.002%         | 96.571%      |
| 6188 | INDIAN OIL CORP                               | 0.002%         | 96.572%      |
| 6189 | KISSEI PHARM CO                               | 0.002%         | 96.574%      |
| 6190 | BEIJING ENTERPR                               | 0.002%         | 96.576%      |
| 6191 | CIR-COMPAGNIE I                               | 0.002%         | 96.578%      |
| 6192 | PT ANEKA TAMBAN                               | 0.002%         | 96.579%      |
| 6193 | PRESS KOGYO CO                                | 0.002%         | 96.581%      |
| 6194 | ENZO BIOCHEM INC COMMON STOCK USD.01          | 0.002%         | 96.583%      |
| 6195 | GUANGZHOU AUTOM                               | 0.002%         | 96.585%      |
| 6196 | SEVEN WEST MEDI                               | 0.002%         | 96.586%      |
| 6197 | TED BAKER PLC                                 | 0.002%         | 96.588%      |
| 6198 | O/SEAS UNION EN                               | 0.002%         | 96.590%      |
| 6199 | ZENRIN CO LTD                                 | 0.002%         | 96.592%      |
| 6200 | WATERLAND FIN H                               | 0.002%         | 96.594%      |
| 6201 | CARNIVAL PLC                                  | 0.002%         | 96.595%      |
| 6202 | INTL CONTAINER                                | 0.002%         | 96.597%      |
| 6203 | NISSEI BUILD KO                               | 0.002%         | 96.599%      |
| 6204 | D.A. CONSORTIUM                               | 0.002%         | 96.601%      |
| 6205 | TEXWINCA HLDGS                                | 0.002%         | 96.602%      |
| 6206 | EPS CO LTD                                    | 0.002%         | 96.604%      |
| 6207 | PORT OF TAURANG                               | 0.002%         | 96.606%      |
| 6208 | YAPI VE KREDI B                               | 0.002%         | 96.607%      |
| 6209 | HONG LEONG BANK                               | 0.002%         | 96.609%      |
| 6210 | CELLDEX THERAPEUTICS INC COMMON STOCK USD.001 | 0.002%         | 96.611%      |
| 6211 | ENERGY FUELS INC COMMON STOCK                 | 0.002%         | 96.613%      |
| 6212 | FULLTECH FIBER                                | 0.002%         | 96.614%      |
| 6213 | MEDY-TOX INC                                  | 0.002%         | 96.616%      |
| 6214 | SITRONIX TECHNO                               | 0.002%         | 96.618%      |
| 6215 | CMK CORP                                      | 0.002%         | 96.620%      |
| 6216 | RALLYE  | 0.002%         | 96.621%      |
| 6217 | FORRESTER RESEARCH INC COMMON STOCK USD.01    | 0.002%         | 96.623%      |
| 6218 | BEGA CHEESE LTD                               | 0.002%         | 96.625%      |
| 6219 | SINOFERT HOLDIN                               | 0.002%         | 96.627%      |
| 6220 | KIKUCHI CO LTD                                | 0.002%         | 96.628%      |
| 6221 | HOSOKAWA MICRON                               | 0.002%         | 96.630%      |
| 6222 | THERATECHNOLOGI                               | 0.002%         | 96.632%      |
| 6223 | SWIRE PROPRTIE                                | 0.002%         | 96.634%      |
| 6224 | CIA ENERGETICA                                | 0.002%         | 96.635%      |
| 6225 | DAEWOO ENGINEER                               | 0.002%         | 96.637%      |
| 6226 | HEADLAM GROUP                                 | 0.002%         | 96.639%      |
| 6227 | VISTA LAND & LI                               | 0.002%         | 96.640%      |
| 6228 | PLY GEM HOLDINGS INC COMMON STOCK USD.01      | 0.002%         | 96.642%      |
| 6229 | MATRIX SERVICE CO COMMON STOCK USD.01         | 0.002%         | 96.644%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6230 | PEMBANGUNAN P                                    | 0.002%         | 96.646%      |
| 6231 | SIME DARBY PLAN                                  | 0.002%         | 96.647%      |
| 6232 | SHIKOKU BANK                                     | 0.002%         | 96.649%      |
| 6233 | ARAKAWA CHEMICA                                  | 0.002%         | 96.651%      |
| 6234 | DALI FOODS GROU                                  | 0.002%         | 96.653%      |
| 6235 | SMART + FINAL STORES INC COMMON STOCK USD.001    | 0.002%         | 96.654%      |
| 6236 | NEKTAR THERAPEUTICS COMMON STOCK USD.0001        | 0.002%         | 96.656%      |
| 6237 | WILSON BAYLY HO                                  | 0.002%         | 96.658%      |
| 6238 | OTE(HELLENIC TL                                  | 0.002%         | 96.659%      |
| 6239 | EARTH CHEMICAL                                   | 0.002%         | 96.661%      |
| 6240 | HESKA CORP                                       | 0.002%         | 96.663%      |
| 6241 | MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01 | 0.002%         | 96.665%      |
| 6242 | VAUDOISE ASSURA                                  | 0.002%         | 96.666%      |
| 6243 | ENERGIAS DO BRA                                  | 0.002%         | 96.668%      |
| 6244 | ADVANTECH CO LT                                  | 0.002%         | 96.670%      |
| 6245 | BUKIT SEMBAWNG                                   | 0.002%         | 96.672%      |
| 6246 | NORTHSTAR REALTY EUROPE CORP REIT USD.01         | 0.002%         | 96.673%      |
| 6247 | SCHOUW & CO                                      | 0.002%         | 96.675%      |
| 6248 | KOTOBUKI SPIRIT                                  | 0.002%         | 96.677%      |
| 6249 | S.A.C.I. FALABE                                  | 0.002%         | 96.678%      |
| 6250 | BANCO DE CHILE ADR ADR                           | 0.002%         | 96.680%      |
| 6251 | FOSTER ELECTRIC                                  | 0.002%         | 96.682%      |
| 6252 | WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01   | 0.002%         | 96.684%      |
| 6253 | PETRA DIAMONDS                                   | 0.002%         | 96.685%      |
| 6254 | MANULIFE US REA                                  | 0.002%         | 96.687%      |
| 6255 | CLAIRVEST GROUP INC COMMON STOCK                 | 0.002%         | 96.689%      |
| 6256 | 1ST PHILIPPINE                                   | 0.002%         | 96.690%      |
| 6257 | DAIKI ALUMINIUM                                  | 0.002%         | 96.692%      |
| 6258 | TALK TALK TELEC                                  | 0.002%         | 96.694%      |
| 6259 | USI CORPORATION                                  | 0.002%         | 96.695%      |
| 6260 | CP POKPHAND CO                                   | 0.002%         | 96.697%      |
| 6261 | LENDINGTREE INC COMMON STOCK USD.01              | 0.002%         | 96.699%      |
| 6262 | MALAYSIAN RES C                                  | 0.002%         | 96.701%      |
| 6263 | SUNWAY BHD                                       | 0.002%         | 96.702%      |
| 6264 | NANOMETRICS                                      | 0.002%         | 96.704%      |
| 6265 | IRB INFRASTRUCT                                  | 0.002%         | 96.706%      |
| 6266 | SCHRODERS(NEW)                                   | 0.002%         | 96.707%      |
| 6267 | INNERWORKINGS INC COMMON STOCK USD.0001          | 0.002%         | 96.709%      |
| 6268 | FUJI MEDIA HOLD                                  | 0.002%         | 96.711%      |
| 6269 | SHIBUYA KOGYO C                                  | 0.002%         | 96.712%      |
| 6270 | SANOFI INDIA LT                                  | 0.002%         | 96.714%      |
| 6271 | ILUKA RESOURCES                                  | 0.002%         | 96.716%      |
| 6272 | AGELLAN COMMERC                                  | 0.002%         | 96.718%      |
| 6273 | MATAS AS   | 0.002%         | 96.719%      |
| 6274 | CIA TRANSM ENER                                  | 0.002%         | 96.721%      |
| 6275 | CONEXIO CORP                                     | 0.002%         | 96.723%      |
| 6276 | TAILORED BRANDS INC COMMON STOCK USD.01          | 0.002%         | 96.724%      |
| 6277 | SINOTRANS SHIPP                                  | 0.002%         | 96.726%      |
| 6278 | S&T AG   | 0.002%         | 96.728%      |
| 6279 | PROTECTOR FORSI                                  | 0.002%         | 96.729%      |

|      | SECURITY NAME                               | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6280 | J-OIL MILLS INC                             | 0.002%         | 96.731%      |
| 6281 | PLAYA HOTELS &                              | 0.002%         | 96.733%      |
| 6282 | KOSSAN RUBBER I                             | 0.002%         | 96.735%      |
| 6283 | INFRASTRUCTURE                              | 0.002%         | 96.736%      |
| 6284 | ASIAN PAINTS LT                             | 0.002%         | 96.738%      |
| 6285 | FUKUSHIMA IND C                             | 0.002%         | 96.740%      |
| 6286 | IP GROUP                                    | 0.002%         | 96.741%      |
| 6287 | NAKANISHI INC                               | 0.002%         | 96.743%      |
| 6288 | PRESTIGE ESTATE                             | 0.002%         | 96.745%      |
| 6289 | KUALA LUMPUR KE                             | 0.002%         | 96.746%      |
| 6290 | LIPPO KARAWACI                              | 0.002%         | 96.748%      |
| 6291 | CHEMRING GROUP                              | 0.002%         | 96.750%      |
| 6292 | DAESANG CORP                                | 0.002%         | 96.751%      |
| 6293 | CLARKSON(HORACE                             | 0.002%         | 96.753%      |
| 6294 | CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01 | 0.002%         | 96.755%      |
| 6295 | BILL BARRETT CORP COMMON STOCK USD.001      | 0.002%         | 96.756%      |
| 6296 | CALIFORNIA AMPL                             | 0.002%         | 96.758%      |
| 6297 | DABUR INDIA LTD                             | 0.002%         | 96.760%      |
| 6298 | AV HOMES INC COMMON STOCK USD1.0            | 0.002%         | 96.762%      |
| 6299 | BINCK NV                                    | 0.002%         | 96.763%      |
| 6300 | WEST CHINA CEME                             | 0.002%         | 96.765%      |
| 6301 | IGG INC                                     | 0.002%         | 96.767%      |
| 6302 | XENCOR INC COMMON STOCK USD.01              | 0.002%         | 96.768%      |
| 6303 | MGM CHINA HLDGS                             | 0.002%         | 96.770%      |
| 6304 | GWA GROUP LTD                               | 0.002%         | 96.772%      |
| 6305 | OSSTEM IMPLANT                              | 0.002%         | 96.773%      |
| 6306 | TOPY INDUSTRIES                             | 0.002%         | 96.775%      |
| 6307 | HUANENG POWER I                             | 0.002%         | 96.777%      |
| 6308 | STRABAG SE                                  | 0.002%         | 96.778%      |
| 6309 | BREVILLE GROUP                              | 0.002%         | 96.780%      |
| 6310 | PSK INC                                     | 0.002%         | 96.782%      |
| 6311 | FLEXIGROUP LIMI                             | 0.002%         | 96.783%      |
| 6312 | ONO PHARMACEUTI                             | 0.002%         | 96.785%      |
| 6313 | BLACKMORES LTD                              | 0.002%         | 96.787%      |
| 6314 | MAGNESITA REFRA                             | 0.002%         | 96.788%      |
| 6315 | MORITA HOLDINGS                             | 0.002%         | 96.790%      |
| 6316 | NOBINA AB                                   | 0.002%         | 96.792%      |
| 6317 | CENTRAL GARDEN&                             | 0.002%         | 96.793%      |
| 6318 | CAPITAL SECURIT                             | 0.002%         | 96.795%      |
| 6319 | UKC HOLDINGS CO                             | 0.002%         | 96.797%      |
| 6320 | BOJANGLES INC COMMON STOCK USD.01           | 0.002%         | 96.798%      |
| 6321 | ABOITIZ EQUITY                              | 0.002%         | 96.800%      |
| 6322 | TRANSCEND INFOR                             | 0.002%         | 96.802%      |
| 6323 | INVESTEC PROP F                             | 0.002%         | 96.803%      |
| 6324 | NEW SENIOR INVESTMENT GROUP REIT            | 0.002%         | 96.805%      |
| 6325 | HEALTHEQUITY INC COMMON STOCK USD.0001      | 0.002%         | 96.807%      |
| 6326 | GDI PROPERTY GR                             | 0.002%         | 96.808%      |
| 6327 | SYNCMOLD ENTERP                             | 0.002%         | 96.810%      |
| 6328 | COVENANT TRANSP                             | 0.002%         | 96.812%      |
| 6329 | HUNG SHENG CONS                             | 0.002%         | 96.813%      |

|      | SECURITY NAME                                      | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6330 | CHUGOKU MAR PAI                                    | 0.002%         | 96.815%      |
| 6331 | KT CORPORATION                                     | 0.002%         | 96.817%      |
| 6332 | SLC AGRICOLA SA                                    | 0.002%         | 96.818%      |
| 6333 | SRA HOLDINGS IN                                    | 0.002%         | 96.820%      |
| 6334 | TAIWAN TEA CORP                                    | 0.002%         | 96.822%      |
| 6335 | SALA CORPORATIO                                    | 0.002%         | 96.823%      |
| 6336 | SAMYANG HOLDING                                    | 0.002%         | 96.825%      |
| 6337 | TANSEISHA CO                                       | 0.002%         | 96.827%      |
| 6338 | PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01      | 0.002%         | 96.828%      |
| 6339 | PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001 | 0.002%         | 96.830%      |
| 6340 | YOKOHAMA REITO                                     | 0.002%         | 96.832%      |
| 6341 | MELCOR DEVS LTD                                    | 0.002%         | 96.833%      |
| 6342 | MAGYAR TELEKOM                                     | 0.002%         | 96.835%      |
| 6343 | ASHFORD HOSPITALITY TRUST REIT USD.01              | 0.002%         | 96.836%      |
| 6344 | BROWN (N) GROUP                                    | 0.002%         | 96.838%      |
| 6345 | RUENTEX INDUSTR                                    | 0.002%         | 96.840%      |
| 6346 | AMPLIFON SPA NE                                    | 0.002%         | 96.841%      |
| 6347 | KOREA AEROSPACE                                    | 0.002%         | 96.843%      |
| 6348 | GLOBAL BRANDS G                                    | 0.002%         | 96.845%      |
| 6349 | AUSTRALIAN PHAR                                    | 0.002%         | 96.846%      |
| 6350 | BANK PEKAO   | 0.002%         | 96.848%      |
| 6351 | SHOE CARNIVAL INC COMMON STOCK USD.01              | 0.002%         | 96.850%      |
| 6352 | RONSHINE CHINA                                     | 0.002%         | 96.851%      |
| 6353 | WOWPRIME CORP                                      | 0.002%         | 96.853%      |
| 6354 | AMAG PHARMACEUTICALS INC COMMON STOCK USD.01       | 0.002%         | 96.855%      |
| 6355 | CITIC 1616 HLDG                                    | 0.002%         | 96.856%      |
| 6356 | FUKUI BANK   | 0.002%         | 96.858%      |
| 6357 | TOYO ENG CORP                                      | 0.002%         | 96.859%      |
| 6358 | DENNY S CORP COMMON STOCK USD.01                   | 0.002%         | 96.861%      |
| 6359 | JAMES HARDIE IND PLC SP ADR ADR EUR.59             | 0.002%         | 96.863%      |
| 6360 | SANDEN CORP  | 0.002%         | 96.864%      |
| 6361 | TAIWAN ACCEPTAN                                    | 0.002%         | 96.866%      |
| 6362 | SIEGFRIED HOLDI                                    | 0.002%         | 96.868%      |
| 6363 | ALTERRA POWER C                                    | 0.002%         | 96.869%      |
| 6364 | SKY NETWORK TEL                                    | 0.002%         | 96.871%      |
| 6365 | CHUBU SHIRYO CO                                    | 0.002%         | 96.873%      |
| 6366 | PAX GLOBAL TECH                                    | 0.002%         | 96.874%      |
| 6367 | DOUTOR NICHIRE                                     | 0.002%         | 96.876%      |
| 6368 | DIVERS RES BHD                                     | 0.002%         | 96.877%      |
| 6369 | DYDO DRINCO INC                                    | 0.002%         | 96.879%      |
| 6370 | BARRETT BUSINESS SVCS INC COMMON STOCK USD.01      | 0.002%         | 96.881%      |
| 6371 | NOVOLIPET STEEL                                    | 0.002%         | 96.882%      |
| 6372 | TAINAN SPINNING                                    | 0.002%         | 96.884%      |
| 6373 | MIZUHO FINL GP                                     | 0.002%         | 96.886%      |
| 6374 | SHINOKEN GROUP                                     | 0.002%         | 96.887%      |
| 6375 | INWIDO AB  | 0.002%         | 96.889%      |
| 6376 | TEKKEN CORP  | 0.002%         | 96.890%      |
| 6377 | BRF SA   | 0.002%         | 96.892%      |
| 6378 | SODA SANAYII                                       | 0.002%         | 96.894%      |
| 6379 | BLOOMBERRY RESO                                    | 0.002%         | 96.895%      |



|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6380 | DUCOMMUN INC COMMON STOCK USD.01                | 0.002%         | 96.897%      |
| 6381 | HOKURIKU ELEC P                                 | 0.002%         | 96.899%      |
| 6382 | GLENMARK PHARM                                  | 0.002%         | 96.900%      |
| 6383 | BANK OF MARIN BANCORP/CA COMMON STOCK           | 0.002%         | 96.902%      |
| 6384 | HU LANE ASSOCIA                                 | 0.002%         | 96.903%      |
| 6385 | BK OF RYUKYUS                                   | 0.002%         | 96.905%      |
| 6386 | RAISIO YHTYMA O                                 | 0.002%         | 96.907%      |
| 6387 | TOX FREE SOLUTI                                 | 0.002%         | 96.908%      |
| 6388 | CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01 | 0.002%         | 96.910%      |
| 6389 | ACACIA MINING                                   | 0.002%         | 96.912%      |
| 6390 | TREDEGAR CORP COMMON STOCK                      | 0.002%         | 96.913%      |
| 6391 | Goldcrest Co.,                                  | 0.002%         | 96.915%      |
| 6392 | CHINA WATER AFF                                 | 0.002%         | 96.916%      |
| 6393 | DELTA ELECTRONI                                 | 0.002%         | 96.918%      |
| 6394 | WARABEYA NICHII                                 | 0.002%         | 96.920%      |
| 6395 | ZHEJIANG EXPRES                                 | 0.002%         | 96.921%      |
| 6396 | CHESNARA PLC                                    | 0.002%         | 96.923%      |
| 6397 | CHOFU SEISAKUSH                                 | 0.002%         | 96.924%      |
| 6398 | BLACK DIAMOND G                                 | 0.002%         | 96.926%      |
| 6399 | DMCI HLDGS INC                                  | 0.002%         | 96.928%      |
| 6400 | UMS HLDGS LTD                                   | 0.002%         | 96.929%      |
| 6401 | BQE NATL BELGIQ                                 | 0.002%         | 96.931%      |
| 6402 | JOHNSON OUTDOORS INC A COMMON STOCK USD.05      | 0.002%         | 96.933%      |
| 6403 | HARMONIC DRIVE                                  | 0.002%         | 96.934%      |
| 6404 | THULE GROUP AB/                                 | 0.002%         | 96.936%      |
| 6405 | ISEKI & CO                                      | 0.002%         | 96.937%      |
| 6406 | HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01  | 0.002%         | 96.939%      |
| 6407 | CEDAR REALTY TRUST INC REIT USD.06              | 0.002%         | 96.941%      |
| 6408 | PROLOGIS PROPER                                 | 0.002%         | 96.942%      |
| 6409 | CALIAN GROUP LT                                 | 0.002%         | 96.944%      |
| 6410 | MULTIPLAN EMPRE                                 | 0.002%         | 96.945%      |
| 6411 | IRON BRIDGE RES                                 | 0.002%         | 96.947%      |
| 6412 | UTD COMMUNITY F                                 | 0.002%         | 96.949%      |
| 6413 | RING ENERGY INC COMMON STOCK USD.001            | 0.002%         | 96.950%      |
| 6414 | GENOMMA LAB INT                                 | 0.002%         | 96.952%      |
| 6415 | ADITYA BIRLA FA                                 | 0.002%         | 96.953%      |
| 6416 | INTL NICKEL IND                                 | 0.002%         | 96.955%      |
| 6417 | TOYO CONSTRUCTI                                 | 0.002%         | 96.957%      |
| 6418 | CITIC RESOURCES                                 | 0.002%         | 96.958%      |
| 6419 | CANON INC SPONS ADR ADR                         | 0.002%         | 96.960%      |
| 6420 | MOTA ENIGL SGPS                                 | 0.002%         | 96.961%      |
| 6421 | BELLAMY'S AUSTR                                 | 0.002%         | 96.963%      |
| 6422 | BOOT BARN HOLDINGS INC COMMON STOCK             | 0.002%         | 96.964%      |
| 6423 | VESUVIUS PLC                                    | 0.002%         | 96.966%      |
| 6424 | KONOIKE TRANSPO                                 | 0.002%         | 96.968%      |
| 6425 | INDIAN BANK                                     | 0.002%         | 96.969%      |
| 6426 | BPOST SA  | 0.002%         | 96.971%      |
| 6427 | BACHEM HLD AG-B                                 | 0.002%         | 96.972%      |
| 6428 | STERLING CONSTRUCTION CO COMMON STOCK USD.01    | 0.002%         | 96.974%      |
| 6429 | FUJI KYUKO CO L                                 | 0.002%         | 96.976%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6430 | MAYR-MELNHOF KA                                 | 0.002%         | 96.977%      |
| 6431 | INOVALON HOLDINGS INC A COMMON STOCK USD.000005 | 0.002%         | 96.979%      |
| 6432 | VINA CONCHA Y T                                 | 0.002%         | 96.980%      |
| 6433 | FUKUDA DENSHI C                                 | 0.002%         | 96.982%      |
| 6434 | EISAI CO  | 0.002%         | 96.984%      |
| 6435 | STELLA CHEMIFA                                  | 0.002%         | 96.985%      |
| 6436 | EUROPAC PAPELES                                 | 0.002%         | 96.987%      |
| 6437 | DEXERIALS CORP                                  | 0.002%         | 96.988%      |
| 6438 | QINGDAO PORT IN                                 | 0.002%         | 96.990%      |
| 6439 | NEUROCRINE BIOS                                 | 0.002%         | 96.991%      |
| 6440 | GLOBANT SA                                      | 0.002%         | 96.993%      |
| 6441 | BK OF NAGOYA                                    | 0.002%         | 96.995%      |
| 6442 | MACQUARIE KOREA                                 | 0.002%         | 96.996%      |
| 6443 | JIH SUN FINANCI                                 | 0.002%         | 96.998%      |
| 6444 | INDIAN HOTELS                                   | 0.002%         | 96.999%      |
| 6445 | MOTHERSON SUMI                                  | 0.002%         | 97.001%      |
| 6446 | GENSCRIPT BIOTE                                 | 0.002%         | 97.002%      |
| 6447 | TORRENT PHARM                                   | 0.002%         | 97.004%      |
| 6448 | COLOWIDE CO LTD                                 | 0.002%         | 97.006%      |
| 6449 | SUN BANCORP INC NJ COMMON STOCK USD5.0          | 0.002%         | 97.007%      |
| 6450 | NICE-SYSTEMS LT                                 | 0.002%         | 97.009%      |
| 6451 | NITTO ELECTRIC                                  | 0.002%         | 97.010%      |
| 6452 | ITALMOBILIARE S                                 | 0.002%         | 97.012%      |
| 6453 | CULP INC COMMON STOCK USD.05                    | 0.002%         | 97.013%      |
| 6454 | SUNPLUS TECHNOL                                 | 0.002%         | 97.015%      |
| 6455 | MITSUBOSHI BELT                                 | 0.002%         | 97.017%      |
| 6456 | INPHI CORP COMMON STOCK                         | 0.002%         | 97.018%      |
| 6457 | BANGKOK LAND PC                                 | 0.002%         | 97.020%      |
| 6458 | CHROMA ATE INC                                  | 0.002%         | 97.021%      |
| 6459 | AES TIETE ENERG                                 | 0.002%         | 97.023%      |
| 6460 | SINFONIA TECHNO                                 | 0.002%         | 97.024%      |
| 6461 | XEBIO CO  | 0.002%         | 97.026%      |
| 6462 | KUNG LONG BATTE                                 | 0.002%         | 97.027%      |
| 6463 | SSANGYONG CEMEN                                 | 0.002%         | 97.029%      |
| 6464 | ERCROS SA                                       | 0.002%         | 97.031%      |
| 6465 | CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01 | 0.002%         | 97.032%      |
| 6466 | QOL CO LTD                                      | 0.002%         | 97.034%      |
| 6467 | ECOPETROL SA                                    | 0.002%         | 97.035%      |
| 6468 | S&T MOTIV CO LT                                 | 0.002%         | 97.037%      |
| 6469 | AGRANA BETEILIG                                 | 0.002%         | 97.038%      |
| 6470 | RETAIL ESTATES                                  | 0.002%         | 97.040%      |
| 6471 | SMARTONE TELECO                                 | 0.002%         | 97.041%      |
| 6472 | WIZZ AIR HOLDIN                                 | 0.002%         | 97.043%      |
| 6473 | GOLDEN EAGLE RE                                 | 0.002%         | 97.045%      |
| 6474 | TON YI CORP                                     | 0.002%         | 97.046%      |
| 6475 | EMPEROR INTL HL                                 | 0.002%         | 97.048%      |
| 6476 | TIKKURILA OY                                    | 0.002%         | 97.049%      |
| 6477 | DAIKYONISHIKAWA                                 | 0.002%         | 97.051%      |
| 6478 | LT GROUP INC                                    | 0.002%         | 97.052%      |
| 6479 | J TRUST CO. LTD                                 | 0.002%         | 97.054%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6480 | C C LAND HOLDIN                                  | 0.002%         | 97.055%      |
| 6481 | CONSTRUTORA TEN                                  | 0.002%         | 97.057%      |
| 6482 | SHANGHAI JIN JI                                  | 0.002%         | 97.058%      |
| 6483 | ARATA CORP                                       | 0.002%         | 97.060%      |
| 6484 | NV5 GLOBAL INC COMMON STOCK USD.01               | 0.002%         | 97.062%      |
| 6485 | HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0 | 0.002%         | 97.063%      |
| 6486 | SWISSQUOTE GP H                                  | 0.002%         | 97.065%      |
| 6487 | ELMOS SEMICONDU                                  | 0.002%         | 97.066%      |
| 6488 | PRESTIGE INTERN                                  | 0.002%         | 97.068%      |
| 6489 | SPIRENT COMMUNI                                  | 0.002%         | 97.069%      |
| 6490 | COMMUNITY HEALT                                  | 0.002%         | 97.071%      |
| 6491 | BANCOLOMBIA SA                                   | 0.002%         | 97.072%      |
| 6492 | CARBONITE INC COMMON STOCK USD.01                | 0.002%         | 97.074%      |
| 6493 | DALRADIAN RESOU                                  | 0.002%         | 97.075%      |
| 6494 | EUROPCAR GROUPE                                  | 0.002%         | 97.077%      |
| 6495 | GEMDALE PROPERT                                  | 0.002%         | 97.078%      |
| 6496 | ESSENTIAL ENERG                                  | 0.002%         | 97.080%      |
| 6497 | DONEGAL GROUP INC CL A COMMON STOCK USD.01       | 0.002%         | 97.082%      |
| 6498 | BRITISH AMERICA                                  | 0.002%         | 97.083%      |
| 6499 | SAVARIA CORPORA                                  | 0.002%         | 97.085%      |
| 6500 | GROWTHPOINT PRO                                  | 0.002%         | 97.086%      |
| 6501 | HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01    | 0.002%         | 97.088%      |
| 6502 | INDOCEMENT TUNG                                  | 0.002%         | 97.089%      |
| 6503 | TORII PHARM CO                                   | 0.002%         | 97.091%      |
| 6504 | AUST WORLDWIDE                                   | 0.002%         | 97.092%      |
| 6505 | HC INTERNATIONAL                                 | 0.002%         | 97.094%      |
| 6506 | INFRATIL LTD                                     | 0.002%         | 97.095%      |
| 6507 | ALUMINUM CORP OF CHINA ADR ADR                   | 0.002%         | 97.097%      |
| 6508 | AVEX GROUP HOLD                                  | 0.002%         | 97.098%      |
| 6509 | SAS AB   | 0.002%         | 97.100%      |
| 6510 | BORAL LIMITED                                    | 0.002%         | 97.101%      |
| 6511 | AIXTRON AG                                       | 0.002%         | 97.103%      |
| 6512 | COROMANDEL INTL                                  | 0.002%         | 97.104%      |
| 6513 | TI FINANCIAL HO                                  | 0.002%         | 97.106%      |
| 6514 | CLIFTON BANCORP INC COMMON STOCK USD.01          | 0.002%         | 97.107%      |
| 6515 | PRUKSA HOLDING                                   | 0.002%         | 97.109%      |
| 6516 | KINEPOLIS GROUP                                  | 0.002%         | 97.111%      |
| 6517 | METROPOLITAN BA                                  | 0.002%         | 97.112%      |
| 6518 | HOOKER FURNITURE CORP COMMON STOCK               | 0.002%         | 97.114%      |
| 6519 | TV ASAHI CORP                                    | 0.002%         | 97.115%      |
| 6520 | TAIHEI DENGYO                                    | 0.002%         | 97.117%      |
| 6521 | YAMABIKO CORP                                    | 0.002%         | 97.118%      |
| 6522 | YANZHOU COAL MI                                  | 0.002%         | 97.120%      |
| 6523 | VILLEROY & BOCH                                  | 0.002%         | 97.121%      |
| 6524 | SHIKUN & BINUI                                   | 0.002%         | 97.123%      |
| 6525 | HANON SYSTEMS                                    | 0.002%         | 97.124%      |
| 6526 | SANOMA OYJ                                       | 0.002%         | 97.126%      |
| 6527 | KYOKUYO CO LTD                                   | 0.002%         | 97.127%      |
| 6528 | ACCORDIA GOLF T                                  | 0.002%         | 97.129%      |
| 6529 | YAMAICHI ELECTR                                  | 0.002%         | 97.130%      |

|      | SECURITY NAME                                  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6530 | KOA CORPORATION                                | 0.002%         | 97.132%      |
| 6531 | BANGKOK EXPRESS                                | 0.002%         | 97.133%      |
| 6532 | SCHWEITER TECH                                 | 0.002%         | 97.135%      |
| 6533 | SK GAS   | 0.002%         | 97.136%      |
| 6534 | TRIUMPH BANCORP INC COMMON STOCK USD.01        | 0.002%         | 97.138%      |
| 6535 | LEYOU TECHNOLOG                                | 0.002%         | 97.139%      |
| 6536 | MATAHARI DEPART                                | 0.002%         | 97.141%      |
| 6537 | GUOCO GROUP                                    | 0.002%         | 97.142%      |
| 6538 | LSC COMMUNICATIONS INC COMMON STOCK USD.01     | 0.002%         | 97.144%      |
| 6539 | FILINVEST LAND                                 | 0.002%         | 97.145%      |
| 6540 | BELC CO LTD                                    | 0.002%         | 97.147%      |
| 6541 | DEL FRISCOS RES                                | 0.002%         | 97.148%      |
| 6542 | GINKO INTERNATI                                | 0.002%         | 97.150%      |
| 6543 | FRASERS COMMERC                                | 0.002%         | 97.151%      |
| 6544 | SHANGHAI PETROC                                | 0.002%         | 97.153%      |
| 6545 | NATURAL GAS SERVICES GROUP COMMON STOCK USD.01 | 0.002%         | 97.154%      |
| 6546 | NOEVIR HOLDINGS                                | 0.002%         | 97.156%      |
| 6547 | MARUDAI FOOD CO                                | 0.002%         | 97.157%      |
| 6548 | GREENTOWN SERVI                                | 0.002%         | 97.159%      |
| 6549 | DR.CI:LABO CO L                                | 0.002%         | 97.160%      |
| 6550 | CREDIT CORP GRO                                | 0.001%         | 97.162%      |
| 6551 | NEO-CHINA GROUP                                | 0.001%         | 97.163%      |
| 6552 | LIVZON PHARMACE                                | 0.001%         | 97.165%      |
| 6553 | CHINA ORIENTAL                                 | 0.001%         | 97.166%      |
| 6554 | METRO AG                                       | 0.001%         | 97.168%      |
| 6555 | VP BANK AG                                     | 0.001%         | 97.169%      |
| 6556 | ICL-ISRAEL CHEM                                | 0.001%         | 97.171%      |
| 6557 | GREATVIEW ASEPT                                | 0.001%         | 97.172%      |
| 6558 | POLA ORBIS HLDG                                | 0.001%         | 97.174%      |
| 6559 | CEMENTIR S.p.A.                                | 0.001%         | 97.175%      |
| 6560 | RECHI PRECISION                                | 0.001%         | 97.177%      |
| 6561 | SKANSKA AB                                     | 0.001%         | 97.178%      |
| 6562 | TOM TAILOR HOLD                                | 0.001%         | 97.180%      |
| 6563 | CARL ZEISS MEDI                                | 0.001%         | 97.181%      |
| 6564 | MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT | 0.001%         | 97.183%      |
| 6565 | MARCO POLO DEV                                 | 0.001%         | 97.184%      |
| 6566 | MITANI CORP                                    | 0.001%         | 97.186%      |
| 6567 | SHIKOKU CHEMICA                                | 0.001%         | 97.187%      |
| 6568 | CHAROEN POKPHAN                                | 0.001%         | 97.189%      |
| 6569 | SEED CO LTD/TOK                                | 0.001%         | 97.190%      |
| 6570 | OSAKI ELECTRIC                                 | 0.001%         | 97.192%      |
| 6571 | KUMHO TIRE CO                                  | 0.001%         | 97.193%      |
| 6572 | VEIDEKKE ASA                                   | 0.001%         | 97.195%      |
| 6573 | AICHI STEEL WOR                                | 0.001%         | 97.196%      |
| 6574 | SAVENCIA SA                                    | 0.001%         | 97.198%      |
| 6575 | SIAMGAS AND PET                                | 0.001%         | 97.199%      |
| 6576 | TECO ELEC&MACHI                                | 0.001%         | 97.201%      |
| 6577 | V TECHNOLOGY                                   | 0.001%         | 97.202%      |
| 6578 | VZ HOLDING AG                                  | 0.001%         | 97.204%      |
| 6579 | TORSTAR CORP CL                                | 0.001%         | 97.205%      |

|      | SECURITY NAME                                      | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6580 | MITSUI FUDOSAN                                     | 0.001%         | 97.207%      |
| 6581 | CARRIAGE SERVICES INC COMMON STOCK USD.01          | 0.001%         | 97.208%      |
| 6582 | CORP MOCTEZUMA                                     | 0.001%         | 97.209%      |
| 6583 | CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01     | 0.001%         | 97.211%      |
| 6584 | EVOLENT HEALTH INC A COMMON STOCK USD.01           | 0.001%         | 97.212%      |
| 6585 | SUESS MICRO TEC                                    | 0.001%         | 97.214%      |
| 6586 | YELLOW HAT LTD.                                    | 0.001%         | 97.215%      |
| 6587 | SIERRA BANCORP COMMON STOCK                        | 0.001%         | 97.217%      |
| 6588 | SANGETSU CO  | 0.001%         | 97.218%      |
| 6589 | CLEANAWAY CO LT                                    | 0.001%         | 97.220%      |
| 6590 | HANKYU REIT INC                                    | 0.001%         | 97.221%      |
| 6591 | INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001 | 0.001%         | 97.223%      |
| 6592 | COMMERCIAL INTE                                    | 0.001%         | 97.224%      |
| 6593 | CHINA MAPLE LEA                                    | 0.001%         | 97.226%      |
| 6594 | OIL & NATURAL G                                    | 0.001%         | 97.227%      |
| 6595 | NISSIN CORP  | 0.001%         | 97.229%      |
| 6596 | PARQUE ARAUCO S                                    | 0.001%         | 97.230%      |
| 6597 | METRO PACIFIC I                                    | 0.001%         | 97.232%      |
| 6598 | VOSSLOH AG   | 0.001%         | 97.233%      |
| 6599 | ACANDO AB  | 0.001%         | 97.234%      |
| 6600 | JAHWA ELECTRONI                                    | 0.001%         | 97.236%      |
| 6601 | DAKTRONICS INC COMMON STOCK                        | 0.001%         | 97.237%      |
| 6602 | MCBRIDE PLC  | 0.001%         | 97.239%      |
| 6603 | CENT PATTANA PU                                    | 0.001%         | 97.240%      |
| 6604 | HOKUETSU BANK                                      | 0.001%         | 97.242%      |
| 6605 | TOWA PHARM CO L                                    | 0.001%         | 97.243%      |
| 6606 | UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001 | 0.001%         | 97.245%      |
| 6607 | RAITO KOGYO CO                                     | 0.001%         | 97.246%      |
| 6608 | JOYFUL HONDA CO                                    | 0.001%         | 97.248%      |
| 6609 | POLYTEC HOLDING                                    | 0.001%         | 97.249%      |
| 6610 | NEO SOLAR POWER                                    | 0.001%         | 97.251%      |
| 6611 | MINOR INTERNATI                                    | 0.001%         | 97.252%      |
| 6612 | IDFC BANK LTD                                      | 0.001%         | 97.253%      |
| 6613 | AOI ELECTRONICS                                    | 0.001%         | 97.255%      |
| 6614 | MERMAID MARINE                                     | 0.001%         | 97.256%      |
| 6615 | STABILUS SA  | 0.001%         | 97.258%      |
| 6616 | TOWA BANK  | 0.001%         | 97.259%      |
| 6617 | MONARCH CASINO + RESORT INC COMMON STOCK USD.01    | 0.001%         | 97.261%      |
| 6618 | PREMIER FOODS                                      | 0.001%         | 97.262%      |
| 6619 | FIRST CONNECTICUT BANCORP COMMON STOCK USD.01      | 0.001%         | 97.264%      |
| 6620 | SURTECO SE   | 0.001%         | 97.265%      |
| 6621 | ROCK FIELD CO                                      | 0.001%         | 97.267%      |
| 6622 | FOCALTECH SYSTE                                    | 0.001%         | 97.268%      |
| 6623 | VITTORIA ASSICU                                    | 0.001%         | 97.269%      |
| 6624 | SMI HOLDINGS GR                                    | 0.001%         | 97.271%      |
| 6625 | NIPPON PILLAR P                                    | 0.001%         | 97.272%      |
| 6626 | DEVOTEAM SA  | 0.001%         | 97.274%      |
| 6627 | SUMMARECON AGUN                                    | 0.001%         | 97.275%      |
| 6628 | ST BARBARA MINE                                    | 0.001%         | 97.277%      |
| 6629 | NATIONAL STORAG                                    | 0.001%         | 97.278%      |

|      | SECURITY NAME                              | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6630 | KARUR VYSYA BAN                            | 0.001%         | 97.280%      |
| 6631 | MASTERLINK SECS                            | 0.001%         | 97.281%      |
| 6632 | LEXTAR ELECTRON                            | 0.001%         | 97.283%      |
| 6633 | SUN FRONTIER FU                            | 0.001%         | 97.284%      |
| 6634 | SANSIRI PUBLIC                             | 0.001%         | 97.285%      |
| 6635 | CONSUN PHARMACE                            | 0.001%         | 97.287%      |
| 6636 | SCHMOLZ+BICKENB                            | 0.001%         | 97.288%      |
| 6637 | NRG YIELD INC CLASS C COMMON STOCK         | 0.001%         | 97.290%      |
| 6638 | WASHTEC AG                                 | 0.001%         | 97.291%      |
| 6639 | HK ELECTRIC INV                            | 0.001%         | 97.293%      |
| 6640 | SK SECURITIES C                            | 0.001%         | 97.294%      |
| 6641 | EAGLE INDUSTRY                             | 0.001%         | 97.296%      |
| 6642 | HUONS CO LTD                               | 0.001%         | 97.297%      |
| 6643 | MUHIBBAH ENGINE                            | 0.001%         | 97.298%      |
| 6644 | NQ MOBILE INC ADR CLASS A ADR USD.0001     | 0.001%         | 97.300%      |
| 6645 | LENNAR CORP B SHS COMMON STOCK USD.1       | 0.001%         | 97.301%      |
| 6646 | LOOKERS PLC                                | 0.001%         | 97.303%      |
| 6647 | BEIJER ALMA AB                             | 0.001%         | 97.304%      |
| 6648 | MATSUI SECURITI                            | 0.001%         | 97.306%      |
| 6649 | OMNOVA SOLUTIONS INC COMMON STOCK USD.1    | 0.001%         | 97.307%      |
| 6650 | KVAERNER ASA                               | 0.001%         | 97.308%      |
| 6651 | AMERICAS SILVER                            | 0.001%         | 97.310%      |
| 6652 | CUTERA INC COMMON STOCK USD.001            | 0.001%         | 97.311%      |
| 6653 | SKISTAR AB                                 | 0.001%         | 97.313%      |
| 6654 | DAH CHONG HONG                             | 0.001%         | 97.314%      |
| 6655 | MIQUEL Y COSTAS                            | 0.001%         | 97.316%      |
| 6656 | GEAR ENERGY LTD                            | 0.001%         | 97.317%      |
| 6657 | GREEN CROSS HLD                            | 0.001%         | 97.319%      |
| 6658 | SHIBAURA ELECTR                            | 0.001%         | 97.320%      |
| 6659 | WCT HOLDINGS BH                            | 0.001%         | 97.321%      |
| 6660 | AXT INC COMMON STOCK USD.001               | 0.001%         | 97.323%      |
| 6661 | TITAN CEMENT CO                            | 0.001%         | 97.324%      |
| 6662 | SALMAR ASA                                 | 0.001%         | 97.326%      |
| 6663 | SUMITOMO TITANI                            | 0.001%         | 97.327%      |
| 6664 | FRANK'S INTERNA                            | 0.001%         | 97.329%      |
| 6665 | MAINSTREET EQUI                            | 0.001%         | 97.330%      |
| 6666 | CHINA ZHEGTONG                             | 0.001%         | 97.331%      |
| 6667 | HIBISCUS PETROL                            | 0.001%         | 97.333%      |
| 6668 | RELIANCE CAPITA                            | 0.001%         | 97.334%      |
| 6669 | MATSUYA FOODS C                            | 0.001%         | 97.336%      |
| 6670 | CEMEX LATAM HLD                            | 0.001%         | 97.337%      |
| 6671 | GUANGSHEN RAILW                            | 0.001%         | 97.339%      |
| 6672 | AGRITRADE RESOU                            | 0.001%         | 97.340%      |
| 6673 | AMERICA S CAR MART INC COMMON STOCK USD.01 | 0.001%         | 97.341%      |
| 6674 | AEKYUNG PETROCH                            | 0.001%         | 97.343%      |
| 6675 | KB FINANCIAL GROUP INC ADR ADR             | 0.001%         | 97.344%      |
| 6676 | AMERICAN PUBLIC                            | 0.001%         | 97.346%      |
| 6677 | H&R GMBH & CO K                            | 0.001%         | 97.347%      |
| 6678 | VITAL HEALTHCAR                            | 0.001%         | 97.349%      |
| 6679 | HEARTLAND NEW Z                            | 0.001%         | 97.350%      |

|      | SECURITY NAME                            | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6680 | HKR INTL LTD                             | 0.001%         | 97.351%      |
| 6681 | LING SEN PRECIS                          | 0.001%         | 97.353%      |
| 6682 | TPI POLENE PCL                           | 0.001%         | 97.354%      |
| 6683 | TAIWAN COGENERA                          | 0.001%         | 97.356%      |
| 6684 | SHIZUOKAGAS CO                           | 0.001%         | 97.357%      |
| 6685 | SHINDENGEN ELEC                          | 0.001%         | 97.358%      |
| 6686 | SHANGHAI DASHEN                          | 0.001%         | 97.360%      |
| 6687 | YOUNGWON CORP                            | 0.001%         | 97.361%      |
| 6688 | ALONY HETZ                               | 0.001%         | 97.363%      |
| 6689 | JAPAN PETROLEUM                          | 0.001%         | 97.364%      |
| 6690 | GPO DE INVERSIO                          | 0.001%         | 97.366%      |
| 6691 | AMERIGO RESOURC                          | 0.001%         | 97.367%      |
| 6692 | URTHECAST CORP                           | 0.001%         | 97.368%      |
| 6693 | VERITIV CORP COMMON STOCK USD.01         | 0.001%         | 97.370%      |
| 6694 | TURKCELL ILETIS                          | 0.001%         | 97.371%      |
| 6695 | OKAMOTO INDUSTR                          | 0.001%         | 97.373%      |
| 6696 | GCL NEW ENERGY                           | 0.001%         | 97.374%      |
| 6697 | DAIDO METAL CO                           | 0.001%         | 97.376%      |
| 6698 | IMMOBILIARE GRA                          | 0.001%         | 97.377%      |
| 6699 | MEYER BURGER TE                          | 0.001%         | 97.378%      |
| 6700 | STEF-TFE NEW                             | 0.001%         | 97.380%      |
| 6701 | AKR CORPORINDO                           | 0.001%         | 97.381%      |
| 6702 | KOPPERS HOLDINGS INC COMMON STOCK USD.01 | 0.001%         | 97.383%      |
| 6703 | NATIONAL THERMA                          | 0.001%         | 97.384%      |
| 6704 | ATEN INTERNATIO                          | 0.001%         | 97.385%      |
| 6705 | WISDOM MARINE L                          | 0.001%         | 97.387%      |
| 6706 | SEAH STEEL                               | 0.001%         | 97.388%      |
| 6707 | HCI GROUP INC COMMON STOCK               | 0.001%         | 97.390%      |
| 6708 | SRI TRANG AGRO                           | 0.001%         | 97.391%      |
| 6709 | ESPEC CORP                               | 0.001%         | 97.392%      |
| 6710 | CASETEK HOLDING                          | 0.001%         | 97.394%      |
| 6711 | CT ENVIRONMENTA                          | 0.001%         | 97.395%      |
| 6712 | RIKEN CORP                               | 0.001%         | 97.397%      |
| 6713 | ASANUMA CORP                             | 0.001%         | 97.398%      |
| 6714 | HAYNES INTL INC                          | 0.001%         | 97.399%      |
| 6715 | WESDOME GOLD MINES LTD COMMON STOCK      | 0.001%         | 97.401%      |
| 6716 | INFOMART CORP                            | 0.001%         | 97.402%      |
| 6717 | JASA MARGA                               | 0.001%         | 97.404%      |
| 6718 | ASTRA AGRO LEST                          | 0.001%         | 97.405%      |
| 6719 | AMTRAN TECHNOLO                          | 0.001%         | 97.407%      |
| 6720 | CHINA OIL & GAS                          | 0.001%         | 97.408%      |
| 6721 | PHISON ELECTRON                          | 0.001%         | 97.409%      |
| 6722 | SHUTTLE INC                              | 0.001%         | 97.411%      |
| 6723 | BANK OF PHILIPP                          | 0.001%         | 97.412%      |
| 6724 | AUSTRALIAN AGRI                          | 0.001%         | 97.414%      |
| 6725 | LIPPO MALLS IN                           | 0.001%         | 97.415%      |
| 6726 | COGOBUY GROUP                            | 0.001%         | 97.416%      |
| 6727 | CADILA HEALTHCA                          | 0.001%         | 97.418%      |
| 6728 | OBIC                                     | 0.001%         | 97.419%      |
| 6729 | BANDO CHEMICAL                           | 0.001%         | 97.421%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6730 | BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01    | 0.001%         | 97.422%      |
| 6731 | YUASA TRADING C                                  | 0.001%         | 97.423%      |
| 6732 | VETROPACK HOLDI                                  | 0.001%         | 97.425%      |
| 6733 | ASAHI CO LTD                                     | 0.001%         | 97.426%      |
| 6734 | HARMONIC INC                                     | 0.001%         | 97.428%      |
| 6735 | CHAROEN POK PHA                                  | 0.001%         | 97.429%      |
| 6736 | STOBART GROUP L                                  | 0.001%         | 97.430%      |
| 6737 | BKW ENERGIE AG                                   | 0.001%         | 97.432%      |
| 6738 | ARGOSY PROPERTY                                  | 0.001%         | 97.433%      |
| 6739 | HOWA MACHINERY                                   | 0.001%         | 97.435%      |
| 6740 | BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01 | 0.001%         | 97.436%      |
| 6741 | SPEEDCAST INTL                                   | 0.001%         | 97.437%      |
| 6742 | PIAGGIO  | 0.001%         | 97.439%      |
| 6743 | AICHI BANK                                       | 0.001%         | 97.440%      |
| 6744 | CHAOWEI POWER H                                  | 0.001%         | 97.442%      |
| 6745 | ARJO AB  | 0.001%         | 97.443%      |
| 6746 | PHOTO-ME INTERN                                  | 0.001%         | 97.444%      |
| 6747 | GLOW ENERGY                                      | 0.001%         | 97.446%      |
| 6748 | TOCALO CO LTD                                    | 0.001%         | 97.447%      |
| 6749 | INDAH KIAT PULP                                  | 0.001%         | 97.448%      |
| 6750 | YIEH PHUI ENTS                                   | 0.001%         | 97.450%      |
| 6751 | CELLCOM ISRAEL                                   | 0.001%         | 97.451%      |
| 6752 | KOREA LINE CORP                                  | 0.001%         | 97.453%      |
| 6753 | GLADSTONE COMME                                  | 0.001%         | 97.454%      |
| 6754 | AVANZA BANK HOL                                  | 0.001%         | 97.455%      |
| 6755 | CHINA SHENGMU O                                  | 0.001%         | 97.457%      |
| 6756 | 5N PLUS INC.                                     | 0.001%         | 97.458%      |
| 6757 | HYUNDAI ELEVATO                                  | 0.001%         | 97.460%      |
| 6758 | BELLATRIX EXPLORATION LTD COMMON STOCK           | 0.001%         | 97.461%      |
| 6759 | DAIICHI KIGENSO                                  | 0.001%         | 97.462%      |
| 6760 | FBD HLDGS  | 0.001%         | 97.464%      |
| 6761 | HAMAMATSU PHOTO                                  | 0.001%         | 97.465%      |
| 6762 | KRBL LTD   | 0.001%         | 97.466%      |
| 6763 | RORZE CORP                                       | 0.001%         | 97.468%      |
| 6764 | ELBIT SYSTEMS L                                  | 0.001%         | 97.469%      |
| 6765 | SUPER-SOL  | 0.001%         | 97.471%      |
| 6766 | AVEO GROUP                                       | 0.001%         | 97.472%      |
| 6767 | PAN JIT INTERNA                                  | 0.001%         | 97.473%      |
| 6768 | ECLAT TEXTILE C                                  | 0.001%         | 97.475%      |
| 6769 | FUKUDA CORP                                      | 0.001%         | 97.476%      |
| 6770 | SBS HOLDINGS IN                                  | 0.001%         | 97.477%      |
| 6771 | SONG WON IND                                     | 0.001%         | 97.479%      |
| 6772 | TAIFLEX SCIENTI                                  | 0.001%         | 97.480%      |
| 6773 | ONE HOSPITALITY                                  | 0.001%         | 97.482%      |
| 6774 | SIIC ENVIRONMEN                                  | 0.001%         | 97.483%      |
| 6775 | CONTROL4 CORP COMMON STOCK USD.0001              | 0.001%         | 97.484%      |
| 6776 | SAF-HOLLAND SA                                   | 0.001%         | 97.486%      |
| 6777 | XTEP INTERNATIO                                  | 0.001%         | 97.487%      |
| 6778 | MOUNT GIBSON IR                                  | 0.001%         | 97.488%      |
| 6779 | KARDEMIR KARABU                                  | 0.001%         | 97.490%      |



|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6780 | ALPEK SAB                                       | 0.001%         | 97.491%      |
| 6781 | HOUSING DEVELOP                                 | 0.001%         | 97.493%      |
| 6782 | PROPERTY FOR IN                                 | 0.001%         | 97.494%      |
| 6783 | HI-LEX CORP                                     | 0.001%         | 97.495%      |
| 6784 | STARHUB LIMITED                                 | 0.001%         | 97.497%      |
| 6785 | OPAP SA   | 0.001%         | 97.498%      |
| 6786 | DATA COMMUNICAT                                 | 0.001%         | 97.499%      |
| 6787 | CAWACHI LTD                                     | 0.001%         | 97.501%      |
| 6788 | LI NING CO. LTD                                 | 0.001%         | 97.502%      |
| 6789 | STOCK SPIRITS G                                 | 0.001%         | 97.503%      |
| 6790 | XO GROUP INC COMMON STOCK USD.01                | 0.001%         | 97.505%      |
| 6791 | QGEP PARTICIPAC                                 | 0.001%         | 97.506%      |
| 6792 | BURSA MALAYSIA                                  | 0.001%         | 97.508%      |
| 6793 | TRONC INC COMMON STOCK USD.01                   | 0.001%         | 97.509%      |
| 6794 | HIQ INTERNATIONAL                               | 0.001%         | 97.510%      |
| 6795 | ZERIA PHARMACEU                                 | 0.001%         | 97.512%      |
| 6796 | NEXEN TIRE CORP                                 | 0.001%         | 97.513%      |
| 6797 | PETRON CORP                                     | 0.001%         | 97.514%      |
| 6798 | OBEROI REALTY L                                 | 0.001%         | 97.516%      |
| 6799 | TEKFEN HOLDING                                  | 0.001%         | 97.517%      |
| 6800 | EUROMONEY INST                                  | 0.001%         | 97.518%      |
| 6801 | INFRASTRUCTURA                                  | 0.001%         | 97.520%      |
| 6802 | PASONA GROUP IN                                 | 0.001%         | 97.521%      |
| 6803 | SCSK CORPORATIO                                 | 0.001%         | 97.522%      |
| 6804 | HANSON INTL TBK                                 | 0.001%         | 97.524%      |
| 6805 | 1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01  | 0.001%         | 97.525%      |
| 6806 | QL RESOURCES BH                                 | 0.001%         | 97.527%      |
| 6807 | VASCO DATA SECURITY INTL COMMON STOCK USD.001   | 0.001%         | 97.528%      |
| 6808 | MITRA ADIPERKAS                                 | 0.001%         | 97.529%      |
| 6809 | SYSTEX CORPORAT                                 | 0.001%         | 97.531%      |
| 6810 | HUNTER DOUGLAS                                  | 0.001%         | 97.532%      |
| 6811 | CLARION CO                                      | 0.001%         | 97.533%      |
| 6812 | CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0 | 0.001%         | 97.535%      |
| 6813 | CHEETAH MOBILE INC ADR ADR USD.000025           | 0.001%         | 97.536%      |
| 6814 | NIIT TECHNOLOGI                                 | 0.001%         | 97.537%      |
| 6815 | NICHII GAKKAN C                                 | 0.001%         | 97.539%      |
| 6816 | SOILBUILD BUSIN                                 | 0.001%         | 97.540%      |
| 6817 | PRECIOUS SHIPPI                                 | 0.001%         | 97.541%      |
| 6818 | FAR EAST DEPT                                   | 0.001%         | 97.543%      |
| 6819 | HONGKONG&SHANG                                  | 0.001%         | 97.544%      |
| 6820 | NITTETSU MINING                                 | 0.001%         | 97.545%      |
| 6821 | KT SKYLIFE CO L                                 | 0.001%         | 97.547%      |
| 6822 | GRUPO SIMEC S.A                                 | 0.001%         | 97.548%      |
| 6823 | SUMITOMO SEIKA                                  | 0.001%         | 97.549%      |
| 6824 | WHAN IN PHARMAC                                 | 0.001%         | 97.551%      |
| 6825 | IBASE TECHNOLOG                                 | 0.001%         | 97.552%      |
| 6826 | ZEHNDER GROUP A                                 | 0.001%         | 97.553%      |
| 6827 | AVON PRODUCTS I                                 | 0.001%         | 97.555%      |
| 6828 | GP STRATEGIES C                                 | 0.001%         | 97.556%      |
| 6829 | VECTOR INC                                      | 0.001%         | 97.557%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6830 | ORIENT CORP                                       | 0.001%         | 97.559%      |
| 6831 | AEON FANTASY CO                                   | 0.001%         | 97.560%      |
| 6832 | GLORIA MATERIAL                                   | 0.001%         | 97.562%      |
| 6833 | HIRATA TECHNICA                                   | 0.001%         | 97.563%      |
| 6834 | LANDEC CORP                                       | 0.001%         | 97.564%      |
| 6835 | KINIK CO  | 0.001%         | 97.566%      |
| 6836 | SCHRODER REAL E                                   | 0.001%         | 97.567%      |
| 6837 | NIDEC CORPORATI                                   | 0.001%         | 97.568%      |
| 6838 | MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001 | 0.001%         | 97.570%      |
| 6839 | ECOPETROL SA SPONSORED ADR ADR                    | 0.001%         | 97.571%      |
| 6840 | TOKAI RUBBER IN                                   | 0.001%         | 97.572%      |
| 6841 | VECTRUS INC COMMON STOCK USD.01                   | 0.001%         | 97.574%      |
| 6842 | NIPPON DENKO CO                                   | 0.001%         | 97.575%      |
| 6843 | Q TECHNOLOGY GR                                   | 0.001%         | 97.576%      |
| 6844 | DIVI'S LABORATO                                   | 0.001%         | 97.578%      |
| 6845 | TENARIS S.A.                                      | 0.001%         | 97.579%      |
| 6846 | UNILEVER INDONE                                   | 0.001%         | 97.580%      |
| 6847 | EMIRA PROPERTY                                    | 0.001%         | 97.582%      |
| 6848 | OCEAN YIELD ASA                                   | 0.001%         | 97.583%      |
| 6849 | HOKKAIDO ELEC P                                   | 0.001%         | 97.584%      |
| 6850 | JINDAL SAW LTD                                    | 0.001%         | 97.586%      |
| 6851 | CATO CORP CLASS A COMMON STOCK USD.033            | 0.001%         | 97.587%      |
| 6852 | LIFESTYLE INTER                                   | 0.001%         | 97.588%      |
| 6853 | TEJON RANCH CO                                    | 0.001%         | 97.590%      |
| 6854 | XING AG   | 0.001%         | 97.591%      |
| 6855 | TERRITORIAL BANCORP INC COMMON STOCK USD.01       | 0.001%         | 97.592%      |
| 6856 | SHINKONG SYNTHE                                   | 0.001%         | 97.594%      |
| 6857 | HANWA CO  | 0.001%         | 97.595%      |
| 6858 | SOL SPA   | 0.001%         | 97.596%      |
| 6859 | KASAI KOGYO CO                                    | 0.001%         | 97.598%      |
| 6860 | VIRTUS HEALTH L                                   | 0.001%         | 97.599%      |
| 6861 | KUDELSKI S.A.                                     | 0.001%         | 97.600%      |
| 6862 | UNION BNK OF IN                                   | 0.001%         | 97.602%      |
| 6863 | SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01   | 0.001%         | 97.603%      |
| 6864 | CARNIVAL GROUP                                    | 0.001%         | 97.604%      |
| 6865 | RANDON SA IMPL                                    | 0.001%         | 97.606%      |
| 6866 | NAUTILUS GROUP                                    | 0.001%         | 97.607%      |
| 6867 | SCHOELLER BLECK                                   | 0.001%         | 97.608%      |
| 6868 | MAJOR CINEPLEX                                    | 0.001%         | 97.610%      |
| 6869 | VT HOLDINGS CO                                    | 0.001%         | 97.611%      |
| 6870 | AMSTERDAM COMMO                                   | 0.001%         | 97.612%      |
| 6871 | RAMAYANA LESTAR                                   | 0.001%         | 97.614%      |
| 6872 | JAPARA HEALTHCA                                   | 0.001%         | 97.615%      |
| 6873 | CLEVO   | 0.001%         | 97.616%      |
| 6874 | CLOUD PEAK ENERGY INC COMMON STOCK USD.01         | 0.001%         | 97.618%      |
| 6875 | SEMIRARA MINING                                   | 0.001%         | 97.619%      |
| 6876 | SIGURD MICROELE                                   | 0.001%         | 97.620%      |
| 6877 | STEINHOFF INTER                                   | 0.001%         | 97.621%      |
| 6878 | BAUER AG  | 0.001%         | 97.623%      |
| 6879 | UNITED STATES LIME + MINERAL COMMON STOCK USD.1   | 0.001%         | 97.624%      |

|      | SECURITY NAME                                  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6880 | KIER GROUP                                     | 0.001%         | 97.625%      |
| 6881 | FIRST REIT                                     | 0.001%         | 97.627%      |
| 6882 | TAIYO INK MFG C                                | 0.001%         | 97.628%      |
| 6883 | METALS X LTD                                   | 0.001%         | 97.629%      |
| 6884 | HYUNDAI DS,OLD                                 | 0.001%         | 97.631%      |
| 6885 | SENEX ENERGY LT                                | 0.001%         | 97.632%      |
| 6886 | ZUG ESTATES HLD                                | 0.001%         | 97.633%      |
| 6887 | MAH SING GROUP                                 | 0.001%         | 97.635%      |
| 6888 | CIMC ENRIC HOLD                                | 0.001%         | 97.636%      |
| 6889 | NESTLE INDIA                                   | 0.001%         | 97.637%      |
| 6890 | ASSOCD INTL HOT                                | 0.001%         | 97.639%      |
| 6891 | GRAPE KING INC                                 | 0.001%         | 97.640%      |
| 6892 | SEIKAGAKU CORP                                 | 0.001%         | 97.641%      |
| 6893 | CORP COMERCI SA                                | 0.001%         | 97.643%      |
| 6894 | REPLY SPA                                      | 0.001%         | 97.644%      |
| 6895 | PC JEWELLER LIM                                | 0.001%         | 97.645%      |
| 6896 | TRINITY MIRROR                                 | 0.001%         | 97.647%      |
| 6897 | MGI COUTIER                                    | 0.001%         | 97.648%      |
| 6898 | TRUE NORTH COMM                                | 0.001%         | 97.649%      |
| 6899 | MICHINOKU BANK                                 | 0.001%         | 97.650%      |
| 6900 | PAYLOCITY HOLDING CORP COMMON STOCK USD.001    | 0.001%         | 97.652%      |
| 6901 | DONG-A ST CO LT                                | 0.001%         | 97.653%      |
| 6902 | HOMETRUST BANCSHARES INC COMMON STOCK          | 0.001%         | 97.654%      |
| 6903 | ZHONG AN REAL E                                | 0.001%         | 97.656%      |
| 6904 | AI HOLDINGS COR                                | 0.001%         | 97.657%      |
| 6905 | FUSO CHEMICAL C                                | 0.001%         | 97.658%      |
| 6906 | FIDEA HOLDINGS                                 | 0.001%         | 97.660%      |
| 6907 | ANGLO PACIFIC G                                | 0.001%         | 97.661%      |
| 6908 | NISSHINBO IND I                                | 0.001%         | 97.662%      |
| 6909 | ATUL LTD                                       | 0.001%         | 97.664%      |
| 6910 | MITSUBISHI STEE                                | 0.001%         | 97.665%      |
| 6911 | GMR INFRASTRUCT                                | 0.001%         | 97.666%      |
| 6912 | HOOSIERS HOLDIN                                | 0.001%         | 97.667%      |
| 6913 | HAILIANG EDUCAT                                | 0.001%         | 97.669%      |
| 6914 | SINGAPORE FINAN                                | 0.001%         | 97.670%      |
| 6915 | DISCO CORPORATI                                | 0.001%         | 97.671%      |
| 6916 | SWECO AB                                       | 0.001%         | 97.673%      |
| 6917 | MAX CO   | 0.001%         | 97.674%      |
| 6918 | WYNN MACAU LTD                                 | 0.001%         | 97.675%      |
| 6919 | GINTECH ENERGY                                 | 0.001%         | 97.677%      |
| 6920 | NIPPON YUSOKI C                                | 0.001%         | 97.678%      |
| 6921 | AEROSPACE INDUS                                | 0.001%         | 97.679%      |
| 6922 | PHILIPS LIGHTIN                                | 0.001%         | 97.680%      |
| 6923 | SHANDONG CHENMI                                | 0.001%         | 97.682%      |
| 6924 | COMPAGNIE DES A                                | 0.001%         | 97.683%      |
| 6925 | ALIANSCE SHOPPI                                | 0.001%         | 97.684%      |
| 6926 | AISAN INDUSTRY                                 | 0.001%         | 97.686%      |
| 6927 | EASY BIO INC                                   | 0.001%         | 97.687%      |
| 6928 | UNITECH PRINTED                                | 0.001%         | 97.688%      |
| 6929 | EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01 | 0.001%         | 97.689%      |

|      | SECURITY NAME                              | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6930 | DORIAN LPG LTD                             | 0.001%         | 97.691%      |
| 6931 | PRESSANCE CORPO                            | 0.001%         | 97.692%      |
| 6932 | TOSEI CORP                                 | 0.001%         | 97.693%      |
| 6933 | BANK JABAR BANT                            | 0.001%         | 97.695%      |
| 6934 | BORUSSIA DORTMU                            | 0.001%         | 97.696%      |
| 6935 | FRASERS CENTREP                            | 0.001%         | 97.697%      |
| 6936 | HOLY STONE ENTE                            | 0.001%         | 97.699%      |
| 6937 | ACCESS CO LTD                              | 0.001%         | 97.700%      |
| 6938 | BAR HARBOR BANKSHARES COMMON STOCK USD2.0  | 0.001%         | 97.701%      |
| 6939 | EIS ECZACIBASI                             | 0.001%         | 97.702%      |
| 6940 | KARNATAKA BANK                             | 0.001%         | 97.704%      |
| 6941 | TAEKWANG IND CO                            | 0.001%         | 97.705%      |
| 6942 | FRASERS HOSPITA                            | 0.001%         | 97.706%      |
| 6943 | SAKATA INX CORP                            | 0.001%         | 97.708%      |
| 6944 | VALID SOLUCOES                             | 0.001%         | 97.709%      |
| 6945 | CIA SANEAMENTO                             | 0.001%         | 97.710%      |
| 6946 | NTT URBAN DEVEL                            | 0.001%         | 97.711%      |
| 6947 | MOELIS + CO CLASS A COMMON STOCK USD.01    | 0.001%         | 97.713%      |
| 6948 | O-NET COMMUNICA                            | 0.001%         | 97.714%      |
| 6949 | BELL AG - REG                              | 0.001%         | 97.715%      |
| 6950 | HURCO COMPANIES INC COMMON STOCK           | 0.001%         | 97.717%      |
| 6951 | PARIS ORLEANS S                            | 0.001%         | 97.718%      |
| 6952 | PIERRE & VACANC                            | 0.001%         | 97.719%      |
| 6953 | KOMERCNI BANKA                             | 0.001%         | 97.720%      |
| 6954 | LIVART CO LTD                              | 0.001%         | 97.722%      |
| 6955 | TAKASAGO INTL C                            | 0.001%         | 97.723%      |
| 6956 | FUJICCO CO                                 | 0.001%         | 97.724%      |
| 6957 | ECO WORLD DEVL                             | 0.001%         | 97.726%      |
| 6958 | MEKONOMEN AB                               | 0.001%         | 97.727%      |
| 6959 | E CL SA                                    | 0.001%         | 97.728%      |
| 6960 | HONGHUA GROUP L                            | 0.001%         | 97.729%      |
| 6961 | TT ELECTRONICS                             | 0.001%         | 97.731%      |
| 6962 | BK OF SAGA                                 | 0.001%         | 97.732%      |
| 6963 | FAMOUS BRANDS L                            | 0.001%         | 97.733%      |
| 6964 | EHIME BANK                                 | 0.001%         | 97.735%      |
| 6965 | AKASTOR ASA                                | 0.001%         | 97.736%      |
| 6966 | WASKITA KARYA T                            | 0.001%         | 97.737%      |
| 6967 | LANNETT CO INC COMMON STOCK USD.001        | 0.001%         | 97.738%      |
| 6968 | MCMILLAN SHAKES                            | 0.001%         | 97.740%      |
| 6969 | BASSETT FURNITURE INDS COMMON STOCK USD5.0 | 0.001%         | 97.741%      |
| 6970 | BANK OF CHONGQI                            | 0.001%         | 97.742%      |
| 6971 | TUNG THIH ELECT                            | 0.001%         | 97.744%      |
| 6972 | MYER HOLDINGS L                            | 0.001%         | 97.745%      |
| 6973 | GREAT LAKES DRE                            | 0.001%         | 97.746%      |
| 6974 | SIGDO KOPPERS S                            | 0.001%         | 97.747%      |
| 6975 | ROBINSONS RETAI                            | 0.001%         | 97.749%      |
| 6976 | COAL INDIA LTD                             | 0.001%         | 97.750%      |
| 6977 | TECHTARGET COMMON STOCK USD.001            | 0.001%         | 97.751%      |
| 6978 | STANDARD LIFE I                            | 0.001%         | 97.752%      |
| 6979 | ECORODOVIAS INF                            | 0.001%         | 97.754%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6980 | ADANI TRANSMISS                                   | 0.001%         | 97.755%      |
| 6981 | BW LPG LTD  | 0.001%         | 97.756%      |
| 6982 | SAKAI MOVING SE                                   | 0.001%         | 97.758%      |
| 6983 | G.U.D. HOLDINGS                                   | 0.001%         | 97.759%      |
| 6984 | LUNDIN GOLD INC                                   | 0.001%         | 97.760%      |
| 6985 | LEMAITRE VASCULAR INC COMMON STOCK USD.01         | 0.001%         | 97.761%      |
| 6986 | FORMULA SYST(19                                   | 0.001%         | 97.763%      |
| 6987 | MIRAMAR HTEL &                                    | 0.001%         | 97.764%      |
| 6988 | HAMAKYOREX CO L                                   | 0.001%         | 97.765%      |
| 6989 | CHINA METAL PRO                                   | 0.001%         | 97.766%      |
| 6990 | SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001 | 0.001%         | 97.768%      |
| 6991 | NONG SHIM CO                                      | 0.001%         | 97.769%      |
| 6992 | NOBLE CORP PLC                                    | 0.001%         | 97.770%      |
| 6993 | COCA-COLA FEMSA                                   | 0.001%         | 97.771%      |
| 6994 | TIME DOTCOM BHD                                   | 0.001%         | 97.773%      |
| 6995 | TIANJIN PORT DE                                   | 0.001%         | 97.774%      |
| 6996 | MEDIA NUSANTARA                                   | 0.001%         | 97.775%      |
| 6997 | DIC ASSET AG                                      | 0.001%         | 97.776%      |
| 6998 | PETRON MALAYSIA                                   | 0.001%         | 97.778%      |
| 6999 | AMBARELLA INC                                     | 0.001%         | 97.779%      |
| 7000 | ADDUS HOMECARE CORP COMMON STOCK USD.001          | 0.001%         | 97.780%      |
| 7001 | AIMS AMP CAPITA                                   | 0.001%         | 97.781%      |
| 7002 | FORD OTOSAN                                       | 0.001%         | 97.783%      |
| 7003 | BRUNEL INTL                                       | 0.001%         | 97.784%      |
| 7004 | COWEN INC COMMON STOCK USD.01                     | 0.001%         | 97.785%      |
| 7005 | ODFJELL DRILLIN                                   | 0.001%         | 97.786%      |
| 7006 | MODEC INC   | 0.001%         | 97.788%      |
| 7007 | VERA BRADLEY INC COMMON STOCK                     | 0.001%         | 97.789%      |
| 7008 | SUN PHARMACEUTI                                   | 0.001%         | 97.790%      |
| 7009 | UNIVERSAL MEDIC                                   | 0.001%         | 97.791%      |
| 7010 | KESKO OYJ   | 0.001%         | 97.793%      |
| 7011 | BES ENGINEERING                                   | 0.001%         | 97.794%      |
| 7012 | ASAHI HOLDINGS                                    | 0.001%         | 97.795%      |
| 7013 | ARROW GLOBAL GR                                   | 0.001%         | 97.796%      |
| 7014 | TECNICAS REUNID                                   | 0.001%         | 97.798%      |
| 7015 | TOWA CORP   | 0.001%         | 97.799%      |
| 7016 | PHOENIX MECANO                                    | 0.001%         | 97.800%      |
| 7017 | EREX CO LTD                                       | 0.001%         | 97.801%      |
| 7018 | HOTEL SHILLA                                      | 0.001%         | 97.803%      |
| 7019 | STATE STREET CORP SR UNSECURED 08/20 2.55         | 0.001%         | 97.804%      |
| 7020 | HIBIYA ENGINEER                                   | 0.001%         | 97.805%      |
| 7021 | SHOEI FOODS COR                                   | 0.001%         | 97.806%      |
| 7022 | SUPERIOR UNIFORM GROUP INC COMMON STOCK           | 0.001%         | 97.808%      |
| 7023 | RENEAS ELECTRO                                    | 0.001%         | 97.809%      |
| 7024 | SILVER SPRING NETWORKS INC COMMON STOCK USD.001   | 0.001%         | 97.810%      |
| 7025 | METALLURGICAL C                                   | 0.001%         | 97.811%      |
| 7026 | JSP CORP  | 0.001%         | 97.813%      |
| 7027 | CONTINENTAL HLD                                   | 0.001%         | 97.814%      |
| 7028 | KAMEI CORP  | 0.001%         | 97.815%      |
| 7029 | NETUREN CO  | 0.001%         | 97.816%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7030 | AJANTA PHARMA                                   | 0.001%         | 97.818%      |
| 7031 | SAKAI CHEMICAL                                  | 0.001%         | 97.819%      |
| 7032 | JIN CO.LTD                                      | 0.001%         | 97.820%      |
| 7033 | PETRONAS DAGANG                                 | 0.001%         | 97.821%      |
| 7034 | ALLIED MOTION TECHNOLOGIES COMMON STOCK         | 0.001%         | 97.823%      |
| 7035 | GEMTEK TECHNOLO                                 | 0.001%         | 97.824%      |
| 7036 | MCJ CO LTD                                      | 0.001%         | 97.825%      |
| 7037 | AP THAILAND PCL                                 | 0.001%         | 97.826%      |
| 7038 | HOCHDORF HOLDIN                                 | 0.001%         | 97.827%      |
| 7039 | L'OCCITANE INTE                                 | 0.001%         | 97.829%      |
| 7040 | BRODRENE HARTMA                                 | 0.001%         | 97.830%      |
| 7041 | SCATEC SOLAR AS                                 | 0.001%         | 97.831%      |
| 7042 | WELSPUN INDIA L                                 | 0.001%         | 97.832%      |
| 7043 | CHINA SINGYES S                                 | 0.001%         | 97.834%      |
| 7044 | SOLOR A/S                                       | 0.001%         | 97.835%      |
| 7045 | GALAXY RESOURCE                                 | 0.001%         | 97.836%      |
| 7046 | EVEN CONSTRUCTO                                 | 0.001%         | 97.837%      |
| 7047 | FERROLIGAS FERB                                 | 0.001%         | 97.839%      |
| 7048 | WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01 | 0.001%         | 97.840%      |
| 7049 | CIA SANEAMENTO                                  | 0.001%         | 97.841%      |
| 7050 | KYOEI STEEL LTD                                 | 0.001%         | 97.842%      |
| 7051 | MIKUNI CORP                                     | 0.001%         | 97.844%      |
| 7052 | DANIELI & CO CO                                 | 0.001%         | 97.845%      |
| 7053 | HNZ GROUP INC                                   | 0.001%         | 97.846%      |
| 7054 | mitsui soko co                                  | 0.001%         | 97.847%      |
| 7055 | HYUNDAI MIPO DO                                 | 0.001%         | 97.848%      |
| 7056 | HARASHIN CO LTD                                 | 0.001%         | 97.850%      |
| 7057 | CENTURIA INDUST                                 | 0.001%         | 97.851%      |
| 7058 | GREENHILL + CO INC COMMON STOCK USD.01          | 0.001%         | 97.852%      |
| 7059 | CLEARWATER SEAF                                 | 0.001%         | 97.853%      |
| 7060 | IPCA LABORATORI                                 | 0.001%         | 97.855%      |
| 7061 | YURTEC CORPORAT                                 | 0.001%         | 97.856%      |
| 7062 | TITAN MACHINERY INC COMMON STOCK USD.00001      | 0.001%         | 97.857%      |
| 7063 | SMK CORP  | 0.001%         | 97.858%      |
| 7064 | SAIBU GAS CO                                    | 0.001%         | 97.859%      |
| 7065 | CNB FINANCIAL CORP/PA COMMON STOCK              | 0.001%         | 97.861%      |
| 7066 | ICHIYOSHI SECS                                  | 0.001%         | 97.862%      |
| 7067 | GEOX S.P.A.                                     | 0.001%         | 97.863%      |
| 7068 | TURKIYE SINAI K                                 | 0.001%         | 97.864%      |
| 7069 | UNID CO LTD                                     | 0.001%         | 97.866%      |
| 7070 | SAGA PLC  | 0.001%         | 97.867%      |
| 7071 | KALBE FARMA                                     | 0.001%         | 97.868%      |
| 7072 | GMO PAYMENT GAT                                 | 0.001%         | 97.869%      |
| 7073 | TSUKISHIMA KIKA                                 | 0.001%         | 97.870%      |
| 7074 | TALGO SA  | 0.001%         | 97.872%      |
| 7075 | ANANDA DEVELOPM                                 | 0.001%         | 97.873%      |
| 7076 | PHOENIX HLDGS L                                 | 0.001%         | 97.874%      |
| 7077 | WEBJET LTD                                      | 0.001%         | 97.875%      |
| 7078 | AUSTAL LTD                                      | 0.001%         | 97.877%      |
| 7079 | JAPAN PULP & PA                                 | 0.001%         | 97.878%      |

|      | SECURITY NAME                                      | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7080 | FREEMAN FINANCI                                    | 0.001%         | 97.879%      |
| 7081 | HIMART CO LTD                                      | 0.001%         | 97.880%      |
| 7082 | KOREA CIRCUIT C                                    | 0.001%         | 97.881%      |
| 7083 | GODREJ CONSUMER                                    | 0.001%         | 97.883%      |
| 7084 | FLEXSTEEL INDS COMMON STOCK USD1.0                 | 0.001%         | 97.884%      |
| 7085 | SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001 | 0.001%         | 97.885%      |
| 7086 | THAI AIRWAYS IN                                    | 0.001%         | 97.886%      |
| 7087 | UNITED SPIRITS                                     | 0.001%         | 97.887%      |
| 7088 | VESTEL ELECTRON                                    | 0.001%         | 97.889%      |
| 7089 | SHOEI CO LTD                                       | 0.001%         | 97.890%      |
| 7090 | GL EVENTS  | 0.001%         | 97.891%      |
| 7091 | SL CORP  | 0.001%         | 97.892%      |
| 7092 | DYNAPACK INTL T                                    | 0.001%         | 97.893%      |
| 7093 | GUOCOLAND LTD                                      | 0.001%         | 97.895%      |
| 7094 | SAETA YIELD SA                                     | 0.001%         | 97.896%      |
| 7095 | DONGFANG ELECT                                     | 0.001%         | 97.897%      |
| 7096 | ACHILLION PHARMACEUTICALS COMMON STOCK USD.001     | 0.001%         | 97.898%      |
| 7097 | BOIRON   | 0.001%         | 97.899%      |
| 7098 | COLTENE HOLDI                                      | 0.001%         | 97.901%      |
| 7099 | QAD INC A COMMON STOCK                             | 0.001%         | 97.902%      |
| 7100 | GOLDSUN DEV/CON                                    | 0.001%         | 97.903%      |
| 7101 | ROBERT WALTERS                                     | 0.001%         | 97.904%      |
| 7102 | CONCORD NEW ENE                                    | 0.001%         | 97.905%      |
| 7103 | LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001 | 0.001%         | 97.907%      |
| 7104 | DAI NIPPON TORY                                    | 0.001%         | 97.908%      |
| 7105 | YASUNAGA CORP                                      | 0.001%         | 97.909%      |
| 7106 | ERICSSON (LM) TEL SP ADR ADR                       | 0.001%         | 97.910%      |
| 7107 | KAPPAHL HOLDING                                    | 0.001%         | 97.911%      |
| 7108 | BIOGAIA AB   | 0.001%         | 97.913%      |
| 7109 | GREEN BRICK PARTNERS INC COMMON STOCK USD.01       | 0.001%         | 97.914%      |
| 7110 | EL PUERTO DE LI                                    | 0.001%         | 97.915%      |
| 7111 | CAMBIAN GROUP P                                    | 0.001%         | 97.916%      |
| 7112 | RYOSHOKU LTD                                       | 0.001%         | 97.917%      |
| 7113 | MESA LABORATORIES INC COMMON STOCK                 | 0.001%         | 97.919%      |
| 7114 | KOREA KOLMAR CO                                    | 0.001%         | 97.920%      |
| 7115 | GROUPE CRIT  | 0.001%         | 97.921%      |
| 7116 | CERVECERIAS UNI                                    | 0.001%         | 97.922%      |
| 7117 | CENTURY TEXT &                                     | 0.001%         | 97.923%      |
| 7118 | CIA DE DIST INT                                    | 0.001%         | 97.925%      |
| 7119 | ELITE SEMICONDU                                    | 0.001%         | 97.926%      |
| 7120 | TEXHONG TEXTILE                                    | 0.001%         | 97.927%      |
| 7121 | YAMAZEN CORPORA                                    | 0.001%         | 97.928%      |
| 7122 | VIACOM INC CLASS A COMMON STOCK USD.001            | 0.001%         | 97.929%      |
| 7123 | BURSON GROUP LT                                    | 0.001%         | 97.931%      |
| 7124 | ORION CORP   | 0.001%         | 97.932%      |
| 7125 | FINANCIAL PRODU                                    | 0.001%         | 97.933%      |
| 7126 | RIBBON COMMUNICATIONS INC COMMON STOCK USD.001     | 0.001%         | 97.934%      |
| 7127 | HYUNDAI ROTEM C                                    | 0.001%         | 97.935%      |
| 7128 | WELCIA HOLDINGS                                    | 0.001%         | 97.937%      |
| 7129 | BHARTI INFRATEL                                    | 0.001%         | 97.938%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7130 | EUGENE CORP                                      | 0.001%         | 97.939%      |
| 7131 | KIKKOMAN CORP                                    | 0.001%         | 97.940%      |
| 7132 | SUN HUNG KAI CO                                  | 0.001%         | 97.941%      |
| 7133 | HO BEE INVESTME                                  | 0.001%         | 97.942%      |
| 7134 | REGAL HOTELS IN                                  | 0.001%         | 97.944%      |
| 7135 | CLAS OHLSON AB                                   | 0.001%         | 97.945%      |
| 7136 | ALTRI SGPS S.A.                                  | 0.001%         | 97.946%      |
| 7137 | NIPPON CARBON C                                  | 0.001%         | 97.947%      |
| 7138 | MORGAN SINDALL                                   | 0.001%         | 97.948%      |
| 7139 | BANKFINANCIAL CORP COMMON STOCK USD.01           | 0.001%         | 97.950%      |
| 7140 | NORWEGIAN AIR S                                  | 0.001%         | 97.951%      |
| 7141 | ARROWHEAD PROR                                   | 0.001%         | 97.952%      |
| 7142 | MELISRON LTD                                     | 0.001%         | 97.953%      |
| 7143 | ROKKO BUTTER CO                                  | 0.001%         | 97.954%      |
| 7144 | BANGKOK DUSIT M                                  | 0.001%         | 97.956%      |
| 7145 | NIHON NOHYAKU                                    | 0.001%         | 97.957%      |
| 7146 | BAZAARVOICE INC COMMON STOCK USD.0001            | 0.001%         | 97.958%      |
| 7147 | DAEWOO SECURITI                                  | 0.001%         | 97.959%      |
| 7148 | NOVA MEASURING                                   | 0.001%         | 97.960%      |
| 7149 | HANWHA SECS                                      | 0.001%         | 97.961%      |
| 7150 | LIEN HWA INDL                                    | 0.001%         | 97.963%      |
| 7151 | SHIN ZU SHING C                                  | 0.001%         | 97.964%      |
| 7152 | TETRA TECHNOLOGIES INC COMMON STOCK USD.01       | 0.001%         | 97.965%      |
| 7153 | NETIA SA   | 0.001%         | 97.966%      |
| 7154 | RAYMOND LTD                                      | 0.001%         | 97.967%      |
| 7155 | SIA REIT INC                                     | 0.001%         | 97.968%      |
| 7156 | SUPERIOR INDUSTRIES INTL COMMON STOCK            | 0.001%         | 97.970%      |
| 7157 | NATIONAL GRID P                                  | 0.001%         | 97.971%      |
| 7158 | TORIDOLL CORPOR                                  | 0.001%         | 97.972%      |
| 7159 | SIMMTECH CO LTD                                  | 0.001%         | 97.973%      |
| 7160 | STAGECOACH GROU                                  | 0.001%         | 97.974%      |
| 7161 | FACC AG  | 0.001%         | 97.976%      |
| 7162 | CORP INMOBILIAR                                  | 0.001%         | 97.977%      |
| 7163 | Y G-1  | 0.001%         | 97.978%      |
| 7164 | ADVANCED WIRELE                                  | 0.001%         | 97.979%      |
| 7165 | NVE CORP   | 0.001%         | 97.980%      |
| 7166 | ACCESS NATIONAL CORP COMMON STOCK USD.835        | 0.001%         | 97.981%      |
| 7167 | RELIANCE ENERGY                                  | 0.001%         | 97.983%      |
| 7168 | SINARMAS LAND                                    | 0.001%         | 97.984%      |
| 7169 | OITA BANK  | 0.001%         | 97.985%      |
| 7170 | CINCINNATI BELL INC COMMON STOCK USD.01          | 0.001%         | 97.986%      |
| 7171 | GRUPO ARGOS S.A                                  | 0.001%         | 97.987%      |
| 7172 | HIBBETT SPORTS INC COMMON STOCK USD.01           | 0.001%         | 97.988%      |
| 7173 | AKKA TECHNOLOGI                                  | 0.001%         | 97.990%      |
| 7174 | PROSPERITY REIT                                  | 0.001%         | 97.991%      |
| 7175 | WESTERN ENERGY                                   | 0.001%         | 97.992%      |
| 7176 | MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01   | 0.001%         | 97.993%      |
| 7177 | HUNG POO CONSTR                                  | 0.001%         | 97.994%      |
| 7178 | AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0 | 0.001%         | 97.995%      |
| 7179 | SUPERBLOCK PCL                                   | 0.001%         | 97.997%      |



|      | SECURITY NAME                             | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7180 | HAKDEX AB                                 | 0.001%         | 97.998%      |
| 7181 | CHAUN-CHOUNG TE                           | 0.001%         | 97.999%      |
| 7182 | MIRATI THERAPEU                           | 0.001%         | 98.000%      |
| 7183 | TOTETSU KOGYO C                           | 0.001%         | 98.001%      |
| 7184 | SEASPAN CORP                              | 0.001%         | 98.002%      |
| 7185 | OPTO TECH CORPN                           | 0.001%         | 98.004%      |
| 7186 | PT TIMAH TBK                              | 0.001%         | 98.005%      |
| 7187 | TECHNICOLOR                               | 0.001%         | 98.006%      |
| 7188 | FUJI CO(TOKYO)                            | 0.001%         | 98.007%      |
| 7189 | TOYO KANETSU KK                           | 0.001%         | 98.008%      |
| 7190 | SPH REIT                                  | 0.001%         | 98.009%      |
| 7191 | CCC SA                                    | 0.001%         | 98.011%      |
| 7192 | ZOJIRUSHI CORP                            | 0.001%         | 98.012%      |
| 7193 | TV TOKYO HLDG C                           | 0.001%         | 98.013%      |
| 7194 | HAP SENG CONSOL                           | 0.001%         | 98.014%      |
| 7195 | CAPITAL&REG PRO                           | 0.001%         | 98.015%      |
| 7196 | COLBUN S.A.                               | 0.001%         | 98.016%      |
| 7197 | DAEWOONG CO LTD                           | 0.001%         | 98.018%      |
| 7198 | ASCENTIAL PLC                             | 0.001%         | 98.019%      |
| 7199 | LINX SA                                   | 0.001%         | 98.020%      |
| 7200 | FORUS S.A.                                | 0.001%         | 98.021%      |
| 7201 | MOTECH INDUSTRI                           | 0.001%         | 98.022%      |
| 7202 | CHOLAMANDALAM I                           | 0.001%         | 98.023%      |
| 7203 | DOGAN HOLDINGS                            | 0.001%         | 98.025%      |
| 7204 | TAIWAN SECOM                              | 0.001%         | 98.026%      |
| 7205 | SHINKO PLANTECH                           | 0.001%         | 98.027%      |
| 7206 | QUALITY HOUSES                            | 0.001%         | 98.028%      |
| 7207 | HOKUTO CORP                               | 0.001%         | 98.029%      |
| 7208 | PICO HOLDINGS INC COMMON STOCK USD.001    | 0.001%         | 98.030%      |
| 7209 | POWELL INDUSTRIES INC COMMON STOCK USD.01 | 0.001%         | 98.031%      |
| 7210 | CHINA SUNTIEN G                           | 0.001%         | 98.033%      |
| 7211 | HANDSOME CORP                             | 0.001%         | 98.034%      |
| 7212 | MULTIPLUS SA                              | 0.001%         | 98.035%      |
| 7213 | KAJARIA CERAMIC                           | 0.001%         | 98.036%      |
| 7214 | TOYO KOHAN CO                             | 0.001%         | 98.037%      |
| 7215 | HI SUN TECH CHI                           | 0.001%         | 98.038%      |
| 7216 | NAMCHOW CHEMICA                           | 0.001%         | 98.039%      |
| 7217 | BANKINTER SA                              | 0.001%         | 98.041%      |
| 7218 | BRUNELLO CUCINE                           | 0.001%         | 98.042%      |
| 7219 | TYC BROTHER IND                           | 0.001%         | 98.043%      |
| 7220 | BTB REAL ESTATE                           | 0.001%         | 98.044%      |
| 7221 | SIRTEX MEDICAL                            | 0.001%         | 98.045%      |
| 7222 | BIOTEST AG                                | 0.001%         | 98.046%      |
| 7223 | INTILAND DEVPT                            | 0.001%         | 98.047%      |
| 7224 | PDL BIOPHARMA INC COMMON STOCK USD.01     | 0.001%         | 98.049%      |
| 7225 | KATAKURA INDS                             | 0.001%         | 98.050%      |
| 7226 | HORNBACK BAUMAR                           | 0.001%         | 98.051%      |
| 7227 | VERBIO VEREINIG                           | 0.001%         | 98.052%      |
| 7228 | PARTNER COMMUNI                           | 0.001%         | 98.053%      |
| 7229 | ELECTRA                                   | 0.001%         | 98.054%      |

|      | SECURITY NAME                                  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7230 | PENDRAGON PLC                                  | 0.001%         | 98.055%      |
| 7231 | COMBA TELECOM S                                | 0.001%         | 98.057%      |
| 7232 | TOLI CORP                                      | 0.001%         | 98.058%      |
| 7233 | FINOLEX CABLES                                 | 0.001%         | 98.059%      |
| 7234 | COSTAMARE INC                                  | 0.001%         | 98.060%      |
| 7235 | CHINA SHANSHUI                                 | 0.001%         | 98.061%      |
| 7236 | KRESNA   | 0.001%         | 98.062%      |
| 7237 | PUMA AG  | 0.001%         | 98.063%      |
| 7238 | HEINEKEN MALAYS                                | 0.001%         | 98.065%      |
| 7239 | ADVAN CO LTD                                   | 0.001%         | 98.066%      |
| 7240 | DUNI AB  | 0.001%         | 98.067%      |
| 7241 | TIAN GE INTERAC                                | 0.001%         | 98.068%      |
| 7242 | AFFICHAGE HOLDI                                | 0.001%         | 98.069%      |
| 7243 | SANTOS BRASIL P                                | 0.001%         | 98.070%      |
| 7244 | DIGI INTL INC                                  | 0.001%         | 98.071%      |
| 7245 | IONIS PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.001%         | 98.072%      |
| 7246 | LG CORP  | 0.001%         | 98.074%      |
| 7247 | TONG YANG INV B                                | 0.001%         | 98.075%      |
| 7248 | MARUWA CO LTD                                  | 0.001%         | 98.076%      |
| 7249 | ALPHA & OMEGA S                                | 0.001%         | 98.077%      |
| 7250 | LIFE CORPORATIO                                | 0.001%         | 98.078%      |
| 7251 | IRISH CONTINENT                                | 0.001%         | 98.079%      |
| 7252 | DMC GLOBAL INC COMMON STOCK USD.05             | 0.001%         | 98.080%      |
| 7253 | ACTRON TECHNOLO                                | 0.001%         | 98.082%      |
| 7254 | TSUGAMI CORP                                   | 0.001%         | 98.083%      |
| 7255 | KONISHI CO LTD                                 | 0.001%         | 98.084%      |
| 7256 | NICHIREKI CO LT                                | 0.001%         | 98.085%      |
| 7257 | PROCTOR&GAMBLE                                 | 0.001%         | 98.086%      |
| 7258 | ENAV SPA                                       | 0.001%         | 98.087%      |
| 7259 | DATANG INTL POW                                | 0.001%         | 98.088%      |
| 7260 | GREATEK ELECTRO                                | 0.001%         | 98.089%      |
| 7261 | CHUNGHWA PRECIS                                | 0.001%         | 98.091%      |
| 7262 | MEDIDATA SOLUTIONS INC COMMON STOCK USD.01     | 0.001%         | 98.092%      |
| 7263 | HISAKA WORKS LT                                | 0.001%         | 98.093%      |
| 7264 | GLOBAL POWER SY                                | 0.001%         | 98.094%      |
| 7265 | NEOGENOMICS INC COMMON STOCK USD.001           | 0.001%         | 98.095%      |
| 7266 | PULSE SEISMIC                                  | 0.001%         | 98.096%      |
| 7267 | TOKAI CORP/GIFU                                | 0.001%         | 98.097%      |
| 7268 | UOA DEVELOPMENT                                | 0.001%         | 98.098%      |
| 7269 | SEAH BESTEEL CO                                | 0.001%         | 98.100%      |
| 7270 | SPOK HOLDINGS INC COMMON STOCK USD.0001        | 0.001%         | 98.101%      |
| 7271 | TEAM INC                                       | 0.001%         | 98.102%      |
| 7272 | GPO AEROPORTUAR                                | 0.001%         | 98.103%      |
| 7273 | WEYCO GROUP INC                                | 0.001%         | 98.104%      |
| 7274 | METRO HOLDINGS                                 | 0.001%         | 98.105%      |
| 7275 | mitsui HOME CO                                 | 0.001%         | 98.106%      |
| 7276 | PIER 1 IMPORTS INC COMMON STOCK USD.001        | 0.001%         | 98.107%      |
| 7277 | CSW INDUSTRIALS INC COMMON STOCK USD.01        | 0.001%         | 98.108%      |
| 7278 | AKTIA BANK OYJ                                 | 0.001%         | 98.110%      |
| 7279 | AVIC INTERNATIO                                | 0.001%         | 98.111%      |

|      | SECURITY NAME                     | % OF PORTFOLIO | CUMULATIVE % |
|------|-----------------------------------|----------------|--------------|
| 7280 | MANILA ELECTRIC                   | 0.001%         | 98.112%      |
| 7281 | T-GAIA CORP                       | 0.001%         | 98.113%      |
| 7282 | CRAFT BREWERS A                   | 0.001%         | 98.114%      |
| 7283 | AGUAS ANDINAS S                   | 0.001%         | 98.115%      |
| 7284 | CHINA AIRCRAFT                    | 0.001%         | 98.116%      |
| 7285 | GAMEHOST INC                      | 0.001%         | 98.117%      |
| 7286 | WEIBO CORP SPON ADR ADR USD.00025 | 0.001%         | 98.119%      |
| 7287 | ACOM CO                           | 0.001%         | 98.120%      |
| 7288 | FUJIBO HOLDINGS                   | 0.001%         | 98.121%      |
| 7289 | ROAD KING INFRA                   | 0.001%         | 98.122%      |
| 7290 | EIGHTEENTH BANK                   | 0.001%         | 98.123%      |
| 7291 | PARCO CO                          | 0.001%         | 98.124%      |
| 7292 | WORLEYPARSONS                     | 0.001%         | 98.125%      |
| 7293 | NRW HOLDINGS LT                   | 0.001%         | 98.126%      |
| 7294 | F&A AQUA HOLDIN                   | 0.001%         | 98.127%      |
| 7295 | GENESIS ENERGY                    | 0.001%         | 98.129%      |
| 7296 | IMVESCOR RESTAU                   | 0.001%         | 98.130%      |
| 7297 | GUJARAT STATE F                   | 0.001%         | 98.131%      |
| 7298 | GLOBAL MEDIACOM                   | 0.001%         | 98.132%      |
| 7299 | LOTTE CONFECT                     | 0.001%         | 98.133%      |
| 7300 | DELEK GROUP                       | 0.001%         | 98.134%      |
| 7301 | PHILIPPINE NATL                   | 0.001%         | 98.135%      |
| 7302 | HOCHIKI CORPORA                   | 0.001%         | 98.136%      |
| 7303 | CGN MEIYA POWER                   | 0.001%         | 98.137%      |
| 7304 | YAKULT HONSHA C                   | 0.001%         | 98.139%      |
| 7305 | REDCO PROPRTIE                    | 0.001%         | 98.140%      |
| 7306 | PSG GROUP LTD                     | 0.001%         | 98.141%      |
| 7307 | SCANDI STANDARD                   | 0.001%         | 98.142%      |
| 7308 | KPIT TECHNOLOGI                   | 0.001%         | 98.143%      |
| 7309 | OKURA INDUSTRIA                   | 0.001%         | 98.144%      |
| 7310 | GOL LINHAS AERE                   | 0.001%         | 98.145%      |
| 7311 | GUANGZHOU PHARM                   | 0.001%         | 98.146%      |
| 7312 | ASSET MANAGERS                    | 0.001%         | 98.147%      |
| 7313 | RANK GROUP PLC                    | 0.001%         | 98.148%      |
| 7314 | CATHEDRAL ENERG                   | 0.001%         | 98.150%      |
| 7315 | ADCOCK INGRAM H                   | 0.001%         | 98.151%      |
| 7316 | ANSELL LTD                        | 0.001%         | 98.152%      |
| 7317 | CAPITA GROUP PL                   | 0.001%         | 98.153%      |
| 7318 | CREDITO REAL SA                   | 0.001%         | 98.154%      |
| 7319 | RCF                               | 0.001%         | 98.155%      |
| 7320 | XIAMEN INTL POR                   | 0.001%         | 98.156%      |
| 7321 | TOWNGAS CHINA C                   | 0.001%         | 98.157%      |
| 7322 | SINTEX PLASTICS                   | 0.001%         | 98.158%      |
| 7323 | LONMIN PLC                        | 0.001%         | 98.160%      |
| 7324 | CORFICOLOMBIANA                   | 0.001%         | 98.161%      |
| 7325 | FRONTLINE LTD/B                   | 0.001%         | 98.162%      |
| 7326 | SUNSHINE 10                       | 0.001%         | 98.163%      |
| 7327 | VAISALA                           | 0.001%         | 98.164%      |
| 7328 | BETER BED HOLD                    | 0.001%         | 98.165%      |
| 7329 | TOURISM HOLDING                   | 0.001%         | 98.166%      |

|      | SECURITY NAME                             | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7330 | KOWLOON DEVMT                             | 0.001%         | 98.167%      |
| 7331 | MK ELECTRON                               | 0.001%         | 98.168%      |
| 7332 | VILLA WORLD LTD                           | 0.001%         | 98.169%      |
| 7333 | YOSHINOYA D&C C                           | 0.001%         | 98.171%      |
| 7334 | MOMENTUM GROUP                            | 0.001%         | 98.172%      |
| 7335 | JU TENG INTERNA                           | 0.001%         | 98.173%      |
| 7336 | UNIBAIL-RODAMCO                           | 0.001%         | 98.174%      |
| 7337 | GREAT EASTERN H                           | 0.001%         | 98.175%      |
| 7338 | ORIOLA-KD CORP                            | 0.001%         | 98.176%      |
| 7339 | I.T LIMITED                               | 0.001%         | 98.177%      |
| 7340 | OSJB HOLDINGS C                           | 0.001%         | 98.178%      |
| 7341 | SIPEF(PLANT FIN                           | 0.001%         | 98.179%      |
| 7342 | SFA ENGINEERING                           | 0.001%         | 98.180%      |
| 7343 | LIFETIME BRANDS INC COMMON STOCK USD.01   | 0.001%         | 98.181%      |
| 7344 | PARK ELECTROCHE                           | 0.001%         | 98.183%      |
| 7345 | NEWALTA INC                               | 0.001%         | 98.184%      |
| 7346 | SAWIT SUMBERMAS                           | 0.001%         | 98.185%      |
| 7347 | ORACLE CORP JAP                           | 0.001%         | 98.186%      |
| 7348 | VITAL KSK HOLDI                           | 0.001%         | 98.187%      |
| 7349 | 51JOB INC ADR ADR USD.0001                | 0.001%         | 98.188%      |
| 7350 | SADBHAV ENGINEE                           | 0.001%         | 98.189%      |
| 7351 | IES HOLDINGS INC COMMON STOCK USD.01      | 0.001%         | 98.190%      |
| 7352 | SECURITY BANK C                           | 0.001%         | 98.191%      |
| 7353 | MAGNITOGORS-SPO                           | 0.001%         | 98.192%      |
| 7354 | DAIWA INDUSTRIE                           | 0.001%         | 98.193%      |
| 7355 | EMPRESA NACIONA                           | 0.001%         | 98.195%      |
| 7356 | DENYO CO                                  | 0.001%         | 98.196%      |
| 7357 | NAMURA SHIPBUIL                           | 0.001%         | 98.197%      |
| 7358 | FANTASIA HOLDIN                           | 0.001%         | 98.198%      |
| 7359 | CIVITAS SOLUTIONS INC COMMON STOCK USD.01 | 0.001%         | 98.199%      |
| 7360 | LPP SA                                    | 0.001%         | 98.200%      |
| 7361 | ALUPAR INVEST S                           | 0.001%         | 98.201%      |
| 7362 | BYGGMAX GROUP A                           | 0.001%         | 98.202%      |
| 7363 | CONNECTICUT WATER SVC INC COMMON STOCK    | 0.001%         | 98.203%      |
| 7364 | SAMYANG CORP                              | 0.001%         | 98.204%      |
| 7365 | MONTEA SCA                                | 0.001%         | 98.205%      |
| 7366 | GALATASARAY SPO                           | 0.001%         | 98.207%      |
| 7367 | TECHNOLOGY ONE                            | 0.001%         | 98.208%      |
| 7368 | INFOCOM CORP                              | 0.001%         | 98.209%      |
| 7369 | DHT HOLDINGS IN                           | 0.001%         | 98.210%      |
| 7370 | E-COMMODITIES H                           | 0.001%         | 98.211%      |
| 7371 | ORACLE FIN SERV                           | 0.001%         | 98.212%      |
| 7372 | ACE HARDWARE IN                           | 0.001%         | 98.213%      |
| 7373 | KOREA GAS CORP                            | 0.001%         | 98.214%      |
| 7374 | NEXPOINT RESIDENTIAL REIT USD.01          | 0.001%         | 98.215%      |
| 7375 | TRANS COSMOS                              | 0.001%         | 98.216%      |
| 7376 | ENERGISA SA                               | 0.001%         | 98.217%      |
| 7377 | ENERCHINA HOLDI                           | 0.001%         | 98.218%      |
| 7378 | SUNDARAM FINANC                           | 0.001%         | 98.219%      |
| 7379 | NISHIMATSUYA CH                           | 0.001%         | 98.221%      |

|      | SECURITY NAME                             | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7380 | SMS CO LTD                                | 0.001%         | 98.222%      |
| 7381 | COSMOS PHARMACE                           | 0.001%         | 98.223%      |
| 7382 | CVC BRASIL OP A                           | 0.001%         | 98.224%      |
| 7383 | CMBC CAPITAL HO                           | 0.001%         | 98.225%      |
| 7384 | TELESITES SAB D                           | 0.001%         | 98.226%      |
| 7385 | CALIX INC COMMON STOCK                    | 0.001%         | 98.227%      |
| 7386 | EDP RENOVAVEIS                            | 0.001%         | 98.228%      |
| 7387 | XINGDA INTERNAT                           | 0.001%         | 98.229%      |
| 7388 | NAMYANG DAIRY P                           | 0.001%         | 98.230%      |
| 7389 | STHREE                                    | 0.001%         | 98.231%      |
| 7390 | HAPPINET CORP                             | 0.001%         | 98.232%      |
| 7391 | MALAYSIA BUILD                            | 0.001%         | 98.233%      |
| 7392 | INTERNATIONAL M                           | 0.001%         | 98.235%      |
| 7393 | POU SHENG INTL                            | 0.001%         | 98.236%      |
| 7394 | CAFE DE CORAL H                           | 0.001%         | 98.237%      |
| 7395 | SUNGWOO HITECH                            | 0.001%         | 98.238%      |
| 7396 | LIMELIGHT NETW                            | 0.001%         | 98.239%      |
| 7397 | DONGWONIndustr                            | 0.001%         | 98.240%      |
| 7398 | LIG NEX1 CO LTD                           | 0.001%         | 98.241%      |
| 7399 | COMMUNISIS PLC                            | 0.001%         | 98.242%      |
| 7400 | ADITYA BIRLA CA                           | 0.001%         | 98.243%      |
| 7401 | UNITED INTL ENT                           | 0.001%         | 98.244%      |
| 7402 | ALPHA CORP                                | 0.001%         | 98.245%      |
| 7403 | NORDIC SEMICONDR                          | 0.001%         | 98.246%      |
| 7404 | SK TELECOM ADR                            | 0.001%         | 98.247%      |
| 7405 | UNIVERSAL CEMEN                           | 0.001%         | 98.248%      |
| 7406 | TESARO INC                                | 0.001%         | 98.249%      |
| 7407 | KP TISSUE INC                             | 0.001%         | 98.251%      |
| 7408 | CHUDENKO CORP                             | 0.001%         | 98.252%      |
| 7409 | INTOPS CO                                 | 0.001%         | 98.253%      |
| 7410 | TAIWAN SURFACE                            | 0.001%         | 98.254%      |
| 7411 | ASIA VITAL COMP                           | 0.001%         | 98.255%      |
| 7412 | XEROX CORPORATION SR UNSECURED 03/22 4.07 | 0.001%         | 98.256%      |
| 7413 | CENTRAL CHINA R                           | 0.001%         | 98.257%      |
| 7414 | GR ED L'ESPRESS                           | 0.001%         | 98.258%      |
| 7415 | BIESSE                                    | 0.001%         | 98.259%      |
| 7416 | TA CHEN STAINLE                           | 0.001%         | 98.260%      |
| 7417 | DAI-ICHI SEIKO                            | 0.001%         | 98.261%      |
| 7418 | SDI CORP                                  | 0.001%         | 98.262%      |
| 7419 | CHINA TELECOM C                           | 0.001%         | 98.263%      |
| 7420 | PLENUS CO                                 | 0.001%         | 98.264%      |
| 7421 | CEDAR WOODS PRO                           | 0.001%         | 98.265%      |
| 7422 | TYMAN PLC                                 | 0.001%         | 98.266%      |
| 7423 | IGB REAL ESTATE                           | 0.001%         | 98.267%      |
| 7424 | YICHANG HEC CHA                           | 0.001%         | 98.269%      |
| 7425 | ROLAND DG CORP                            | 0.001%         | 98.270%      |
| 7426 | YUMESHIN HOLDIN                           | 0.001%         | 98.271%      |
| 7427 | UMW OIL & GAS C                           | 0.001%         | 98.272%      |
| 7428 | KH NEOCHEM CO L                           | 0.001%         | 98.273%      |
| 7429 | TENMA CORPORATI                           | 0.001%         | 98.274%      |

|      | SECURITY NAME                                      | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7430 | MUNKSJO OYJ  | 0.001%         | 98.275%      |
| 7431 | F-TECH INC   | 0.001%         | 98.276%      |
| 7432 | B&B TOOLS AB                                       | 0.001%         | 98.277%      |
| 7433 | WINGSTOP INC COMMON STOCK USD.01                   | 0.001%         | 98.278%      |
| 7434 | WISETECH GLOBAL                                    | 0.001%         | 98.279%      |
| 7435 | CROSS-HARBOUR H                                    | 0.001%         | 98.280%      |
| 7436 | FUNAI ELECTRIC                                     | 0.001%         | 98.281%      |
| 7437 | CHINA SILVER GR                                    | 0.001%         | 98.282%      |
| 7438 | CHUGAI PHARM CO                                    | 0.001%         | 98.283%      |
| 7439 | BULTEN AB  | 0.001%         | 98.284%      |
| 7440 | CALBEE INC   | 0.001%         | 98.285%      |
| 7441 | BENEFIT ONE INC                                    | 0.001%         | 98.286%      |
| 7442 | PTT PUBLIC COMP                                    | 0.001%         | 98.287%      |
| 7443 | HOTAI MOTOR CO                                     | 0.001%         | 98.288%      |
| 7444 | BWX LTD  | 0.001%         | 98.290%      |
| 7445 | FIAT CHRYSLER A                                    | 0.001%         | 98.291%      |
| 7446 | TONGYANG LIFE I                                    | 0.001%         | 98.292%      |
| 7447 | GOLD CIRCUIT EL                                    | 0.001%         | 98.293%      |
| 7448 | STAR ASIAN INVE                                    | 0.001%         | 98.294%      |
| 7449 | MIDDLESEX WATER CO COMMON STOCK                    | 0.001%         | 98.295%      |
| 7450 | ESSENDANT INC COMMON STOCK USD.1                   | 0.001%         | 98.296%      |
| 7451 | FURUKAWA BATTER                                    | 0.001%         | 98.297%      |
| 7452 | PRESIDENT SECS                                     | 0.001%         | 98.298%      |
| 7453 | KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001  | 0.001%         | 98.299%      |
| 7454 | KEPPEL INFRASTR                                    | 0.001%         | 98.300%      |
| 7455 | REVLON INC CLASS A COMMON STOCK USD.01             | 0.001%         | 98.301%      |
| 7456 | SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1       | 0.001%         | 98.302%      |
| 7457 | MEDICLINIC INTE                                    | 0.001%         | 98.303%      |
| 7458 | ARB CORP LTD                                       | 0.001%         | 98.304%      |
| 7459 | ONE LIBERTY PRO                                    | 0.001%         | 98.305%      |
| 7460 | GREE INC   | 0.001%         | 98.306%      |
| 7461 | G-RESOURCES GP                                     | 0.001%         | 98.307%      |
| 7462 | ASKUL  | 0.001%         | 98.308%      |
| 7463 | CTCI CORP  | 0.001%         | 98.309%      |
| 7464 | PTC INDIA LTD                                      | 0.001%         | 98.310%      |
| 7465 | HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001  | 0.001%         | 98.311%      |
| 7466 | DAEHAN FLOUR MI                                    | 0.001%         | 98.312%      |
| 7467 | SUNPOWER CORP COMMON STOCK USD.001                 | 0.001%         | 98.314%      |
| 7468 | GLOBERIDE INC                                      | 0.001%         | 98.315%      |
| 7469 | SANDRIDGE ENERGY INC COMMON STOCK USD.001          | 0.001%         | 98.316%      |
| 7470 | JAMMU & KASHMIR                                    | 0.001%         | 98.317%      |
| 7471 | SHOUGANG CNCRD                                     | 0.001%         | 98.318%      |
| 7472 | TARENA INTERNATIONAL INC ADR ADR USD.001           | 0.001%         | 98.319%      |
| 7473 | GRUPO INDUSTRIA                                    | 0.001%         | 98.320%      |
| 7474 | STARZEN CO LTD                                     | 0.001%         | 98.321%      |
| 7475 | GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001   | 0.001%         | 98.322%      |
| 7476 | WINMARK CORP COMMON STOCK                          | 0.001%         | 98.323%      |
| 7477 | SURUGA CO LTD                                      | 0.001%         | 98.324%      |
| 7478 | CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001 | 0.001%         | 98.325%      |
| 7479 | MARUWA UNYU  | 0.001%         | 98.326%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7480 | TAI CHEUNG HLDG                                 | 0.001%         | 98.327%      |
| 7481 | TRANCOM CO, LTD                                 | 0.001%         | 98.328%      |
| 7482 | OOH!MEDIA LTD                                   | 0.001%         | 98.329%      |
| 7483 | GLU MOBILE INC COMMON STOCK USD.0001            | 0.001%         | 98.330%      |
| 7484 | BANCO DAVIVIEND                                 | 0.001%         | 98.331%      |
| 7485 | PARTRON CO LTD                                  | 0.001%         | 98.332%      |
| 7486 | GULLIVER INTERN                                 | 0.001%         | 98.333%      |
| 7487 | SOLARTECH INTL                                  | 0.001%         | 98.334%      |
| 7488 | WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0   | 0.001%         | 98.335%      |
| 7489 | ALIO GOLD INC                                   | 0.001%         | 98.336%      |
| 7490 | GREAT EASTERN S                                 | 0.001%         | 98.337%      |
| 7491 | TATA COMMUNICAT                                 | 0.001%         | 98.338%      |
| 7492 | PERLIS PLANTATI                                 | 0.001%         | 98.339%      |
| 7493 | RADICO KHAITAN                                  | 0.001%         | 98.340%      |
| 7494 | CHINA SOUTHERN AIR SPONS ADR ADR                | 0.001%         | 98.341%      |
| 7495 | RIKEN VITAMIN C                                 | 0.001%         | 98.342%      |
| 7496 | MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01 | 0.001%         | 98.343%      |
| 7497 | PAN INTL INDL                                   | 0.001%         | 98.344%      |
| 7498 | DAIRY FARM INTL                                 | 0.001%         | 98.345%      |
| 7499 | TILE SHOP HLDGS INC COMMON STOCK USD.0001       | 0.001%         | 98.347%      |
| 7500 | DIP CORPORATION                                 | 0.001%         | 98.348%      |
| 7501 | NORITAKE CO                                     | 0.001%         | 98.349%      |
| 7502 | NIPPON BEET SUG                                 | 0.001%         | 98.350%      |
| 7503 | ORDINA NV                                       | 0.001%         | 98.351%      |
| 7504 | DEVELOPMENT SEC                                 | 0.001%         | 98.352%      |
| 7505 | CHINA AEROSPACE                                 | 0.001%         | 98.353%      |
| 7506 | BBX CAPITAL CORP COMMON STOCK USD.01            | 0.001%         | 98.354%      |
| 7507 | HILL INTERNATIONAL INC COMMON STOCK USD.0001    | 0.001%         | 98.355%      |
| 7508 | SANYANGIndustr                                  | 0.001%         | 98.356%      |
| 7509 | VITROLIFE AB                                    | 0.001%         | 98.357%      |
| 7510 | WILH. WILHELMSE                                 | 0.001%         | 98.358%      |
| 7511 | VIRGIN AUSTRALI                                 | 0.001%         | 98.359%      |
| 7512 | S1 CORP   | 0.001%         | 98.360%      |
| 7513 | INGENIA COMMUNI                                 | 0.001%         | 98.361%      |
| 7514 | PEGASUS SEWING                                  | 0.001%         | 98.362%      |
| 7515 | TONG HSING ELEC                                 | 0.001%         | 98.363%      |
| 7516 | AXACTOR AB                                      | 0.001%         | 98.364%      |
| 7517 | SOCIEDAD MATRIZ                                 | 0.001%         | 98.365%      |
| 7518 | BORYUNG PHARM                                   | 0.001%         | 98.366%      |
| 7519 | GET NICE HOLDIN                                 | 0.001%         | 98.367%      |
| 7520 | SA SA INTL HLDG                                 | 0.001%         | 98.368%      |
| 7521 | ASIA AVIATION P                                 | 0.001%         | 98.369%      |
| 7522 | TSUBAKI NAKASHI                                 | 0.001%         | 98.370%      |
| 7523 | HAWKINS INC COMMON STOCK USD.05                 | 0.001%         | 98.371%      |
| 7524 | ALAM SUTERA REA                                 | 0.001%         | 98.372%      |
| 7525 | COOPER ENERGY L                                 | 0.001%         | 98.373%      |
| 7526 | COLLINS FOOD LT                                 | 0.001%         | 98.374%      |
| 7527 | MAN SE  | 0.001%         | 98.375%      |
| 7528 | SYNERGIE  | 0.001%         | 98.376%      |
| 7529 | FREIGHTWAYS LTD                                 | 0.001%         | 98.377%      |

|      | SECURITY NAME                                      | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7530 | ADVA AG  | 0.001%         | 98.378%      |
| 7531 | COSAN LOGISTICA                                    | 0.001%         | 98.379%      |
| 7532 | WHITESTONE REIT REIT USD.001                       | 0.001%         | 98.380%      |
| 7533 | BATA INDIA LTD                                     | 0.001%         | 98.381%      |
| 7534 | ALTEK CORP   | 0.001%         | 98.382%      |
| 7535 | FIRST BANCORP INC/ME COMMON STOCK USD.01           | 0.001%         | 98.383%      |
| 7536 | BELLEVUE GROUP                                     | 0.001%         | 98.384%      |
| 7537 | KOZA ANADOLU ME                                    | 0.001%         | 98.385%      |
| 7538 | LINK AND MOTIVA                                    | 0.001%         | 98.386%      |
| 7539 | PKP CARGO SA                                       | 0.001%         | 98.387%      |
| 7540 | THAI VEGETABLE                                     | 0.001%         | 98.388%      |
| 7541 | FAR EAST HOSPIT                                    | 0.001%         | 98.389%      |
| 7542 | PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666 | 0.001%         | 98.390%      |
| 7543 | ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01   | 0.001%         | 98.391%      |
| 7544 | GATEWAY LIFESTY                                    | 0.001%         | 98.392%      |
| 7545 | HANWHA NON-LIFE                                    | 0.001%         | 98.393%      |
| 7546 | PANDA GREEN ENE                                    | 0.001%         | 98.394%      |
| 7547 | FOLKESTONE EDU                                     | 0.001%         | 98.395%      |
| 7548 | FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0      | 0.001%         | 98.396%      |
| 7549 | BOUSTEAD HLDGS                                     | 0.001%         | 98.397%      |
| 7550 | UTD INDUSTRIAL                                     | 0.001%         | 98.398%      |
| 7551 | SANKYO TATEYAMA                                    | 0.001%         | 98.399%      |
| 7552 | PCHOME ONLINE I                                    | 0.001%         | 98.400%      |
| 7553 | COSTA GROUP HOL                                    | 0.001%         | 98.401%      |
| 7554 | SILICONWARE PRE                                    | 0.001%         | 98.402%      |
| 7555 | ADDTECH AB B SH                                    | 0.001%         | 98.403%      |
| 7556 | CORPORATE TRAVE                                    | 0.001%         | 98.404%      |
| 7557 | VAN LANSCHOT NV                                    | 0.001%         | 98.405%      |
| 7558 | HANSOL PAPER CO                                    | 0.001%         | 98.406%      |
| 7559 | ANICOM HOLDINGS                                    | 0.001%         | 98.407%      |
| 7560 | FOSTER (LB) CO A COMMON STOCK USD.01               | 0.001%         | 98.408%      |
| 7561 | SOGEFI   | 0.001%         | 98.409%      |
| 7562 | FALCK RENEWABLE                                    | 0.001%         | 98.410%      |
| 7563 | SINON CORP   | 0.001%         | 98.411%      |
| 7564 | TICON INDUSTRIA                                    | 0.001%         | 98.412%      |
| 7565 | CHINA LILANG LT                                    | 0.001%         | 98.413%      |
| 7566 | CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001      | 0.001%         | 98.414%      |
| 7567 | LOTES CO LTD                                       | 0.001%         | 98.415%      |
| 7568 | RAFFLES MEDICAL                                    | 0.001%         | 98.416%      |
| 7569 | TOP SPRING INTL                                    | 0.001%         | 98.417%      |
| 7570 | NAN HAI CORPORA                                    | 0.001%         | 98.418%      |
| 7571 | GRUPO CEMENTOS                                     | 0.001%         | 98.419%      |
| 7572 | INDEPENDENCE HOLDING CO COMMON STOCK USD1.0        | 0.001%         | 98.420%      |
| 7573 | SPCG   | 0.001%         | 98.421%      |
| 7574 | TOBISHIMA CORP                                     | 0.001%         | 98.422%      |
| 7575 | ATRIUM LJUNGBER                                    | 0.001%         | 98.423%      |
| 7576 | ASCENDAS HOSPIT                                    | 0.001%         | 98.424%      |
| 7577 | STAR MICRONICS                                     | 0.001%         | 98.425%      |
| 7578 | MAIRE TECNIMONT                                    | 0.001%         | 98.426%      |
| 7579 | ZORLU ENRJI  | 0.001%         | 98.427%      |



|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7580 | KURA CORPORATIO                                  | 0.001%         | 98.428%      |
| 7581 | AICHI CORPORATI                                  | 0.001%         | 98.429%      |
| 7582 | FEDERAL CORP                                     | 0.001%         | 98.430%      |
| 7583 | GLAXOSMITHKLINE                                  | 0.001%         | 98.431%      |
| 7584 | WINCANTON  | 0.001%         | 98.432%      |
| 7585 | KYUNG DONG                                       | 0.001%         | 98.433%      |
| 7586 | ARROW FINANCIAL CORP COMMON STOCK USD1.0         | 0.001%         | 98.434%      |
| 7587 | NAMESON  | 0.001%         | 98.435%      |
| 7588 | TOHO TITANIUM C                                  | 0.001%         | 98.436%      |
| 7589 | ESTIA HELATH LT                                  | 0.001%         | 98.437%      |
| 7590 | HANSOL LCD INC                                   | 0.001%         | 98.438%      |
| 7591 | NCC GROUP LTD.                                   | 0.001%         | 98.439%      |
| 7592 | UNIDEN CORP                                      | 0.001%         | 98.440%      |
| 7593 | CMC MAGNETICS C                                  | 0.001%         | 98.441%      |
| 7594 | QUALITAS CONTOL                                  | 0.001%         | 98.442%      |
| 7595 | PANIN FINANCIAL                                  | 0.001%         | 98.443%      |
| 7596 | CHONG HONG CONS                                  | 0.001%         | 98.444%      |
| 7597 | ACETO CORP COMMON STOCK USD.01                   | 0.001%         | 98.445%      |
| 7598 | RH COMMON STOCK USD.0001                         | 0.001%         | 98.446%      |
| 7599 | INFRASTRUTTURE                                   | 0.001%         | 98.447%      |
| 7600 | INTAGE INC                                       | 0.001%         | 98.448%      |
| 7601 | RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01 | 0.001%         | 98.449%      |
| 7602 | RIDLEY CORP LTD                                  | 0.001%         | 98.450%      |
| 7603 | YARA INTERNATIO                                  | 0.001%         | 98.451%      |
| 7604 | CHUNG HUNG STEE                                  | 0.001%         | 98.452%      |
| 7605 | JSR CORPORATION                                  | 0.001%         | 98.453%      |
| 7606 | O-BANK CO LTD                                    | 0.001%         | 98.454%      |
| 7607 | LITE-ON SEMICON                                  | 0.001%         | 98.454%      |
| 7608 | RYOSAN CO  | 0.001%         | 98.455%      |
| 7609 | KYOKUTO BOEKI K                                  | 0.001%         | 98.456%      |
| 7610 | DAISO CO   | 0.001%         | 98.457%      |
| 7611 | DAIICHI JITSUGY                                  | 0.001%         | 98.458%      |
| 7612 | SPEEDY HIRE PLC                                  | 0.001%         | 98.459%      |
| 7613 | SOLIUM CAPITAL                                   | 0.001%         | 98.460%      |
| 7614 | INVESTORS CLOUD                                  | 0.001%         | 98.461%      |
| 7615 | MPACT LIMITED                                    | 0.001%         | 98.462%      |
| 7616 | XIABUXIABU CATE                                  | 0.001%         | 98.463%      |
| 7617 | NICE INFORMATIO                                  | 0.001%         | 98.464%      |
| 7618 | MINATO BANK                                      | 0.001%         | 98.465%      |
| 7619 | SINGAMAS CONTAI                                  | 0.001%         | 98.466%      |
| 7620 | SHELL REFINING(                                  | 0.001%         | 98.467%      |
| 7621 | STOLT-NIELSEN L                                  | 0.001%         | 98.468%      |
| 7622 | DILIP BUILD                                      | 0.001%         | 98.469%      |
| 7623 | HOTELES CITY EX                                  | 0.001%         | 98.470%      |
| 7624 | RADNET INC COMMON STOCK USD.0001                 | 0.001%         | 98.471%      |
| 7625 | HYUNDAI HOME SH                                  | 0.001%         | 98.472%      |
| 7626 | FUJI CORP LTD/O                                  | 0.001%         | 98.473%      |
| 7627 | HIDAY HIDAKA CO                                  | 0.001%         | 98.474%      |
| 7628 | CHIBA KOGYO BAN                                  | 0.001%         | 98.475%      |
| 7629 | UMH PROP INC                                     | 0.001%         | 98.476%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7630 | SONGA OFFSHORE                                  | 0.001%         | 98.477%      |
| 7631 | CHINESE ESTATES                                 | 0.001%         | 98.478%      |
| 7632 | KUANGCHI SCIENC                                 | 0.001%         | 98.479%      |
| 7633 | MURRAY & ROBERT                                 | 0.001%         | 98.480%      |
| 7634 | HANSOL PAPER CO                                 | 0.001%         | 98.481%      |
| 7635 | SURMODICS INC COMMON STOCK USD.05               | 0.001%         | 98.482%      |
| 7636 | YOUNGTEK ELECTR                                 | 0.001%         | 98.483%      |
| 7637 | HANMI PHARM CO                                  | 0.001%         | 98.484%      |
| 7638 | ALDERMORE GROUP                                 | 0.001%         | 98.485%      |
| 7639 | SKANDIABANKEN A                                 | 0.001%         | 98.486%      |
| 7640 | ELECOM CO LTD                                   | 0.001%         | 98.487%      |
| 7641 | COMPANHIA DE GA                                 | 0.001%         | 98.488%      |
| 7642 | METAWATER CO LT                                 | 0.001%         | 98.488%      |
| 7643 | WING ON CO INT                                  | 0.001%         | 98.489%      |
| 7644 | ADHI KARYA PERS                                 | 0.001%         | 98.490%      |
| 7645 | DSP GROUP INC                                   | 0.001%         | 98.491%      |
| 7646 | CITIZENS INC COMMON STOCK                       | 0.001%         | 98.492%      |
| 7647 | HENDERSON LAND                                  | 0.001%         | 98.493%      |
| 7648 | MOBILEONE LTD.                                  | 0.001%         | 98.494%      |
| 7649 | KUMIAI CHEM IND                                 | 0.001%         | 98.495%      |
| 7650 | ALTium LTD                                      | 0.001%         | 98.496%      |
| 7651 | KATHMANDU HOLDI                                 | 0.001%         | 98.497%      |
| 7652 | IMAGICA ROBOT H                                 | 0.001%         | 98.498%      |
| 7653 | DAITO PHARM                                     | 0.001%         | 98.499%      |
| 7654 | XENITH BANKSHARES INC COMMON STOCK USD.01       | 0.001%         | 98.500%      |
| 7655 | SUNDRAM FASTNER                                 | 0.001%         | 98.501%      |
| 7656 | ASCENA RETAIL GROUP INC COMMON STOCK USD.01     | 0.001%         | 98.502%      |
| 7657 | ORANGE POLSKA                                   | 0.001%         | 98.503%      |
| 7658 | MENORA MIVTACHI                                 | 0.001%         | 98.504%      |
| 7659 | HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01  | 0.001%         | 98.505%      |
| 7660 | SYMPHONY HLDGS                                  | 0.001%         | 98.506%      |
| 7661 | SRI REJEKI ISMA                                 | 0.001%         | 98.507%      |
| 7662 | SAMTY CO.LTD.                                   | 0.001%         | 98.508%      |
| 7663 | CITY OFFICE REI                                 | 0.001%         | 98.509%      |
| 7664 | ANDHRA BANK                                     | 0.001%         | 98.510%      |
| 7665 | XXL ASA   | 0.001%         | 98.511%      |
| 7666 | DONG-A SOCIO                                    | 0.001%         | 98.511%      |
| 7667 | SOBHA LIMITED                                   | 0.001%         | 98.512%      |
| 7668 | CSI PROPERTIES                                  | 0.001%         | 98.513%      |
| 7669 | JUST DIAL LTD                                   | 0.001%         | 98.514%      |
| 7670 | WIJAYA KARYA                                    | 0.001%         | 98.515%      |
| 7671 | UNITIL CORP COMMON STOCK                        | 0.001%         | 98.516%      |
| 7672 | FIRST FINANCIAL CORP/INDIANA COMMON STOCK       | 0.001%         | 98.517%      |
| 7673 | STONE ENERGY CORP COMMON STOCK USD.01           | 0.001%         | 98.518%      |
| 7674 | KOBAYASHI PHARM                                 | 0.001%         | 98.519%      |
| 7675 | SUMIDA ELECTRIC                                 | 0.001%         | 98.520%      |
| 7676 | ESSO(FRANCAISE)                                 | 0.001%         | 98.521%      |
| 7677 | MATRIX  | 0.001%         | 98.522%      |
| 7678 | SOLAR APPLIED M                                 | 0.001%         | 98.523%      |
| 7679 | READING INTERNATIONAL INC A COMMON STOCK USD.01 | 0.001%         | 98.524%      |

|      | SECURITY NAME                              | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7680 | COSCO CORPORATI                            | 0.001%         | 98.525%      |
| 7681 | ACTER CO LTD                               | 0.001%         | 98.526%      |
| 7682 | 361 DEGREES INT                            | 0.001%         | 98.527%      |
| 7683 | WILH WILHELMOSEN                           | 0.001%         | 98.528%      |
| 7684 | CURRO HOLDINGS                             | 0.001%         | 98.529%      |
| 7685 | ADLER REAL ESTA                            | 0.001%         | 98.530%      |
| 7686 | ALMIRALL SA                                | 0.001%         | 98.530%      |
| 7687 | IDI INSURANCE C                            | 0.001%         | 98.531%      |
| 7688 | FARGLORY LAND D                            | 0.001%         | 98.532%      |
| 7689 | PETRONAS GAS                               | 0.001%         | 98.533%      |
| 7690 | FUJITSU KIDEN                              | 0.001%         | 98.534%      |
| 7691 | LAND MARK OPTOE                            | 0.001%         | 98.535%      |
| 7692 | TELENAV INC COMMON STOCK USD.001           | 0.001%         | 98.536%      |
| 7693 | BEC WORLD PUBLI                            | 0.001%         | 98.537%      |
| 7694 | TOA CORP                                   | 0.001%         | 98.538%      |
| 7695 | POTBELLY CORP COMMON STOCK USD.01          | 0.001%         | 98.539%      |
| 7696 | CHINA OVERSEAS                             | 0.001%         | 98.540%      |
| 7697 | SHINNIHON CORP                             | 0.001%         | 98.541%      |
| 7698 | Technopolis Oyj                            | 0.001%         | 98.542%      |
| 7699 | SENECA FOODS CORP CL A COMMON STOCK USD.25 | 0.001%         | 98.543%      |
| 7700 | CHIMEI MATERIAL                            | 0.001%         | 98.544%      |
| 7701 | DEPO AUTO PARTS                            | 0.001%         | 98.545%      |
| 7702 | DIRECIONAL ENGE                            | 0.001%         | 98.546%      |
| 7703 | EVERLIGHT CHEMI                            | 0.001%         | 98.546%      |
| 7704 | CHINA SHINEWAY                             | 0.001%         | 98.547%      |
| 7705 | PHIBRO ANIMAL H                            | 0.001%         | 98.548%      |
| 7706 | NISSHA PRINTING                            | 0.001%         | 98.549%      |
| 7707 | ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3  | 0.001%         | 98.550%      |
| 7708 | ALBIS CO LTD                               | 0.001%         | 98.551%      |
| 7709 | JAMCO COPORATIN                            | 0.001%         | 98.552%      |
| 7710 | MEDCO ENERGI IN                            | 0.001%         | 98.553%      |
| 7711 | DASSAULT SYSTEM                            | 0.001%         | 98.554%      |
| 7712 | KANSAI URBAN BA                            | 0.001%         | 98.555%      |
| 7713 | FLYTECH TECHNOL                            | 0.001%         | 98.556%      |
| 7714 | GERDAU SA                                  | 0.001%         | 98.557%      |
| 7715 | LC CORP S.A.                               | 0.001%         | 98.558%      |
| 7716 | BOYAA INTERACTI                            | 0.001%         | 98.559%      |
| 7717 | GOODBABY INTERN                            | 0.001%         | 98.560%      |
| 7718 | PARROT                                     | 0.001%         | 98.561%      |
| 7719 | BANK OF INDIA C                            | 0.001%         | 98.561%      |
| 7720 | PROOFPOINT INC COMMON STOCK USD.0001       | 0.001%         | 98.562%      |
| 7721 | XXENTRIA TECHNO                            | 0.001%         | 98.563%      |
| 7722 | MERITZ FINANCIA                            | 0.001%         | 98.564%      |
| 7723 | ETALON GROUP-GD                            | 0.001%         | 98.565%      |
| 7724 | JUSTSYSTEM                                 | 0.001%         | 98.566%      |
| 7725 | ULTRA TECH CEMC                            | 0.001%         | 98.567%      |
| 7726 | M DIAS BRANCO S                            | 0.001%         | 98.568%      |
| 7727 | IDT CORP CLASS B COMMON STOCK USD.01       | 0.001%         | 98.569%      |
| 7728 | HUMAX CO LTD                               | 0.001%         | 98.570%      |
| 7729 | DONGJIN SEMICHE                            | 0.001%         | 98.571%      |

|      | SECURITY NAME                                | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7730 | DEXCOM INC COMMON STOCK USD.001              | 0.001%         | 98.572%      |
| 7731 | PALFINGER AG                                 | 0.001%         | 98.573%      |
| 7732 | SEKISUI JUSHI C                              | 0.001%         | 98.574%      |
| 7733 | BANK HANDLOWY W                              | 0.001%         | 98.574%      |
| 7734 | UNIPAR UNIAO DE                              | 0.001%         | 98.575%      |
| 7735 | CAMBRIDGE INDUS                              | 0.001%         | 98.576%      |
| 7736 | KOKUYO CO                                    | 0.001%         | 98.577%      |
| 7737 | PETROPAVLOVSK                                | 0.001%         | 98.578%      |
| 7738 | DEUTSCHE BANK M                              | 0.001%         | 98.579%      |
| 7739 | CIA ENERGETICA                               | 0.001%         | 98.580%      |
| 7740 | KPJ HEALTHCARE                               | 0.001%         | 98.581%      |
| 7741 | AUSNUTRIA DAIRY                              | 0.001%         | 98.582%      |
| 7742 | CALIDA HLDG                                  | 0.001%         | 98.583%      |
| 7743 | NOMURA CO LTD                                | 0.001%         | 98.584%      |
| 7744 | KAIT   | 0.001%         | 98.585%      |
| 7745 | IMDEX LTD                                    | 0.001%         | 98.586%      |
| 7746 | BROADLEAF CO LT                              | 0.001%         | 98.586%      |
| 7747 | CENTRAL CHINA S                              | 0.001%         | 98.587%      |
| 7748 | IXYS CORPORATION COMMON STOCK USD.01         | 0.001%         | 98.588%      |
| 7749 | CHINA RESOURCES                              | 0.001%         | 98.589%      |
| 7750 | FRP HOLDINGS INC COMMON STOCK USD.1          | 0.001%         | 98.590%      |
| 7751 | FRANKLIN FINANCIAL NETWORK COMMON STOCK      | 0.001%         | 98.591%      |
| 7752 | MEGACHIPS CORP                               | 0.001%         | 98.592%      |
| 7753 | BANK COOP AG                                 | 0.001%         | 98.593%      |
| 7754 | HI-P INTERNATIO                              | 0.001%         | 98.594%      |
| 7755 | CONCENTRADORA                                | 0.001%         | 98.595%      |
| 7756 | SEIKITOKYU KOGY                              | 0.001%         | 98.596%      |
| 7757 | ALLIED PROPRTI                               | 0.001%         | 98.597%      |
| 7758 | OFG BANCORP COMMON STOCK USD1.0              | 0.001%         | 98.598%      |
| 7759 | HUADIAN POWER I                              | 0.001%         | 98.598%      |
| 7760 | BURKHALTER HOLD                              | 0.001%         | 98.599%      |
| 7761 | FRANCESSAS HOLDINGS CORP COMMON STOCK USD.01 | 0.001%         | 98.600%      |
| 7762 | SOITEC                                       | 0.001%         | 98.601%      |
| 7763 | GUJARAT NARM                                 | 0.001%         | 98.602%      |
| 7764 | SANY HEAVY EQUI                              | 0.001%         | 98.603%      |
| 7765 | COLOUR LIFE SER                              | 0.001%         | 98.604%      |
| 7766 | METAIR INVESTME                              | 0.001%         | 98.605%      |
| 7767 | TIAN AN CHINA I                              | 0.001%         | 98.606%      |
| 7768 | DAEWON PHARMACE                              | 0.001%         | 98.607%      |
| 7769 | TONG YANG CEMEN                              | 0.001%         | 98.608%      |
| 7770 | CONSORCIO ARA S                              | 0.001%         | 98.608%      |
| 7771 | NL INDUSTRIES                                | 0.001%         | 98.609%      |
| 7772 | CYBERDYNE INC                                | 0.001%         | 98.610%      |
| 7773 | FARMERS NATL BANC CORP COMMON STOCK          | 0.001%         | 98.611%      |
| 7774 | DARFON ELECTRON                              | 0.001%         | 98.612%      |
| 7775 | DUNELM GROUP PL                              | 0.001%         | 98.613%      |
| 7776 | BROOKFIELD REAL                              | 0.001%         | 98.614%      |
| 7777 | SANRIO CO                                    | 0.001%         | 98.615%      |
| 7778 | CHINA WATER IND                              | 0.001%         | 98.616%      |
| 7779 | SHW AG                                       | 0.001%         | 98.617%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7780 | HAGIHARA INDUST                                  | 0.001%         | 98.618%      |
| 7781 | EQUITY BANCSHARES INC CL A COMMON STOCK USD.01   | 0.001%         | 98.618%      |
| 7782 | MINISTOP CO                                      | 0.001%         | 98.619%      |
| 7783 | HMC INVESTMENT                                   | 0.001%         | 98.620%      |
| 7784 | IWAKI & CO LTD                                   | 0.001%         | 98.621%      |
| 7785 | INAGEYA CO LTD                                   | 0.001%         | 98.622%      |
| 7786 | TIM PARTICIPACOES SA ADR ADR                     | 0.001%         | 98.623%      |
| 7787 | PEOPLE S UTAH BANCORP COMMON STOCK USD.01        | 0.001%         | 98.624%      |
| 7788 | MERCURIES & ASS                                  | 0.001%         | 98.625%      |
| 7789 | STRAUSS GROUP L                                  | 0.001%         | 98.626%      |
| 7790 | LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01 | 0.001%         | 98.627%      |
| 7791 | PADINI HLDGS BH                                  | 0.001%         | 98.627%      |
| 7792 | LOTTE NON-LIFE                                   | 0.001%         | 98.628%      |
| 7793 | KWS SAAT AG                                      | 0.001%         | 98.629%      |
| 7794 | MOUNTAIN PROVIN                                  | 0.001%         | 98.630%      |
| 7795 | CENTURIA METROP                                  | 0.001%         | 98.631%      |
| 7796 | CHINA STEEL CHE                                  | 0.001%         | 98.632%      |
| 7797 | EXMAR  | 0.001%         | 98.633%      |
| 7798 | CTI ENGINEERING                                  | 0.001%         | 98.634%      |
| 7799 | BESALCO SA                                       | 0.001%         | 98.635%      |
| 7800 | TUPY SA  | 0.001%         | 98.636%      |
| 7801 | ECLIPSE RESOURCES CORP COMMON STOCK USD.01       | 0.001%         | 98.636%      |
| 7802 | NETENT AB  | 0.001%         | 98.637%      |
| 7803 | HIGASHI NIHON H                                  | 0.001%         | 98.638%      |
| 7804 | APN OUTDOOR GRO                                  | 0.001%         | 98.639%      |
| 7805 | ATRIUM EUROPEAN                                  | 0.001%         | 98.640%      |
| 7806 | CONTROLADORA VU                                  | 0.001%         | 98.641%      |
| 7807 | LECTRA SYSTEMES                                  | 0.001%         | 98.642%      |
| 7808 | FREIGHTCAR AMER                                  | 0.001%         | 98.643%      |
| 7809 | MACA LIMITED                                     | 0.001%         | 98.644%      |
| 7810 | ICHINEN CO LTD                                   | 0.001%         | 98.645%      |
| 7811 | ZALANDO SE                                       | 0.001%         | 98.645%      |
| 7812 | QAO GAZPROM                                      | 0.001%         | 98.646%      |
| 7813 | KJB FINANCIAL G                                  | 0.001%         | 98.647%      |
| 7814 | TOENEC CORP                                      | 0.001%         | 98.648%      |
| 7815 | SINOLINK WORLDW                                  | 0.001%         | 98.649%      |
| 7816 | LAYNE CHRISTENS                                  | 0.001%         | 98.650%      |
| 7817 | YOUNGONE CORP                                    | 0.001%         | 98.651%      |
| 7818 | NETENT AB  | 0.001%         | 98.652%      |
| 7819 | INFIGEN ENERGY                                   | 0.001%         | 98.653%      |
| 7820 | MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK        | 0.001%         | 98.653%      |
| 7821 | DCM SHRIRAM LTD                                  | 0.001%         | 98.654%      |
| 7822 | TKC CORPORATION                                  | 0.001%         | 98.655%      |
| 7823 | SPRINGLAND INTE                                  | 0.001%         | 98.656%      |
| 7824 | K&O ENERGY GROU                                  | 0.001%         | 98.657%      |
| 7825 | CHUNG HSIN ELEC                                  | 0.001%         | 98.658%      |
| 7826 | CAPITAL ENVIRON                                  | 0.001%         | 98.659%      |
| 7827 | SIOEN INDUSTRIE                                  | 0.001%         | 98.660%      |
| 7828 | PT PAKUWON JATI                                  | 0.001%         | 98.661%      |
| 7829 | HANNSTOUCH SOLU                                  | 0.001%         | 98.661%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7830 | MITO SECURITIES                                 | 0.001%         | 98.662%      |
| 7831 | AJISEN CHINA HO                                 | 0.001%         | 98.663%      |
| 7832 | ENVESTNET INC COMMON STOCK                      | 0.001%         | 98.664%      |
| 7833 | KAS BANK  | 0.001%         | 98.665%      |
| 7834 | ENEL AMERICAS S                                 | 0.001%         | 98.666%      |
| 7835 | BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001  | 0.001%         | 98.667%      |
| 7836 | FRANKLIN COVEY CO COMMON STOCK USD.05           | 0.001%         | 98.668%      |
| 7837 | SAMSUNG SDI CO                                  | 0.001%         | 98.669%      |
| 7838 | LG FASHION CORP                                 | 0.001%         | 98.669%      |
| 7839 | KNOW IT AB                                      | 0.001%         | 98.670%      |
| 7840 | MAHINDRA & MAHI                                 | 0.001%         | 98.671%      |
| 7841 | ORIENTAL HLDGS                                  | 0.001%         | 98.672%      |
| 7842 | BASTIDE LE CONF                                 | 0.001%         | 98.673%      |
| 7843 | NIPPON PISTON R                                 | 0.001%         | 98.674%      |
| 7844 | GRUPO SECURITY                                  | 0.001%         | 98.675%      |
| 7845 | JAC RECRUITMENT                                 | 0.001%         | 98.676%      |
| 7846 | VERITEX HOLDINGS INC COMMON STOCK USD.01        | 0.001%         | 98.677%      |
| 7847 | ISRA VISION AG                                  | 0.001%         | 98.677%      |
| 7848 | KISCO CORP                                      | 0.001%         | 98.678%      |
| 7849 | ULTRA PETROLEUM CORP COMMON STOCK               | 0.001%         | 98.679%      |
| 7850 | NORTH MINING SH                                 | 0.001%         | 98.680%      |
| 7851 | ALPIQ HOLDING A                                 | 0.001%         | 98.681%      |
| 7852 | CONA RESOURCES                                  | 0.001%         | 98.682%      |
| 7853 | SCIENTEX BERHAD                                 | 0.001%         | 98.683%      |
| 7854 | STRIDE STAPLED                                  | 0.001%         | 98.684%      |
| 7855 | PACT GROUP HOLD                                 | 0.001%         | 98.684%      |
| 7856 | KUSURI NO AOKI                                  | 0.001%         | 98.685%      |
| 7857 | PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1 | 0.001%         | 98.686%      |
| 7858 | ANEST IWATA COR                                 | 0.001%         | 98.687%      |
| 7859 | AKEBONO BRAKE I                                 | 0.001%         | 98.688%      |
| 7860 | DENKI KOGYO CO                                  | 0.001%         | 98.689%      |
| 7861 | INTERVEST OFFIC                                 | 0.001%         | 98.690%      |
| 7862 | PNE WIND AG                                     | 0.001%         | 98.691%      |
| 7863 | LIVE OAK BANCSHARES INC COMMON STOCK            | 0.001%         | 98.691%      |
| 7864 | AMER SOFTWARE I                                 | 0.001%         | 98.692%      |
| 7865 | BELLE CORPORATI                                 | 0.001%         | 98.693%      |
| 7866 | RETELIT SPA                                     | 0.001%         | 98.694%      |
| 7867 | SEKISUI PLASTIC                                 | 0.001%         | 98.695%      |
| 7868 | LENZING AG                                      | 0.001%         | 98.696%      |
| 7869 | HARTALEGA HOLDI                                 | 0.001%         | 98.697%      |
| 7870 | NICOLET BANKSHARES INC COMMON STOCK             | 0.001%         | 98.698%      |
| 7871 | FIRST GEN CORPO                                 | 0.001%         | 98.698%      |
| 7872 | HUDSON TECHNOLOGIES INC COMMON STOCK USD.01     | 0.001%         | 98.699%      |
| 7873 | OBERBANK AG                                     | 0.001%         | 98.700%      |
| 7874 | SUNWAY REAL EST                                 | 0.001%         | 98.701%      |
| 7875 | SUNNINGDALE TEC                                 | 0.001%         | 98.702%      |
| 7876 | GUANGDONG NAN Y                                 | 0.001%         | 98.703%      |
| 7877 | INOVALIS REAL E                                 | 0.001%         | 98.704%      |
| 7878 | FUDO CONSTRUCTI                                 | 0.001%         | 98.704%      |
| 7879 | RHEON AUTO MACH                                 | 0.001%         | 98.705%      |

|      | SECURITY NAME                                | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7880 | HIROCA HOLDINGS                              | 0.001%         | 98.706%      |
| 7881 | NAN KANG RUBB T                              | 0.001%         | 98.707%      |
| 7882 | CARDNO LIMITED                               | 0.001%         | 98.708%      |
| 7883 | TOYO TANSO CO L                              | 0.001%         | 98.709%      |
| 7884 | AIRPORT CITY LT                              | 0.001%         | 98.710%      |
| 7885 | YINSON HOLDINGS                              | 0.001%         | 98.711%      |
| 7886 | MASISA SA                                    | 0.001%         | 98.711%      |
| 7887 | RATCHTHANI                                   | 0.001%         | 98.712%      |
| 7888 | KINDOM CONSTRUC                              | 0.001%         | 98.713%      |
| 7889 | SURGERY PARTNERS INC COMMON STOCK USD.01     | 0.001%         | 98.714%      |
| 7890 | CITY UNION BANK                              | 0.001%         | 98.715%      |
| 7891 | TOKUSHU TOKAI H                              | 0.001%         | 98.716%      |
| 7892 | BEIJING GAS BLU                              | 0.001%         | 98.717%      |
| 7893 | SAES GETTERS                                 | 0.001%         | 98.717%      |
| 7894 | M&A CAPITAL PAR                              | 0.001%         | 98.718%      |
| 7895 | AARTI INDS                                   | 0.001%         | 98.719%      |
| 7896 | SHENGJING BANK                               | 0.001%         | 98.720%      |
| 7897 | TRANSACTION CAP                              | 0.001%         | 98.721%      |
| 7898 | KENTUCKY FRIED                               | 0.001%         | 98.722%      |
| 7899 | ACUSHNET HOLDINGS CORP COMMON STOCK USD.001  | 0.001%         | 98.723%      |
| 7900 | FRENCKEN GROUP                               | 0.001%         | 98.723%      |
| 7901 | PERSISTENT SYST                              | 0.001%         | 98.724%      |
| 7902 | OPPENHEIMER HLD                              | 0.001%         | 98.725%      |
| 7903 | LA DORIA SPA                                 | 0.001%         | 98.726%      |
| 7904 | TOWER SEMICONDU                              | 0.001%         | 98.727%      |
| 7905 | ROO HSING                                    | 0.001%         | 98.728%      |
| 7906 | D-LINK                                       | 0.001%         | 98.729%      |
| 7907 | EVERBRIGHT SECU                              | 0.001%         | 98.729%      |
| 7908 | BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01 | 0.001%         | 98.730%      |
| 7909 | AOC HOLDINGS IN                              | 0.001%         | 98.731%      |
| 7910 | YPSOMED HOLDING                              | 0.001%         | 98.732%      |
| 7911 | SHIMIZU BANK                                 | 0.001%         | 98.733%      |
| 7912 | HKBN LTD                                     | 0.001%         | 98.734%      |
| 7913 | HARBIN POWER EQ                              | 0.001%         | 98.735%      |
| 7914 | HELLENIC EXCH H                              | 0.001%         | 98.735%      |
| 7915 | BOSCH LTD                                    | 0.001%         | 98.736%      |
| 7916 | KUKDO CHEMICAL                               | 0.001%         | 98.737%      |
| 7917 | QSC AG                                       | 0.001%         | 98.738%      |
| 7918 | YEUN CHYANG IND                              | 0.001%         | 98.739%      |
| 7919 | LOJAS AMERICANA                              | 0.001%         | 98.740%      |
| 7920 | JAPAN MATERIAL                               | 0.001%         | 98.741%      |
| 7921 | KEC INTERNATION                              | 0.001%         | 98.741%      |
| 7922 | EMPEROR CAPITAL                              | 0.001%         | 98.742%      |
| 7923 | LI PENG ENTERPR                              | 0.001%         | 98.743%      |
| 7924 | IBSTOCK PLC                                  | 0.001%         | 98.744%      |
| 7925 | WONIK IPS CO LT                              | 0.001%         | 98.745%      |
| 7926 | CELSIA SA ESP                                | 0.001%         | 98.746%      |
| 7927 | TPI COMPOSITES INC COMMON STOCK USD.01       | 0.001%         | 98.746%      |
| 7928 | GRUPO ROTOPLAS                               | 0.001%         | 98.747%      |
| 7929 | GENTING PLANTA                               | 0.001%         | 98.748%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7930 | BERJAYA CORPORA                                  | 0.001%         | 98.749%      |
| 7931 | MODERN LAND CHI                                  | 0.001%         | 98.750%      |
| 7932 | SILICON INTEG S                                  | 0.001%         | 98.751%      |
| 7933 | EIKEN CHEMICAL                                   | 0.001%         | 98.752%      |
| 7934 | MILBON CO  | 0.001%         | 98.752%      |
| 7935 | GUJARAT GAS LTD                                  | 0.001%         | 98.753%      |
| 7936 | SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01 | 0.001%         | 98.754%      |
| 7937 | ARENA REIT                                       | 0.001%         | 98.755%      |
| 7938 | MUHAK CO LTD                                     | 0.001%         | 98.756%      |
| 7939 | MALAYSIA MINING                                  | 0.001%         | 98.757%      |
| 7940 | JOHN LAING GROU                                  | 0.001%         | 98.757%      |
| 7941 | MONOGATARI CORP                                  | 0.001%         | 98.758%      |
| 7942 | NUFLARE TECHNOL                                  | 0.001%         | 98.759%      |
| 7943 | ASCOPIAVE SPA                                    | 0.001%         | 98.760%      |
| 7944 | PERSEUS MINING                                   | 0.001%         | 98.761%      |
| 7945 | RED LION HOTELS CORP COMMON STOCK USD.01         | 0.001%         | 98.762%      |
| 7946 | YG ENTERTAINMEN                                  | 0.001%         | 98.762%      |
| 7947 | HEIJMANS   | 0.001%         | 98.763%      |
| 7948 | NISSIN SUGAR HO                                  | 0.001%         | 98.764%      |
| 7949 | DRAEGERWERK KGA                                  | 0.001%         | 98.765%      |
| 7950 | REGAL REIT                                       | 0.001%         | 98.766%      |
| 7951 | ZTE CORP   | 0.001%         | 98.767%      |
| 7952 | BANGKOK LIFE AS                                  | 0.001%         | 98.767%      |
| 7953 | RVH INC  | 0.001%         | 98.768%      |
| 7954 | ALE PROPERTY TR                                  | 0.001%         | 98.769%      |
| 7955 | OLYMPIC STEEL I                                  | 0.001%         | 98.770%      |
| 7956 | SOFTWARE AG                                      | 0.001%         | 98.771%      |
| 7957 | OXFORD INSTRUME                                  | 0.001%         | 98.772%      |
| 7958 | CHANNEL WELL TE                                  | 0.001%         | 98.772%      |
| 7959 | DEA CAPITAL SPA                                  | 0.001%         | 98.773%      |
| 7960 | OPERA SOFTWARE                                   | 0.001%         | 98.774%      |
| 7961 | CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01 | 0.001%         | 98.775%      |
| 7962 | CHN INTL CAP (H                                  | 0.001%         | 98.776%      |
| 7963 | YAKUODO CO LTD                                   | 0.001%         | 98.777%      |
| 7964 | HANJIN HEAVY IN                                  | 0.001%         | 98.777%      |
| 7965 | AKSA AKRILIK KI                                  | 0.001%         | 98.778%      |
| 7966 | GESCO AG   | 0.001%         | 98.779%      |
| 7967 | SEKERBANK  | 0.001%         | 98.780%      |
| 7968 | DR REDDYS LABS                                   | 0.001%         | 98.781%      |
| 7969 | NOVATEK OAO                                      | 0.001%         | 98.782%      |
| 7970 | CELADON GROUP INC COMMON STOCK USD.033           | 0.001%         | 98.782%      |
| 7971 | JUNGFRAUBAHN HL                                  | 0.001%         | 98.783%      |
| 7972 | NIPPON SEISEN C                                  | 0.001%         | 98.784%      |
| 7973 | HELIOS TECHNO H                                  | 0.001%         | 98.785%      |
| 7974 | SESA SPA   | 0.001%         | 98.786%      |
| 7975 | NEWOCEAN ENERGY                                  | 0.001%         | 98.786%      |
| 7976 | DONGKUK STRUCTU                                  | 0.001%         | 98.787%      |
| 7977 | HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01  | 0.001%         | 98.788%      |
| 7978 | HUCHEMS FINE CH                                  | 0.001%         | 98.789%      |
| 7979 | VILLAGE ROADSHO                                  | 0.001%         | 98.790%      |



|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7980 | RICH DEVELOPMEN                                 | 0.001%         | 98.791%      |
| 7981 | TOPBI INTERNATI                                 | 0.001%         | 98.791%      |
| 7982 | SIGMA DESIGNS INC COMMON STOCK                  | 0.001%         | 98.792%      |
| 7983 | DAIKEN CORP                                     | 0.001%         | 98.793%      |
| 7984 | ACC LIMITED                                     | 0.001%         | 98.794%      |
| 7985 | VALUETRONICS HL                                 | 0.001%         | 98.795%      |
| 7986 | SKF AB  | 0.001%         | 98.796%      |
| 7987 | SUPERMAX CORPOR                                 | 0.001%         | 98.796%      |
| 7988 | GUJARAT STATE P                                 | 0.001%         | 98.797%      |
| 7989 | BANK PERMATA TB                                 | 0.001%         | 98.798%      |
| 7990 | FORMOSA LABORAT                                 | 0.001%         | 98.799%      |
| 7991 | OKUMURA CORP                                    | 0.001%         | 98.800%      |
| 7992 | SCALES CORP LTD                                 | 0.001%         | 98.800%      |
| 7993 | IWAICOSMO HLDGS                                 | 0.001%         | 98.801%      |
| 7994 | NORTHWEST PIPE                                  | 0.001%         | 98.802%      |
| 7995 | LEES PHARMACEUT                                 | 0.001%         | 98.803%      |
| 7996 | ASSYSTEM  | 0.001%         | 98.804%      |
| 7997 | SAJO INDUSTRIES                                 | 0.001%         | 98.805%      |
| 7998 | CHIMERIX INC COMMON STOCK USD.001               | 0.001%         | 98.805%      |
| 7999 | GNCO  | 0.001%         | 98.806%      |
| 8000 | HEY SONG  | 0.001%         | 98.807%      |
| 8001 | PROACT IT GROUP                                 | 0.001%         | 98.808%      |
| 8002 | TRISURA GROUP LTD COMMON STOCK                  | 0.001%         | 98.809%      |
| 8003 | EMPRESAS LA POL                                 | 0.001%         | 98.809%      |
| 8004 | LACTO JAPAN CO                                  | 0.001%         | 98.810%      |
| 8005 | LAWSON PRODUCTS INC COMMON STOCK USD1.0         | 0.001%         | 98.811%      |
| 8006 | UNIVERSAL ROBIN                                 | 0.001%         | 98.812%      |
| 8007 | AIZAWA SECURITI                                 | 0.001%         | 98.813%      |
| 8008 | PUNCH INDUSTRY                                  | 0.001%         | 98.814%      |
| 8009 | GUANGSHEN RAILW                                 | 0.001%         | 98.814%      |
| 8010 | TOCHIGI BANK                                    | 0.001%         | 98.815%      |
| 8011 | UEM SUNRISE BHD                                 | 0.001%         | 98.816%      |
| 8012 | AMADA HOLDINGS                                  | 0.001%         | 98.817%      |
| 8013 | CITYCHAMP WATCH                                 | 0.001%         | 98.818%      |
| 8014 | CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6 | 0.001%         | 98.818%      |
| 8015 | MACATAWA BANK CORP COMMON STOCK                 | 0.001%         | 98.819%      |
| 8016 | SOGO MEDICAL CO                                 | 0.001%         | 98.820%      |
| 8017 | FINOLEX INDUSTR                                 | 0.001%         | 98.821%      |
| 8018 | SIAM GLOBAL HOU                                 | 0.001%         | 98.822%      |
| 8019 | ROJANA INDUSTRI                                 | 0.001%         | 98.822%      |
| 8020 | SDL PLC   | 0.001%         | 98.823%      |
| 8021 | SIAM CITY CEMEN                                 | 0.001%         | 98.824%      |
| 8022 | SENTUL CITY TBK                                 | 0.001%         | 98.825%      |
| 8023 | BERJAYA SPORTS                                  | 0.001%         | 98.826%      |
| 8024 | MAX INDIA                                       | 0.001%         | 98.827%      |
| 8025 | DAE DUCK ELECTR                                 | 0.001%         | 98.827%      |
| 8026 | JIMOTO HLDGS IN                                 | 0.001%         | 98.828%      |
| 8027 | GRAHAM CORP COMMON STOCK USD.1                  | 0.001%         | 98.829%      |
| 8028 | AVIANCA HOLDING                                 | 0.001%         | 98.830%      |
| 8029 | COMMERCEHUB INC SERIES C COMMON STOCK USD.01    | 0.001%         | 98.831%      |

|      | SECURITY NAME                                  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8030 | QUINSTREET INC COMMON STOCK USD.001            | 0.001%         | 98.831%      |
| 8031 | KAMEDA SEIKA CO                                | 0.001%         | 98.832%      |
| 8032 | TIPP24 SE                                      | 0.001%         | 98.833%      |
| 8033 | UNITECH LIMITED                                | 0.001%         | 98.834%      |
| 8034 | BANK PEMBANGUNA                                | 0.001%         | 98.835%      |
| 8035 | XERO LIMITED                                   | 0.001%         | 98.835%      |
| 8036 | CHINA GREENLAND                                | 0.001%         | 98.836%      |
| 8037 | THE NISSHIN OIL                                | 0.001%         | 98.837%      |
| 8038 | SHIBUSAWA W'HOU                                | 0.001%         | 98.838%      |
| 8039 | MAYNE PHARMA GR                                | 0.001%         | 98.839%      |
| 8040 | MIDLAND STATES BANCORP INC COMMON STOCK USD.01 | 0.001%         | 98.839%      |
| 8041 | L&F CO LTD                                     | 0.001%         | 98.840%      |
| 8042 | ALTAMIR AMBOISE                                | 0.001%         | 98.841%      |
| 8043 | HUISHANG BANK C                                | 0.001%         | 98.842%      |
| 8044 | LEAF GROUP LTD COMMON STOCK USD.0001           | 0.001%         | 98.843%      |
| 8045 | RELIGARE HEALTH                                | 0.001%         | 98.843%      |
| 8046 | HUADIAN FUXIN E                                | 0.001%         | 98.844%      |
| 8047 | CARE PROPERTY I                                | 0.001%         | 98.845%      |
| 8048 | CORONA CORP                                    | 0.001%         | 98.846%      |
| 8049 | TAKE AND GIVE                                  | 0.001%         | 98.847%      |
| 8050 | MIRAIAL CO LTD                                 | 0.001%         | 98.847%      |
| 8051 | CMIC HOLDINGS C                                | 0.001%         | 98.848%      |
| 8052 | ONOKEN CO LTD                                  | 0.001%         | 98.849%      |
| 8053 | TAMEDIA AG                                     | 0.001%         | 98.850%      |
| 8054 | GENESIS ENERGY                                 | 0.001%         | 98.851%      |
| 8055 | PEPTIDREAM INC                                 | 0.001%         | 98.851%      |
| 8056 | BEST WORLD                                     | 0.001%         | 98.852%      |
| 8057 | PDF SOLUTIONS INC COMMON STOCK USD.00015       | 0.001%         | 98.853%      |
| 8058 | KINSALE CAPITAL GROUP INC COMMON STOCK USD.01  | 0.001%         | 98.854%      |
| 8059 | CREDITO VALTELL                                | 0.001%         | 98.855%      |
| 8060 | MANDOM CORP                                    | 0.001%         | 98.855%      |
| 8061 | OXLEY HOLDINGS                                 | 0.001%         | 98.856%      |
| 8062 | SMA SOLAR TECHN                                | 0.001%         | 98.857%      |
| 8063 | ASIA PACIFIC                                   | 0.001%         | 98.858%      |
| 8064 | GLOBAL YATIRIM                                 | 0.001%         | 98.859%      |
| 8065 | NETAS TELEKOMUN                                | 0.001%         | 98.859%      |
| 8066 | DENBURY RESOURC                                | 0.001%         | 98.860%      |
| 8067 | CHIP ENG SENG C                                | 0.001%         | 98.861%      |
| 8068 | IDEC CORPORATIO                                | 0.001%         | 98.862%      |
| 8069 | BANGKOK CHAIN H                                | 0.001%         | 98.863%      |
| 8070 | NICHICON CORP                                  | 0.001%         | 98.863%      |
| 8071 | EMLAK KONUT GYO                                | 0.001%         | 98.864%      |
| 8072 | ENTRA ASA                                      | 0.001%         | 98.865%      |
| 8073 | PACK CORP                                      | 0.001%         | 98.866%      |
| 8074 | HARIM CO LTD                                   | 0.001%         | 98.867%      |
| 8075 | KEYYO CO                                       | 0.001%         | 98.867%      |
| 8076 | VARDHMAN TEXTIL                                | 0.001%         | 98.868%      |
| 8077 | EHI CAR SERVICES SPON ADR ADR USD.001          | 0.001%         | 98.869%      |
| 8078 | THORESEN THAI A                                | 0.001%         | 98.870%      |
| 8079 | NACCO INDUSTRIES CL A COMMON STOCK USD1.0      | 0.001%         | 98.871%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8080 | KLOVERN AB B SH                                  | 0.001%         | 98.871%      |
| 8081 | MITSUI MINING C                                  | 0.001%         | 98.872%      |
| 8082 | NAVIGATOR GLOBA                                  | 0.001%         | 98.873%      |
| 8083 | SHENG SIONG GRO                                  | 0.001%         | 98.874%      |
| 8084 | BUFAB AB   | 0.001%         | 98.875%      |
| 8085 | IMASEN ELEC IND                                  | 0.001%         | 98.875%      |
| 8086 | ATTENDO AB                                       | 0.001%         | 98.876%      |
| 8087 | NIPPON SIGNAL C                                  | 0.001%         | 98.877%      |
| 8088 | EAST WEST BANKI                                  | 0.001%         | 98.878%      |
| 8089 | GLORIOUS PROPER                                  | 0.001%         | 98.879%      |
| 8090 | P S CORPORATION                                  | 0.001%         | 98.879%      |
| 8091 | SRE GROUP LTD                                    | 0.001%         | 98.880%      |
| 8092 | CIA DE SANEAMEN                                  | 0.001%         | 98.881%      |
| 8093 | PIDILITE INDUST                                  | 0.001%         | 98.882%      |
| 8094 | WISOL CO LTD                                     | 0.001%         | 98.882%      |
| 8095 | NICE HOLDINGS C                                  | 0.001%         | 98.883%      |
| 8096 | AJ RENT CAR                                      | 0.001%         | 98.884%      |
| 8097 | GLOBE TRADE CEN                                  | 0.001%         | 98.885%      |
| 8098 | ANGI HOMESERVICES INC A COMMON STOCK             | 0.001%         | 98.886%      |
| 8099 | COX & KINGS LTD                                  | 0.001%         | 98.886%      |
| 8100 | LEWIS GROUP LTD                                  | 0.001%         | 98.887%      |
| 8101 | BEIJING NORTH S                                  | 0.001%         | 98.888%      |
| 8102 | AGILYSYS INC COMMON STOCK USD.3                  | 0.001%         | 98.889%      |
| 8103 | GLOBAL&YUASA BA                                  | 0.001%         | 98.890%      |
| 8104 | ASTI   | 0.001%         | 98.890%      |
| 8105 | PVR LTD  | 0.001%         | 98.891%      |
| 8106 | BORYSZEW SA                                      | 0.001%         | 98.892%      |
| 8107 | NEOPHOTONICS CORP COMMON STOCK USD.0025          | 0.001%         | 98.893%      |
| 8108 | SEOHEE CONSTRUC                                  | 0.001%         | 98.893%      |
| 8109 | AMUSE INC  | 0.001%         | 98.894%      |
| 8110 | SAKAI HEAVY IND                                  | 0.001%         | 98.895%      |
| 8111 | FAIRWOOD HOLDIN                                  | 0.001%         | 98.896%      |
| 8112 | KCTECH   | 0.001%         | 98.897%      |
| 8113 | NZ REFINING CO                                   | 0.001%         | 98.897%      |
| 8114 | GURUNAVI INC                                     | 0.001%         | 98.898%      |
| 8115 | LAI SUN DEVELOP                                  | 0.001%         | 98.899%      |
| 8116 | FUKUSHIMA BANK                                   | 0.001%         | 98.900%      |
| 8117 | LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01 | 0.001%         | 98.900%      |
| 8118 | STARTS PROCEED                                   | 0.001%         | 98.901%      |
| 8119 | NIPPON CHEM IND                                  | 0.001%         | 98.902%      |
| 8120 | CHINA ANIMATION                                  | 0.001%         | 98.903%      |
| 8121 | UNIZYX HOLDING                                   | 0.001%         | 98.904%      |
| 8122 | MELCO RESORTS &                                  | 0.001%         | 98.904%      |
| 8123 | ALPHA NETWORKS                                   | 0.001%         | 98.905%      |
| 8124 | NONG SHIM HOLDI                                  | 0.001%         | 98.906%      |
| 8125 | SUN INTL LTD                                     | 0.001%         | 98.907%      |
| 8126 | UOB-KAY HIAN HO                                  | 0.001%         | 98.907%      |
| 8127 | TELEFONICA BRAS                                  | 0.001%         | 98.908%      |
| 8128 | MEGAWIDE CONS C                                  | 0.001%         | 98.909%      |
| 8129 | SUNONWEALTH ELE                                  | 0.001%         | 98.910%      |

|      | SECURITY NAME                                 | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8130 | V-GUARD IND                                   | 0.001%         | 98.911%      |
| 8131 | LASSONDE INDS INC CLASS A COMMON STOCK        | 0.001%         | 98.911%      |
| 8132 | HORIZON GLOBAL CORP COMMON STOCK USD.01       | 0.001%         | 98.912%      |
| 8133 | EVS BROADCAST E                               | 0.001%         | 98.913%      |
| 8134 | MEARS GROUP PLC                               | 0.001%         | 98.914%      |
| 8135 | KEY COFFEE INC                                | 0.001%         | 98.914%      |
| 8136 | UMW HLDGS BERHA                               | 0.001%         | 98.915%      |
| 8137 | OHSO FOOD SERV                                | 0.001%         | 98.916%      |
| 8138 | IKEGAMI TSUSHIN                               | 0.001%         | 98.917%      |
| 8139 | CNA GR PHAR                                   | 0.001%         | 98.918%      |
| 8140 | UNITED BREWERIE                               | 0.001%         | 98.918%      |
| 8141 | DAWNRAYS PHARMS                               | 0.001%         | 98.919%      |
| 8142 | H+H INTERNATION                               | 0.001%         | 98.920%      |
| 8143 | ACHILLES CORP                                 | 0.001%         | 98.921%      |
| 8144 | MOSHIMOSHI HOTL                               | 0.001%         | 98.921%      |
| 8145 | STERLITE TECHNO                               | 0.001%         | 98.922%      |
| 8146 | HOKKO CHEMICAL                                | 0.001%         | 98.923%      |
| 8147 | CHICONY POWER T                               | 0.001%         | 98.924%      |
| 8148 | WAH LEE INDUSTR                               | 0.001%         | 98.924%      |
| 8149 | CHINA XLX FERTI                               | 0.001%         | 98.925%      |
| 8150 | TELEKOM MALAYSI                               | 0.001%         | 98.926%      |
| 8151 | YRC WORLDWIDE INC COMMON STOCK USD1.0         | 0.001%         | 98.927%      |
| 8152 | ORIENT SEMICON                                | 0.001%         | 98.928%      |
| 8153 | STS SEMICONDUCT                               | 0.001%         | 98.928%      |
| 8154 | NATIONAL ALUMIN                               | 0.001%         | 98.929%      |
| 8155 | SHRIRAM CITY UN                               | 0.001%         | 98.930%      |
| 8156 | HANSEN TECHNOLO                               | 0.001%         | 98.931%      |
| 8157 | BUDIMEX                                       | 0.001%         | 98.931%      |
| 8158 | NIPPON SHINYAKU                               | 0.001%         | 98.932%      |
| 8159 | ISOLITE INSULAT                               | 0.001%         | 98.933%      |
| 8160 | MEC COMPANY LTD                               | 0.001%         | 98.934%      |
| 8161 | TOMSON GROUP                                  | 0.001%         | 98.934%      |
| 8162 | ETRON TECHNOLOG                               | 0.001%         | 98.935%      |
| 8163 | CHLITINA HOLDIN                               | 0.001%         | 98.936%      |
| 8164 | KAGOME CO, LTD                                | 0.001%         | 98.937%      |
| 8165 | AMARA RAJA BATT                               | 0.001%         | 98.937%      |
| 8166 | SEWON CELLONTEC                               | 0.001%         | 98.938%      |
| 8167 | UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01 | 0.001%         | 98.939%      |
| 8168 | PLASTIVALOIRE                                 | 0.001%         | 98.940%      |
| 8169 | MANDALAY RESOUR                               | 0.001%         | 98.940%      |
| 8170 | LIAN BENG GROUP                               | 0.001%         | 98.941%      |
| 8171 | CHINA HUIYUAN J                               | 0.001%         | 98.942%      |
| 8172 | SHIBAURA MECHAT                               | 0.001%         | 98.943%      |
| 8173 | MACAU LEGEND DE                               | 0.001%         | 98.944%      |
| 8174 | CHINA OCEANWIDE                               | 0.001%         | 98.944%      |
| 8175 | MIRLE AUTOMATIO                               | 0.001%         | 98.945%      |
| 8176 | POSCO CHEMTECH                                | 0.001%         | 98.946%      |
| 8177 | HOLTEK SEMICON                                | 0.001%         | 98.947%      |
| 8178 | PHOSAGRO OJSC                                 | 0.001%         | 98.947%      |
| 8179 | HANNSTAR BOARD                                | 0.001%         | 98.948%      |

|      | SECURITY NAME                              | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8180 | ANTENA 3 DE TEL                            | 0.001%         | 98.949%      |
| 8181 | NEC CAPITAL SOL                            | 0.001%         | 98.950%      |
| 8182 | SHIPPING CP IND                            | 0.001%         | 98.950%      |
| 8183 | 500.COM LTD CLASS A ADR ADR USD.00005      | 0.001%         | 98.951%      |
| 8184 | RUSHYDRO PJSC ADR ADR                      | 0.001%         | 98.952%      |
| 8185 | SANEI ARCHITECT                            | 0.001%         | 98.953%      |
| 8186 | TCL MULTIMEDIA                             | 0.001%         | 98.953%      |
| 8187 | UNILEVER PLC                               | 0.001%         | 98.954%      |
| 8188 | HIRATA CORP                                | 0.001%         | 98.955%      |
| 8189 | ELETRORBRAS COMM                           | 0.001%         | 98.956%      |
| 8190 | ELETROPAULO MET                            | 0.001%         | 98.956%      |
| 8191 | MARINE PRODUCTS CORP COMMON STOCK USD.1    | 0.001%         | 98.957%      |
| 8192 | INNOTECH CORP                              | 0.001%         | 98.958%      |
| 8193 | CITY LODGE HOTE                            | 0.001%         | 98.959%      |
| 8194 | MEGA LIFESCIENC                            | 0.001%         | 98.959%      |
| 8195 | INDOFOOD CBP SU                            | 0.001%         | 98.960%      |
| 8196 | STUDIO ALICE CO                            | 0.001%         | 98.961%      |
| 8197 | KANTO TSUKUBA B                            | 0.001%         | 98.962%      |
| 8198 | NATCO PHARM                                | 0.001%         | 98.962%      |
| 8199 | RHONE-KLINIKUM                             | 0.001%         | 98.963%      |
| 8200 | YASUDA WAREHOUS                            | 0.001%         | 98.964%      |
| 8201 | DELTA-GALIL IND                            | 0.001%         | 98.965%      |
| 8202 | OILES CORPORATI                            | 0.001%         | 98.965%      |
| 8203 | BEL FUSE INC CL B COMMON STOCK USD.1       | 0.001%         | 98.966%      |
| 8204 | FUJITA KANKO IN                            | 0.001%         | 98.967%      |
| 8205 | KENON HLDGS LTD                            | 0.001%         | 98.968%      |
| 8206 | SK-ELECTRONICS                             | 0.001%         | 98.968%      |
| 8207 | DOSHISHA CO                                | 0.001%         | 98.969%      |
| 8208 | SK TELECOM                                 | 0.001%         | 98.970%      |
| 8209 | LGI HOMES INC COMMON STOCK USD.01          | 0.001%         | 98.971%      |
| 8210 | KAWADA TECHNOLO                            | 0.001%         | 98.971%      |
| 8211 | NESTLE MALAY BH                            | 0.001%         | 98.972%      |
| 8212 | RADIUM LIFE TEC                            | 0.001%         | 98.973%      |
| 8213 | DAISAN BANK                                | 0.001%         | 98.974%      |
| 8214 | IHLAS HOLDING                              | 0.001%         | 98.974%      |
| 8215 | SPRING REAL EST                            | 0.001%         | 98.975%      |
| 8216 | SHINSHO CORP                               | 0.001%         | 98.976%      |
| 8217 | BYUCKSAN CORP                              | 0.001%         | 98.977%      |
| 8218 | CHINA SANJIANG                             | 0.001%         | 98.977%      |
| 8219 | ALINCO INC                                 | 0.001%         | 98.978%      |
| 8220 | PT PAN INDONESIA                           | 0.001%         | 98.979%      |
| 8221 | BUNKA SHUTTER C                            | 0.001%         | 98.980%      |
| 8222 | PICO FAR EAST H                            | 0.001%         | 98.980%      |
| 8223 | IRON FORCE INDU                            | 0.001%         | 98.981%      |
| 8224 | AUBAY                                      | 0.001%         | 98.982%      |
| 8225 | CENTROTEC SUSTA                            | 0.001%         | 98.983%      |
| 8226 | PUBLIC FINANCIA                            | 0.001%         | 98.983%      |
| 8227 | LEALEA ENTERPRI                            | 0.001%         | 98.984%      |
| 8228 | OLD SECOND BANCORP INC COMMON STOCK USD1.0 | 0.001%         | 98.985%      |
| 8229 | MBK PCL                                    | 0.001%         | 98.986%      |

|      | SECURITY NAME                                      | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8230 | TONAMI HOLDINGS                                    | 0.001%         | 98.986%      |
| 8231 | WONIK MATERIALS                                    | 0.001%         | 98.987%      |
| 8232 | FEED ONE CO LTD                                    | 0.001%         | 98.988%      |
| 8233 | LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001 | 0.001%         | 98.989%      |
| 8234 | HS INDUSTRIES C                                    | 0.001%         | 98.989%      |
| 8235 | WALLISER KANTON                                    | 0.001%         | 98.990%      |
| 8236 | NISSHIN FUDOSAN                                    | 0.001%         | 98.991%      |
| 8237 | GOLDFIELD CORP COMMON STOCK USD.1                  | 0.001%         | 98.992%      |
| 8238 | KOREA ELEC TERM                                    | 0.001%         | 98.992%      |
| 8239 | ICICI BANK   | 0.001%         | 98.993%      |
| 8240 | CO-TECH  | 0.001%         | 98.994%      |
| 8241 | DELTA DUNIA PET                                    | 0.001%         | 98.994%      |
| 8242 | CENTRAL SPORTS                                     | 0.001%         | 98.995%      |
| 8243 | COMDIRECT BANK                                     | 0.001%         | 98.996%      |
| 8244 | Minerva SA   | 0.001%         | 98.997%      |
| 8245 | ASIA CEMENT CO                                     | 0.001%         | 98.997%      |
| 8246 | GEORGE KENT MAL                                    | 0.001%         | 98.998%      |
| 8247 | ZINWELL CORP                                       | 0.001%         | 98.999%      |
| 8248 | DOOSAN ENGINE C                                    | 0.001%         | 99.000%      |
| 8249 | MIYAJI ENGINEER                                    | 0.001%         | 99.000%      |
| 8250 | REDROVER   | 0.001%         | 99.001%      |
| 8251 | CATHAY CONST                                       | 0.001%         | 99.002%      |
| 8252 | WOWOW INC  | 0.001%         | 99.003%      |
| 8253 | LAMPRELL PLC                                       | 0.001%         | 99.003%      |
| 8254 | SHN EXPRESSWAY                                     | 0.001%         | 99.004%      |
| 8255 | ECLERX SERVICES                                    | 0.001%         | 99.005%      |
| 8256 | ZIG SHENG INDL                                     | 0.001%         | 99.006%      |
| 8257 | MITSUUROKO CO L                                    | 0.001%         | 99.006%      |
| 8258 | LSB INDUSTRIES INC COMMON STOCK USD.1              | 0.001%         | 99.007%      |
| 8259 | AIPHONE CO   | 0.001%         | 99.008%      |
| 8260 | DONGWON DEVELOP                                    | 0.001%         | 99.009%      |
| 8261 | RIMO INTERNATIO                                    | 0.001%         | 99.009%      |
| 8262 | ABEONA THERAPEUTICS INC COMMON STOCK USD.01        | 0.001%         | 99.010%      |
| 8263 | RHI MAGNESITA N                                    | 0.001%         | 99.011%      |
| 8264 | DE LICACY INDUS                                    | 0.001%         | 99.011%      |
| 8265 | KONGSBERG GRUPP                                    | 0.001%         | 99.012%      |
| 8266 | NEW PROVENANCE                                     | 0.001%         | 99.013%      |
| 8267 | FIRST MINING FI                                    | 0.001%         | 99.014%      |
| 8268 | WIJAYA KARYA BE                                    | 0.001%         | 99.014%      |
| 8269 | QINGLING MOTORS                                    | 0.001%         | 99.015%      |
| 8270 | HILTON FOOD GRO                                    | 0.001%         | 99.016%      |
| 8271 | KITA-NIPPON BAN                                    | 0.001%         | 99.017%      |
| 8272 | GERRY WEBER INT                                    | 0.001%         | 99.017%      |
| 8273 | CHEVALIER INTL                                     | 0.001%         | 99.018%      |
| 8274 | GUARARAPES CONF                                    | 0.001%         | 99.019%      |
| 8275 | BRACK CAPITAL P                                    | 0.001%         | 99.020%      |
| 8276 | NAMHAE CHEMICAL                                    | 0.001%         | 99.020%      |
| 8277 | TOMOKU CO  | 0.001%         | 99.021%      |
| 8278 | SENSHU ELECTRIC                                    | 0.001%         | 99.022%      |
| 8279 | OYO CORPORATION                                    | 0.001%         | 99.022%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8280 | FENIX OUTDOOR I                                  | 0.001%         | 99.023%      |
| 8281 | RENAISSANCE INC                                  | 0.001%         | 99.024%      |
| 8282 | OLDTOWN BHD                                      | 0.001%         | 99.025%      |
| 8283 | NORWEGIAN FINAN                                  | 0.001%         | 99.025%      |
| 8284 | CH KARNCHANG,FG                                  | 0.001%         | 99.026%      |
| 8285 | GIKEN LTD  | 0.001%         | 99.027%      |
| 8286 | GREEN SEAL HOLD                                  | 0.001%         | 99.028%      |
| 8287 | NZX LTD  | 0.001%         | 99.028%      |
| 8288 | ASIA HOLDINGS C                                  | 0.001%         | 99.029%      |
| 8289 | MARS ENGINEERIN                                  | 0.001%         | 99.030%      |
| 8290 | KOREA REAL ESTA                                  | 0.001%         | 99.030%      |
| 8291 | E.I.D.-PARRY(IN                                  | 0.001%         | 99.031%      |
| 8292 | EKOVEST BHD                                      | 0.001%         | 99.032%      |
| 8293 | LAOX CO  | 0.001%         | 99.033%      |
| 8294 | KOH YOUNG TECHN                                  | 0.001%         | 99.033%      |
| 8295 | SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01   | 0.001%         | 99.034%      |
| 8296 | GL SCIENCES                                      | 0.001%         | 99.035%      |
| 8297 | NITTA CORP                                       | 0.001%         | 99.036%      |
| 8298 | HELBOR EMPREEND                                  | 0.001%         | 99.036%      |
| 8299 | MICO LTD   | 0.001%         | 99.037%      |
| 8300 | mitsui + co ltd spons adr adr                    | 0.001%         | 99.038%      |
| 8301 | DONGKUK INDUSTR                                  | 0.001%         | 99.038%      |
| 8302 | HAN JIN TRANSP                                   | 0.001%         | 99.039%      |
| 8303 | OSAKA STEEL CO                                   | 0.001%         | 99.040%      |
| 8304 | PFIZER LTD                                       | 0.001%         | 99.041%      |
| 8305 | TOYO WHARF & W                                   | 0.001%         | 99.041%      |
| 8306 | XUNLEI LTD ADR ADR USD.00025                     | 0.001%         | 99.042%      |
| 8307 | SM INVESTMENTS                                   | 0.001%         | 99.043%      |
| 8308 | GRENKELEASING A                                  | 0.001%         | 99.044%      |
| 8309 | MINOR INTL                                       | 0.001%         | 99.044%      |
| 8310 | EASTERN & ORIEN                                  | 0.001%         | 99.045%      |
| 8311 | PHX ENERGY SERV                                  | 0.001%         | 99.046%      |
| 8312 | ZOOPLA PROPERTY                                  | 0.001%         | 99.046%      |
| 8313 | COSCO CAPITAL I                                  | 0.001%         | 99.047%      |
| 8314 | HIOKI EE CORP                                    | 0.001%         | 99.048%      |
| 8315 | NEXT CO LTD                                      | 0.001%         | 99.049%      |
| 8316 | THERMADOR GROUP                                  | 0.001%         | 99.049%      |
| 8317 | RTI SURGICAL INC COMMON STOCK USD.001            | 0.001%         | 99.050%      |
| 8318 | VILLAGE SUPERMA                                  | 0.001%         | 99.051%      |
| 8319 | RENTIAN TECHNOL                                  | 0.001%         | 99.051%      |
| 8320 | NATIONAL COMMERCE CORP COMMON STOCK              | 0.001%         | 99.052%      |
| 8321 | FIRST TRACTOR C                                  | 0.001%         | 99.053%      |
| 8322 | MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01 | 0.001%         | 99.054%      |
| 8323 | DAESANG HOLDING                                  | 0.001%         | 99.054%      |
| 8324 | SILVER GRANT IN                                  | 0.001%         | 99.055%      |
| 8325 | UFLEX LTD  | 0.001%         | 99.056%      |
| 8326 | NOHMI BOSAI                                      | 0.001%         | 99.056%      |
| 8327 | TECHNOPRO HLDGS                                  | 0.001%         | 99.057%      |
| 8328 | RYODEN TRADING                                   | 0.001%         | 99.058%      |
| 8329 | RESTAURANT BRAN                                  | 0.001%         | 99.059%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8330 | SHIKIBO LTD                                       | 0.001%         | 99.059%      |
| 8331 | WATAMI FOOD SER                                   | 0.001%         | 99.060%      |
| 8332 | FUKUI COMPUTER                                    | 0.001%         | 99.061%      |
| 8333 | PC DEPOT CORP                                     | 0.001%         | 99.061%      |
| 8334 | FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25  | 0.001%         | 99.062%      |
| 8335 | SCHIBSTED ASA                                     | 0.001%         | 99.063%      |
| 8336 | ITOKI CORP  | 0.001%         | 99.064%      |
| 8337 | LUNG YEN LIFE S                                   | 0.001%         | 99.064%      |
| 8338 | ASHFORD HOSPITALITY PRIME IN REIT USD.01          | 0.001%         | 99.065%      |
| 8339 | ARDMORE SHIPPIN                                   | 0.001%         | 99.066%      |
| 8340 | SHREE CEMENT LT                                   | 0.001%         | 99.066%      |
| 8341 | AVANTI  | 0.001%         | 99.067%      |
| 8342 | CHINA ELEC OPTI                                   | 0.001%         | 99.068%      |
| 8343 | LANTHEUS HOLDINGS INC COMMON STOCK USD.01         | 0.001%         | 99.069%      |
| 8344 | ELDERS LTD  | 0.001%         | 99.069%      |
| 8345 | BRITANNIA INDUS                                   | 0.001%         | 99.070%      |
| 8346 | ASPEED TECHNOLO                                   | 0.001%         | 99.071%      |
| 8347 | GUJARAT MINERAL                                   | 0.001%         | 99.071%      |
| 8348 | AFFIN HLDGS BHD                                   | 0.001%         | 99.072%      |
| 8349 | YUEXIU TRANSPOR                                   | 0.001%         | 99.073%      |
| 8350 | COSCO INTERNATI                                   | 0.001%         | 99.074%      |
| 8351 | SINTOKOGIO  | 0.001%         | 99.074%      |
| 8352 | RIGNET INC COMMON STOCK USD.001                   | 0.001%         | 99.075%      |
| 8353 | COSMO LADY CHIN                                   | 0.001%         | 99.076%      |
| 8354 | LIGHT S.A.  | 0.001%         | 99.076%      |
| 8355 | TELSTRA CORP-AD                                   | 0.001%         | 99.077%      |
| 8356 | MALAYSIAN PACIF                                   | 0.001%         | 99.078%      |
| 8357 | BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01     | 0.001%         | 99.078%      |
| 8358 | WELLING HOLD LT                                   | 0.001%         | 99.079%      |
| 8359 | ELETROBRAS PREF                                   | 0.001%         | 99.080%      |
| 8360 | PAYPOINT  | 0.001%         | 99.081%      |
| 8361 | TUAN SING HLDGS                                   | 0.001%         | 99.081%      |
| 8362 | MIE KOTSU GP HL                                   | 0.001%         | 99.082%      |
| 8363 | NEOWIZ GAMES CO                                   | 0.001%         | 99.083%      |
| 8364 | FTD COS INC COMMON STOCK USD.0001                 | 0.001%         | 99.083%      |
| 8365 | BALDWIN + LYONS INC CL B COMMON STOCK             | 0.001%         | 99.084%      |
| 8366 | REPSOL SA RTS E                                   | 0.001%         | 99.085%      |
| 8367 | SUNG KWANG BEND                                   | 0.001%         | 99.085%      |
| 8368 | BASLER AG   | 0.001%         | 99.086%      |
| 8369 | SILVER LAKE RES                                   | 0.001%         | 99.087%      |
| 8370 | HATSUN AGRO                                       | 0.001%         | 99.088%      |
| 8371 | AICHI TOKEI DEN                                   | 0.001%         | 99.088%      |
| 8372 | CHINA PETROLEUM                                   | 0.001%         | 99.089%      |
| 8373 | KOMATSU SEIREN                                    | 0.001%         | 99.090%      |
| 8374 | UNIQUE ENGINEER                                   | 0.001%         | 99.090%      |
| 8375 | SINKO INDUSTRIE                                   | 0.001%         | 99.091%      |
| 8376 | WASION METERS G                                   | 0.001%         | 99.092%      |
| 8377 | GOLD ROAD RESOU                                   | 0.001%         | 99.092%      |
| 8378 | TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001 | 0.001%         | 99.093%      |
| 8379 | YADEA GROUP HOL                                   | 0.001%         | 99.094%      |



|      | SECURITY NAME                             | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8380 | TIPCO ASPHALT P                           | 0.001%         | 99.095%      |
| 8381 | MESOBLAST LTD                             | 0.001%         | 99.095%      |
| 8382 | PENN VIRGINIA CORP COMMON STOCK           | 0.001%         | 99.096%      |
| 8383 | DECEUNINCK                                | 0.001%         | 99.097%      |
| 8384 | KYOKUTO SECURIT                           | 0.001%         | 99.097%      |
| 8385 | MIE BANK LTD/TH                           | 0.001%         | 99.098%      |
| 8386 | SCORPIO BULKERS                           | 0.001%         | 99.099%      |
| 8387 | T & K TOKA CO L                           | 0.001%         | 99.099%      |
| 8388 | TRECORA RESOURCES COMMON STOCK USD.1      | 0.001%         | 99.100%      |
| 8389 | MANILA WATER CO                           | 0.001%         | 99.101%      |
| 8390 | SWANCOR                                   | 0.001%         | 99.101%      |
| 8391 | OPUS GROUP AB                             | 0.001%         | 99.102%      |
| 8392 | STANDARD FOODS                            | 0.001%         | 99.103%      |
| 8393 | TUBOS REUNIDOS                            | 0.001%         | 99.104%      |
| 8394 | SOC BAINS DE ME                           | 0.001%         | 99.104%      |
| 8395 | INGHAMS GROUP L                           | 0.001%         | 99.105%      |
| 8396 | BRIGHT SMART SE                           | 0.001%         | 99.106%      |
| 8397 | YOULCHON CHEMIC                           | 0.001%         | 99.106%      |
| 8398 | IMMSI SPA                                 | 0.001%         | 99.107%      |
| 8399 | CHINO CORPORATI                           | 0.001%         | 99.108%      |
| 8400 | NITTOC CONST CO                           | 0.001%         | 99.108%      |
| 8401 | SUZLON ENERGY L                           | 0.001%         | 99.109%      |
| 8402 | BOSIDENG INTL H                           | 0.001%         | 99.110%      |
| 8403 | XP POWER LTD                              | 0.001%         | 99.110%      |
| 8404 | STOCKMANN OYJ A                           | 0.001%         | 99.111%      |
| 8405 | WAKACHIKU CONST                           | 0.001%         | 99.112%      |
| 8406 | FONTERRA SHAREH                           | 0.001%         | 99.112%      |
| 8407 | DISTELL GROUP L                           | 0.001%         | 99.113%      |
| 8408 | UNION BANK OF P                           | 0.001%         | 99.114%      |
| 8409 | EVERGREEN INTL                            | 0.001%         | 99.115%      |
| 8410 | ATSUGI NYLON IN                           | 0.001%         | 99.115%      |
| 8411 | JASMINE INTERNA                           | 0.001%         | 99.116%      |
| 8412 | CHAIN STORE OKU                           | 0.001%         | 99.117%      |
| 8413 | EO TECHNICS CO                            | 0.001%         | 99.117%      |
| 8414 | KOLAO HOLDINGS                            | 0.001%         | 99.118%      |
| 8415 | T.HASEGAWA CO                             | 0.001%         | 99.119%      |
| 8416 | AURAS TECHNOLOG                           | 0.001%         | 99.119%      |
| 8417 | EAST CAPITAL EX                           | 0.001%         | 99.120%      |
| 8418 | TAIWAN LAND DEV                           | 0.001%         | 99.121%      |
| 8419 | ORION CORP/REPU                           | 0.001%         | 99.121%      |
| 8420 | RAYSEARCH LABOR                           | 0.001%         | 99.122%      |
| 8421 | ALLAHABAD BANK                            | 0.001%         | 99.123%      |
| 8422 | CHENIERE ENERGY PART LP HOLD COMMON STOCK | 0.001%         | 99.123%      |
| 8423 | ON THE BEACH GR                           | 0.001%         | 99.124%      |
| 8424 | ALEXANDER FORBE                           | 0.001%         | 99.125%      |
| 8425 | GIANPLUS TECHN                            | 0.001%         | 99.125%      |
| 8426 | TOC CO                                    | 0.001%         | 99.126%      |
| 8427 | GUJARAT FLUOROC                           | 0.001%         | 99.127%      |
| 8428 | CHUNG HWA PULP                            | 0.001%         | 99.127%      |
| 8429 | ALIMAK GROUP AB                           | 0.001%         | 99.128%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8430 | CHILISIN ELECTR                                  | 0.001%         | 99.129%      |
| 8431 | MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01 | 0.001%         | 99.130%      |
| 8432 | YOUNG POONG COR                                  | 0.001%         | 99.130%      |
| 8433 | TOKYO ROPE MFG                                   | 0.001%         | 99.131%      |
| 8434 | NICHIRIN CO LTD                                  | 0.001%         | 99.132%      |
| 8435 | CAPITOL HEALTH                                   | 0.001%         | 99.132%      |
| 8436 | FUJI PHARM CO L                                  | 0.001%         | 99.133%      |
| 8437 | DEPOMED INC COMMON STOCK                         | 0.001%         | 99.134%      |
| 8438 | IHH HEALTHCARE                                   | 0.001%         | 99.134%      |
| 8439 | TAIWAN PCB TECH                                  | 0.001%         | 99.135%      |
| 8440 | BEIJING URBAN C                                  | 0.001%         | 99.136%      |
| 8441 | OKABE CO   | 0.001%         | 99.136%      |
| 8442 | CSBC CORPORATIO                                  | 0.001%         | 99.137%      |
| 8443 | REBOSIS PROPERT                                  | 0.001%         | 99.138%      |
| 8444 | FOSSIL GROUP INC COMMON STOCK USD.01             | 0.001%         | 99.138%      |
| 8445 | EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001   | 0.001%         | 99.139%      |
| 8446 | POLYPLEX THAILA                                  | 0.001%         | 99.140%      |
| 8447 | CREATE RESTAURA                                  | 0.001%         | 99.140%      |
| 8448 | FURUSATO INDUST                                  | 0.001%         | 99.141%      |
| 8449 | KYODO PRINTING                                   | 0.001%         | 99.142%      |
| 8450 | LIANHUA SUPERMA                                  | 0.001%         | 99.142%      |
| 8451 | HELLENIC PETROL                                  | 0.001%         | 99.143%      |
| 8452 | C UYEMURA & CO                                   | 0.001%         | 99.144%      |
| 8453 | NRG YIELD INC CLASS A COMMON STOCK USD.01        | 0.001%         | 99.144%      |
| 8454 | CHARTER HALL LO                                  | 0.001%         | 99.145%      |
| 8455 | GENESIS LAND DE                                  | 0.001%         | 99.146%      |
| 8456 | YAHAGI CONST CO                                  | 0.001%         | 99.146%      |
| 8457 | GRUPO NUTRESA S                                  | 0.001%         | 99.147%      |
| 8458 | EASTON CO  | 0.001%         | 99.148%      |
| 8459 | SOLARTECH ENERG                                  | 0.001%         | 99.148%      |
| 8460 | TAIHO KOGYO                                      | 0.001%         | 99.149%      |
| 8461 | DIOS FASTIGHETE                                  | 0.001%         | 99.150%      |
| 8462 | WASKITA BETON P                                  | 0.001%         | 99.150%      |
| 8463 | BATU KAWAN BHD                                   | 0.001%         | 99.151%      |
| 8464 | GRUPO AEROMEXIC                                  | 0.001%         | 99.152%      |
| 8465 | TELE COLUMBUS A                                  | 0.001%         | 99.152%      |
| 8466 | MINMETALS LAND                                   | 0.001%         | 99.153%      |
| 8467 | SREI INFRASTRUC                                  | 0.001%         | 99.154%      |
| 8468 | TAEWOONG CO                                      | 0.001%         | 99.154%      |
| 8469 | INTERNATIONAL S                                  | 0.001%         | 99.155%      |
| 8470 | ENPLAS CORP                                      | 0.001%         | 99.156%      |
| 8471 | LATTICE SEMICON                                  | 0.001%         | 99.156%      |
| 8472 | ZIX CORP COMMON STOCK USD.01                     | 0.001%         | 99.157%      |
| 8473 | MICROBIO CO LTD                                  | 0.001%         | 99.158%      |
| 8474 | HOIST FINANCE A                                  | 0.001%         | 99.158%      |
| 8475 | TIANJIN CAPITAL                                  | 0.001%         | 99.159%      |
| 8476 | KYOSAN ELECTRIC                                  | 0.001%         | 99.160%      |
| 8477 | ASIA STD INTL G                                  | 0.001%         | 99.160%      |
| 8478 | LAND & HOUSE PU                                  | 0.001%         | 99.161%      |
| 8479 | RAMI LEVI CHAIN                                  | 0.001%         | 99.162%      |

|      | SECURITY NAME                                  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8480 | MATSUYA CO (TOK                                | 0.001%         | 99.162%      |
| 8481 | TK CORP  | 0.001%         | 99.163%      |
| 8482 | TACHIBANA ELETE                                | 0.001%         | 99.164%      |
| 8483 | LEASINVEST REAL                                | 0.001%         | 99.164%      |
| 8484 | RELIANCE HOME F                                | 0.001%         | 99.165%      |
| 8485 | ENNOCONN CORP                                  | 0.001%         | 99.166%      |
| 8486 | VINDA INTERNATI                                | 0.001%         | 99.166%      |
| 8487 | WILLDAN GROUP I                                | 0.001%         | 99.167%      |
| 8488 | TSUDAKOMA CORP                                 | 0.001%         | 99.168%      |
| 8489 | ARTNATURE INC                                  | 0.001%         | 99.168%      |
| 8490 | DANAL  | 0.001%         | 99.169%      |
| 8491 | NIPPON SODA CO                                 | 0.001%         | 99.170%      |
| 8492 | LUBELSKI WEGIEL                                | 0.001%         | 99.170%      |
| 8493 | CHINA MERCHANTS                                | 0.001%         | 99.171%      |
| 8494 | TAIMIDE TCH                                    | 0.001%         | 99.172%      |
| 8495 | EBARA JITSUGYO                                 | 0.001%         | 99.172%      |
| 8496 | AIXTRON SE                                     | 0.001%         | 99.173%      |
| 8497 | HYUNDAI HCN CO                                 | 0.001%         | 99.174%      |
| 8498 | SANOH INDUSTRIA                                | 0.001%         | 99.174%      |
| 8499 | MEGHMANI ORGANI                                | 0.001%         | 99.175%      |
| 8500 | KYOBO SECURITIE                                | 0.001%         | 99.176%      |
| 8501 | GOLD RESOURCE CORP COMMON STOCK USD.001        | 0.001%         | 99.176%      |
| 8502 | TOYO SECURITIES                                | 0.001%         | 99.177%      |
| 8503 | MARATHON GOLD C                                | 0.001%         | 99.178%      |
| 8504 | GROUPE OPEN                                    | 0.001%         | 99.178%      |
| 8505 | HALLMARK FINL SERVICES INC COMMON STOCK USD.18 | 0.001%         | 99.179%      |
| 8506 | SPIRE HEALTHCAR                                | 0.001%         | 99.180%      |
| 8507 | KANEMATSU ELEC                                 | 0.001%         | 99.180%      |
| 8508 | EVOTEC OAI AG                                  | 0.001%         | 99.181%      |
| 8509 | IJT TECHNOLOGY                                 | 0.001%         | 99.182%      |
| 8510 | SOCO INTERNATIO                                | 0.001%         | 99.182%      |
| 8511 | ORASCOM DEVELOP                                | 0.001%         | 99.183%      |
| 8512 | VISI MEDIA ASIA                                | 0.001%         | 99.184%      |
| 8513 | ASIA POLYMER                                   | 0.001%         | 99.184%      |
| 8514 | SAFILO GROUP SP                                | 0.001%         | 99.185%      |
| 8515 | HARBORONE BANCORP INC COMMON STOCK             | 0.001%         | 99.186%      |
| 8516 | NIPPON KINZOKU                                 | 0.001%         | 99.186%      |
| 8517 | ATRIA GROUP PLC                                | 0.001%         | 99.187%      |
| 8518 | BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01  | 0.001%         | 99.188%      |
| 8519 | CRH PLC  | 0.001%         | 99.188%      |
| 8520 | SAMT CO LTD                                    | 0.001%         | 99.189%      |
| 8521 | HOPEWELL HIGHWA                                | 0.001%         | 99.190%      |
| 8522 | HNA HLDGS GP CO                                | 0.001%         | 99.190%      |
| 8523 | NAKANO CORP/TOK                                | 0.001%         | 99.191%      |
| 8524 | FORTIS HLTH (IN                                | 0.001%         | 99.192%      |
| 8525 | GOCOMPARE.COM G                                | 0.001%         | 99.192%      |
| 8526 | APPLIED DEVELOP                                | 0.001%         | 99.193%      |
| 8527 | HANSOL CHEMICAL                                | 0.001%         | 99.194%      |
| 8528 | ENF TECHNOLOGY                                 | 0.001%         | 99.194%      |
| 8529 | SHANDONG XINHUA                                | 0.001%         | 99.195%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8530 | ICHIKOH INDUSTR                                  | 0.001%         | 99.195%      |
| 8531 | LANNA RESOURCES                                  | 0.001%         | 99.196%      |
| 8532 | CAIRO COMMUNICA                                  | 0.001%         | 99.197%      |
| 8533 | VISHAY PRECISION GROUP COMMON STOCK              | 0.001%         | 99.197%      |
| 8534 | F-SECURE OYJ                                     | 0.001%         | 99.198%      |
| 8535 | ESUN HOLDINGS L                                  | 0.001%         | 99.199%      |
| 8536 | TAIWAN SOGO SHI                                  | 0.001%         | 99.199%      |
| 8537 | CREATE SD HOLDI                                  | 0.001%         | 99.200%      |
| 8538 | NAGATANIEN CO L                                  | 0.001%         | 99.201%      |
| 8539 | KIRKLAND S INC COMMON STOCK                      | 0.001%         | 99.201%      |
| 8540 | FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01 | 0.001%         | 99.202%      |
| 8541 | TURCAS PETROL                                    | 0.001%         | 99.203%      |
| 8542 | AKITA DRILLING                                   | 0.001%         | 99.203%      |
| 8543 | YAT SING HOLDIN                                  | 0.001%         | 99.204%      |
| 8544 | GEK GROUP OF CO                                  | 0.001%         | 99.205%      |
| 8545 | HB TECHNOLOGY C                                  | 0.001%         | 99.205%      |
| 8546 | POONGSAN HOLDIN                                  | 0.001%         | 99.206%      |
| 8547 | UNIVENTURES                                      | 0.001%         | 99.207%      |
| 8548 | HEG LIMITED                                      | 0.001%         | 99.207%      |
| 8549 | CITIZENS + NORTHERN CORP COMMON STOCK USD1.0     | 0.001%         | 99.208%      |
| 8550 | SANYO SHOKAI                                     | 0.001%         | 99.208%      |
| 8551 | BGF RETAIL CO L                                  | 0.001%         | 99.209%      |
| 8552 | YEONG GUAN ENER                                  | 0.001%         | 99.210%      |
| 8553 | EL AL ISRAEL AI                                  | 0.001%         | 99.210%      |
| 8554 | BUCKLE INC/THE COMMON STOCK USD.01               | 0.001%         | 99.211%      |
| 8555 | SERITAGE GROWTH PROP A REIT REIT USD.01          | 0.001%         | 99.212%      |
| 8556 | CSS INDUSTRIES                                   | 0.001%         | 99.212%      |
| 8557 | AMOT INVESTMENT                                  | 0.001%         | 99.213%      |
| 8558 | MITAC HOLDINGS                                   | 0.001%         | 99.214%      |
| 8559 | NORDAX GROUP AB                                  | 0.001%         | 99.214%      |
| 8560 | DAIKOKU DENKI C                                  | 0.001%         | 99.215%      |
| 8561 | GLOBE UNION IND                                  | 0.001%         | 99.216%      |
| 8562 | BIGBEN INTERACT                                  | 0.001%         | 99.216%      |
| 8563 | ASAHI ORGANIC C                                  | 0.001%         | 99.217%      |
| 8564 | DI CORP  | 0.001%         | 99.218%      |
| 8565 | AHRESTY CORP                                     | 0.001%         | 99.218%      |
| 8566 | NEL ASA  | 0.001%         | 99.219%      |
| 8567 | KMC KUEI MENG                                    | 0.001%         | 99.219%      |
| 8568 | JAPAN WOOL TEXT                                  | 0.001%         | 99.220%      |
| 8569 | HUSQVARNA AB                                     | 0.001%         | 99.221%      |
| 8570 | OKINAWA CELLULA                                  | 0.001%         | 99.221%      |
| 8571 | BOLSA DE VALOR                                   | 0.001%         | 99.222%      |
| 8572 | FUNAI CONSULTIN                                  | 0.001%         | 99.223%      |
| 8573 | PINGUELY-HAULOT                                  | 0.001%         | 99.223%      |
| 8574 | PRONEXUS INC                                     | 0.001%         | 99.224%      |
| 8575 | JK TYRE & INDUS                                  | 0.001%         | 99.225%      |
| 8576 | JALUX INC  | 0.001%         | 99.225%      |
| 8577 | KYUNG DONG NAVI                                  | 0.001%         | 99.226%      |
| 8578 | QUESTERRE ENERG                                  | 0.001%         | 99.226%      |
| 8579 | PETRO RIO SA                                     | 0.001%         | 99.227%      |

|      | SECURITY NAME                               | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8580 | HOTEL PROPERTY                              | 0.001%         | 99.228%      |
| 8581 | NIPPON CARBIDE                              | 0.001%         | 99.228%      |
| 8582 | TENWOW INTL HLD                             | 0.001%         | 99.229%      |
| 8583 | SAWADA HOLDINGS                             | 0.001%         | 99.230%      |
| 8584 | ALUMINA LTD                                 | 0.001%         | 99.230%      |
| 8585 | NIPPON COMMER D                             | 0.001%         | 99.231%      |
| 8586 | CHU KONG SHIPPI                             | 0.001%         | 99.232%      |
| 8587 | BR PROPERTIES S                             | 0.001%         | 99.232%      |
| 8588 | SIME DARBY BHD                              | 0.001%         | 99.233%      |
| 8589 | LIBBEY INC COMMON STOCK USD.01              | 0.001%         | 99.233%      |
| 8590 | MEDIA PRIMA BHD                             | 0.001%         | 99.234%      |
| 8591 | BIJOU BRIGITTE                              | 0.001%         | 99.235%      |
| 8592 | AA PLC                                      | 0.001%         | 99.235%      |
| 8593 | LOPEZ HOLDINGS                              | 0.001%         | 99.236%      |
| 8594 | VANACHAI GROUP                              | 0.001%         | 99.237%      |
| 8595 | ZENITAKA CORP                               | 0.001%         | 99.237%      |
| 8596 | MISAWA HOMES HO                             | 0.001%         | 99.238%      |
| 8597 | PAB K TJIWI KIM                             | 0.001%         | 99.239%      |
| 8598 | CRCC HIGH-TECH                              | 0.001%         | 99.239%      |
| 8599 | NITTO KOHKI CO                              | 0.001%         | 99.240%      |
| 8600 | HARIMA CHEMICAL                             | 0.001%         | 99.240%      |
| 8601 | ERAWAN GROUP                                | 0.001%         | 99.241%      |
| 8602 | INFO SVS INTL                               | 0.001%         | 99.242%      |
| 8603 | YOMIURI LAND CO                             | 0.001%         | 99.242%      |
| 8604 | CHINA CHEM&PHAR                             | 0.001%         | 99.243%      |
| 8605 | GRAND KOREA LEI                             | 0.001%         | 99.244%      |
| 8606 | POSCO ICT CO LT                             | 0.001%         | 99.244%      |
| 8607 | GIGASTORAGE COR                             | 0.001%         | 99.245%      |
| 8608 | HIGH ARCTIC ENE                             | 0.001%         | 99.245%      |
| 8609 | SESODA CORP                                 | 0.001%         | 99.246%      |
| 8610 | SC ASSET CORPOR                             | 0.001%         | 99.247%      |
| 8611 | KITO CORP                                   | 0.001%         | 99.247%      |
| 8612 | HASTINGS GROUP                              | 0.001%         | 99.248%      |
| 8613 | OTOKAR OTOMOTIV                             | 0.001%         | 99.249%      |
| 8614 | RADIANT LOGISTICS INC COMMON STOCK USD.001  | 0.001%         | 99.249%      |
| 8615 | JAPAN CASH MACH                             | 0.001%         | 99.250%      |
| 8616 | EVA PRECISION I                             | 0.001%         | 99.251%      |
| 8617 | NIEN MADE ENTER                             | 0.001%         | 99.251%      |
| 8618 | USA TRUCK INC COMMON STOCK USD.01           | 0.001%         | 99.252%      |
| 8619 | FEDERAL BANK LT                             | 0.001%         | 99.252%      |
| 8620 | ZENG HSING INDL                             | 0.001%         | 99.253%      |
| 8621 | SCHIBSTED ASA                               | 0.001%         | 99.254%      |
| 8622 | KAROON GAS AUST                             | 0.001%         | 99.254%      |
| 8623 | REGIONAL MANAGEMENT CORP COMMON STOCK USD.1 | 0.001%         | 99.255%      |
| 8624 | TAOKAENOI                                   | 0.001%         | 99.256%      |
| 8625 | ARIAKE JAPAN CO                             | 0.001%         | 99.256%      |
| 8626 | VIRBAC                                      | 0.001%         | 99.257%      |
| 8627 | BASSO INDUSTRY                              | 0.001%         | 99.257%      |
| 8628 | L&K ENGINEERING                             | 0.001%         | 99.258%      |
| 8629 | STO AG-PREFERRE                             | 0.001%         | 99.259%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8630 | CHINA YURUN FOO                                  | 0.001%         | 99.259%      |
| 8631 | AMADEUS FIRE AG                                  | 0.001%         | 99.260%      |
| 8632 | LIFESTYLE CHINA                                  | 0.001%         | 99.261%      |
| 8633 | KEPCO PLANT SER                                  | 0.001%         | 99.261%      |
| 8634 | SHINY CHEMICAL                                   | 0.001%         | 99.262%      |
| 8635 | JUSUNG ENGINEER                                  | 0.001%         | 99.262%      |
| 8636 | DMS CO LTD                                       | 0.001%         | 99.263%      |
| 8637 | AUSTRALIAN UNIT                                  | 0.001%         | 99.264%      |
| 8638 | SEMPERIT AG HOL                                  | 0.001%         | 99.264%      |
| 8639 | ASKA PHARMACEU                                   | 0.001%         | 99.265%      |
| 8640 | GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT     | 0.001%         | 99.266%      |
| 8641 | AMICUS THERAPEUTICS INC COMMON STOCK USD.01      | 0.001%         | 99.266%      |
| 8642 | GS GLOBAL CORP                                   | 0.001%         | 99.267%      |
| 8643 | JINLI GROUP HOL                                  | 0.001%         | 99.267%      |
| 8644 | TOSHIBA PLANT K                                  | 0.001%         | 99.268%      |
| 8645 | MAISONS FRANCE                                   | 0.001%         | 99.269%      |
| 8646 | YEARIMDANG PUBL                                  | 0.001%         | 99.269%      |
| 8647 | APT SATELLITE                                    | 0.001%         | 99.270%      |
| 8648 | NICHIBAN CO                                      | 0.001%         | 99.270%      |
| 8649 | QUANTA STORAGE                                   | 0.001%         | 99.271%      |
| 8650 | ROYAL BK SCOT G                                  | 0.001%         | 99.272%      |
| 8651 | KVH INDUSTRIES INC COMMON STOCK USD.01           | 0.001%         | 99.272%      |
| 8652 | ARISAWA MFG CO                                   | 0.001%         | 99.273%      |
| 8653 | INTL GAME SYSTE                                  | 0.001%         | 99.274%      |
| 8654 | K.C. TECH  | 0.001%         | 99.274%      |
| 8655 | GILLETTE INDIA                                   | 0.001%         | 99.275%      |
| 8656 | AUTOBACS SEVEN                                   | 0.001%         | 99.275%      |
| 8657 | FUJIMI INC                                       | 0.001%         | 99.276%      |
| 8658 | ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0 | 0.001%         | 99.277%      |
| 8659 | FERRARI NV                                       | 0.001%         | 99.277%      |
| 8660 | TURVO INTERNATI                                  | 0.001%         | 99.278%      |
| 8661 | PACIFIC HOSPITA                                  | 0.001%         | 99.278%      |
| 8662 | EXEL INDUSTRIES                                  | 0.001%         | 99.279%      |
| 8663 | CROPENERGIES AG                                  | 0.001%         | 99.280%      |
| 8664 | HARDINGE INC                                     | 0.001%         | 99.280%      |
| 8665 | KWANG DONG PHAR                                  | 0.001%         | 99.281%      |
| 8666 | AJIS CO LTD                                      | 0.001%         | 99.282%      |
| 8667 | BANCO SANTANDER CHILE ADR ADR                    | 0.001%         | 99.282%      |
| 8668 | AUSTBROKERS HLD                                  | 0.001%         | 99.283%      |
| 8669 | FRANCE BED HOLD                                  | 0.001%         | 99.283%      |
| 8670 | HONG KONG AIRCR                                  | 0.001%         | 99.284%      |
| 8671 | STAR PETROLEUM                                   | 0.001%         | 99.285%      |
| 8672 | BANCO DE BOGOTA                                  | 0.001%         | 99.285%      |
| 8673 | LUMENS CO LTD                                    | 0.001%         | 99.286%      |
| 8674 | GUOLIAN SECURIT                                  | 0.001%         | 99.286%      |
| 8675 | KHON KAEN SUGAR                                  | 0.001%         | 99.287%      |
| 8676 | NIPPON FINE CHE                                  | 0.001%         | 99.288%      |
| 8677 | CAPITAL FIRST L                                  | 0.001%         | 99.288%      |
| 8678 | NORWAY ROYAL SA                                  | 0.001%         | 99.289%      |
| 8679 | ORION GROUP HOLDINGS INC COMMON STOCK USD.01     | 0.001%         | 99.289%      |

|      | SECURITY NAME                                  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8680 | ISUPETASYS CO L                                | 0.001%         | 99.290%      |
| 8681 | AEON CREDIT SER                                | 0.001%         | 99.291%      |
| 8682 | SOLOCAL GROUP                                  | 0.001%         | 99.291%      |
| 8683 | WUS PRINTD CIRC                                | 0.001%         | 99.292%      |
| 8684 | KARO PHARMA AB                                 | 0.001%         | 99.293%      |
| 8685 | OLAV THON EIEND                                | 0.001%         | 99.293%      |
| 8686 | NIHON TOKUSHU T                                | 0.001%         | 99.294%      |
| 8687 | LIMONEIRA CO COMMON STOCK USD.01               | 0.001%         | 99.294%      |
| 8688 | FARMERS CAPITAL BANK CORP COMMON STOCK USD.125 | 0.001%         | 99.295%      |
| 8689 | YOKOWO CO LTD                                  | 0.001%         | 99.296%      |
| 8690 | MAGNACHIP SEMICONDUCT COMMON STOCK USD.01      | 0.001%         | 99.296%      |
| 8691 | SOCOVEDSA SA                                   | 0.001%         | 99.297%      |
| 8692 | REGIONAL REIT L                                | 0.001%         | 99.297%      |
| 8693 | BING-GRAE                                      | 0.001%         | 99.298%      |
| 8694 | HUA HAN BIO-PHA                                | 0.001%         | 99.299%      |
| 8695 | SVENSKA CELLULO                                | 0.001%         | 99.299%      |
| 8696 | OMEGA FLEX INC COMMON STOCK USD.01             | 0.001%         | 99.300%      |
| 8697 | TAIWAN HIGH SPE                                | 0.001%         | 99.300%      |
| 8698 | SILICONWARE PRE                                | 0.001%         | 99.301%      |
| 8699 | ARES ALLERGY HO                                | 0.001%         | 99.302%      |
| 8700 | SSANGYONG MOTOR                                | 0.001%         | 99.302%      |
| 8701 | CENIT AG SYSTEM                                | 0.001%         | 99.303%      |
| 8702 | WEST BANCORPORATION COMMON STOCK               | 0.001%         | 99.303%      |
| 8703 | ALEXCO RESOURCE CORP COMMON STOCK              | 0.001%         | 99.304%      |
| 8704 | DAEJAN HOLDINGS                                | 0.001%         | 99.305%      |
| 8705 | SEIKO PMC CORP                                 | 0.001%         | 99.305%      |
| 8706 | MPI CORPORATION                                | 0.001%         | 99.306%      |
| 8707 | BITTIUM OYJ                                    | 0.001%         | 99.306%      |
| 8708 | SABATE DIOSOS                                  | 0.001%         | 99.307%      |
| 8709 | ALMA MEDIA CORP                                | 0.001%         | 99.308%      |
| 8710 | IVE GROUP LTD                                  | 0.001%         | 99.308%      |
| 8711 | GODO STEEL                                     | 0.001%         | 99.309%      |
| 8712 | PHARMAENGINE IN                                | 0.001%         | 99.309%      |
| 8713 | MORITO CO                                      | 0.001%         | 99.310%      |
| 8714 | JAPAN PILE CORP                                | 0.001%         | 99.311%      |
| 8715 | AMATA CORP PUBL                                | 0.001%         | 99.311%      |
| 8716 | ASCENDIS HEALTH                                | 0.001%         | 99.312%      |
| 8717 | NODA CORP                                      | 0.001%         | 99.312%      |
| 8718 | HYUNDAI CONSTRU                                | 0.001%         | 99.313%      |
| 8719 | ERA GROUP INC COMMON STOCK USD.01              | 0.001%         | 99.314%      |
| 8720 | OENON HOLDINGS                                 | 0.001%         | 99.314%      |
| 8721 | DYNAGREEN ENVIR                                | 0.001%         | 99.315%      |
| 8722 | TI FINANCIAL HO                                | 0.001%         | 99.315%      |
| 8723 | YOMEISHU SEIZO                                 | 0.001%         | 99.316%      |
| 8724 | HUGEL INC                                      | 0.001%         | 99.317%      |
| 8725 | SAM YOUNG ELECT                                | 0.001%         | 99.317%      |
| 8726 | HAICHANG HOLDIN                                | 0.001%         | 99.318%      |
| 8727 | I-NET CORP                                     | 0.001%         | 99.318%      |
| 8728 | EUGENE INVS&SEC                                | 0.001%         | 99.319%      |
| 8729 | NICHIDEN CORP                                  | 0.001%         | 99.320%      |

|      | SECURITY NAME                         | % OF PORTFOLIO | CUMULATIVE % |
|------|---------------------------------------|----------------|--------------|
| 8730 | KAWAI MUSICAL I                       | 0.001%         | 99.320%      |
| 8731 | MITSUBISHI PAPE                       | 0.001%         | 99.321%      |
| 8732 | YATAK VE YO                           | 0.001%         | 99.321%      |
| 8733 | QST INT                               | 0.001%         | 99.322%      |
| 8734 | COLABOR GROUP I                       | 0.001%         | 99.323%      |
| 8735 | CHINA SUNSHINE                        | 0.001%         | 99.323%      |
| 8736 | DELTA APPAREL INC COMMON STOCK USD.01 | 0.001%         | 99.324%      |
| 8737 | MARVELOUS AQL I                       | 0.001%         | 99.324%      |
| 8738 | DONGJIANG ENVIR                       | 0.001%         | 99.325%      |
| 8739 | MARUZEN SHOWA U                       | 0.001%         | 99.326%      |
| 8740 | SWEDOL AB                             | 0.001%         | 99.326%      |
| 8741 | KURIMOTO                              | 0.001%         | 99.327%      |
| 8742 | GUJARAT ALKALIE                       | 0.001%         | 99.327%      |
| 8743 | DAI-DAN CO                            | 0.001%         | 99.328%      |
| 8744 | DEEPAK FERT&PE                        | 0.001%         | 99.329%      |
| 8745 | SEBANG CO LTD                         | 0.001%         | 99.329%      |
| 8746 | CARLO CAVAZZI H                       | 0.001%         | 99.330%      |
| 8747 | INBODY CO LTD                         | 0.001%         | 99.330%      |
| 8748 | TV AZTECA                             | 0.001%         | 99.331%      |
| 8749 | KITAGAWA IRON W                       | 0.001%         | 99.332%      |
| 8750 | KH VATEC                              | 0.001%         | 99.332%      |
| 8751 | ADATA TECHNOLOG                       | 0.001%         | 99.333%      |
| 8752 | TPV TECHNOLOGY                        | 0.001%         | 99.333%      |
| 8753 | HARBOUR CENTRE                        | 0.001%         | 99.334%      |
| 8754 | VOYAGE GROUP IN                       | 0.001%         | 99.334%      |
| 8755 | GRUPO FAMSA SA                        | 0.001%         | 99.335%      |
| 8756 | XINJIANG XINXIN                       | 0.001%         | 99.336%      |
| 8757 | AEON CREDIT SER                       | 0.001%         | 99.336%      |
| 8758 | BELL SYSTEM24 H                       | 0.001%         | 99.337%      |
| 8759 | MASON FINANCIAL                       | 0.001%         | 99.337%      |
| 8760 | BRILLIANCE CHIN                       | 0.001%         | 99.338%      |
| 8761 | MEIWA ESTATE CO                       | 0.001%         | 99.339%      |
| 8762 | FARMSCO                               | 0.001%         | 99.339%      |
| 8763 | PRUMO LOGISTICA                       | 0.001%         | 99.340%      |
| 8764 | YOTAI REF                             | 0.001%         | 99.340%      |
| 8765 | ORIENT OVERSEAS                       | 0.001%         | 99.341%      |
| 8766 | LH FINANCIAL GR                       | 0.001%         | 99.342%      |
| 8767 | MASTER GLORY GR                       | 0.001%         | 99.342%      |
| 8768 | STARTEK INC                           | 0.001%         | 99.343%      |
| 8769 | WPP AUNZ LTD                          | 0.001%         | 99.343%      |
| 8770 | GFT TECHNOLOGY                        | 0.001%         | 99.344%      |
| 8771 | CHUKYO BANK                           | 0.001%         | 99.344%      |
| 8772 | CHINA STRATEGIC                       | 0.001%         | 99.345%      |
| 8773 | OP FINANCIAL IN                       | 0.001%         | 99.346%      |
| 8774 | NAKABAYASHI CO                        | 0.001%         | 99.346%      |
| 8775 | ASCENCIO                              | 0.001%         | 99.347%      |
| 8776 | MATSUI CONST CO                       | 0.001%         | 99.347%      |
| 8777 | TA ENTERPRISE B                       | 0.001%         | 99.348%      |
| 8778 | HANDOK PHARMS                         | 0.001%         | 99.349%      |
| 8779 | OPTRONTEC INC                         | 0.001%         | 99.349%      |



|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8780 | PARKSON RETAIL                                  | 0.001%         | 99.350%      |
| 8781 | WOORI BANK SPON ADR ADR                         | 0.001%         | 99.350%      |
| 8782 | ABILITY ENTERPR                                 | 0.001%         | 99.351%      |
| 8783 | CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001 | 0.001%         | 99.351%      |
| 8784 | BALRAMPUR CHINI                                 | 0.001%         | 99.352%      |
| 8785 | SINCERE NAVIGAT                                 | 0.001%         | 99.353%      |
| 8786 | ENERGA SA                                       | 0.001%         | 99.353%      |
| 8787 | FALCO BIOSYSTEM                                 | 0.001%         | 99.354%      |
| 8788 | XINYUAN REAL ES                                 | 0.001%         | 99.354%      |
| 8789 | DATALOGIC SPA                                   | 0.001%         | 99.355%      |
| 8790 | MR MAX CORP                                     | 0.001%         | 99.356%      |
| 8791 | JACKPOTJOY PLC                                  | 0.001%         | 99.356%      |
| 8792 | ZHENGZHOU COAL                                  | 0.001%         | 99.357%      |
| 8793 | KOATSU GAS KOGY                                 | 0.001%         | 99.357%      |
| 8794 | G-7 HOLDINGS IN                                 | 0.001%         | 99.358%      |
| 8795 | SANSHA ELECTRIC                                 | 0.001%         | 99.358%      |
| 8796 | ICHIA TECHNOLOG                                 | 0.001%         | 99.359%      |
| 8797 | MALAYAN CEMENT                                  | 0.001%         | 99.360%      |
| 8798 | HINOKIYA  | 0.001%         | 99.360%      |
| 8799 | MOBILEPHONE TEL                                 | 0.001%         | 99.361%      |
| 8800 | DAOU DATA CORP                                  | 0.001%         | 99.361%      |
| 8801 | FIRST INTERNET BANCORP COMMON STOCK             | 0.001%         | 99.362%      |
| 8802 | NAPHTHA ISRAEL                                  | 0.001%         | 99.362%      |
| 8803 | COWELL E HOLDIN                                 | 0.001%         | 99.363%      |
| 8804 | SUMMIT R/EST HL                                 | 0.001%         | 99.364%      |
| 8805 | SCANDINAVIAN TO                                 | 0.001%         | 99.364%      |
| 8806 | HOEGH LNG HOLDI                                 | 0.001%         | 99.365%      |
| 8807 | NISSUI PHARM CO                                 | 0.001%         | 99.365%      |
| 8808 | CELLNEX TELECOM                                 | 0.001%         | 99.366%      |
| 8809 | POYA CO LTD                                     | 0.001%         | 99.366%      |
| 8810 | FORMOSA ADVANCE                                 | 0.001%         | 99.367%      |
| 8811 | ECOBALT SOLUTIO                                 | 0.001%         | 99.368%      |
| 8812 | HIRAMATSU INC                                   | 0.001%         | 99.368%      |
| 8813 | TECK RESOURCES                                  | 0.001%         | 99.369%      |
| 8814 | NIPPON SHARYO                                   | 0.001%         | 99.369%      |
| 8815 | CHINA BANKING C                                 | 0.001%         | 99.370%      |
| 8816 | KANAGAWA CHUO K                                 | 0.001%         | 99.371%      |
| 8817 | AGABANG&COMPANY                                 | 0.001%         | 99.371%      |
| 8818 | BEST PACIFIC IN                                 | 0.001%         | 99.372%      |
| 8819 | SUNSPRING METAL                                 | 0.001%         | 99.372%      |
| 8820 | YP  | 0.001%         | 99.373%      |
| 8821 | DELTA PROPERTY                                  | 0.001%         | 99.373%      |
| 8822 | ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1 | 0.001%         | 99.374%      |
| 8823 | FINGERPRINT CAR                                 | 0.001%         | 99.374%      |
| 8824 | PROMATE ELECTRO                                 | 0.001%         | 99.375%      |
| 8825 | ICOM INCORPORAT                                 | 0.001%         | 99.376%      |
| 8826 | ADO PROPERTIES                                  | 0.001%         | 99.376%      |
| 8827 | MATRIX CONCEPTS                                 | 0.001%         | 99.377%      |
| 8828 | QLIRO GROUP AB                                  | 0.001%         | 99.377%      |
| 8829 | TCI CO LTD                                      | 0.001%         | 99.378%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8830 | UNICHEM LABS                                      | 0.001%         | 99.378%      |
| 8831 | ENERGY DEVELOP                                    | 0.001%         | 99.379%      |
| 8832 | SANSHIN ELECTRO                                   | 0.001%         | 99.380%      |
| 8833 | PLASSON INDUSTR                                   | 0.001%         | 99.380%      |
| 8834 | NHPC LTD  | 0.001%         | 99.381%      |
| 8835 | CHINA ALL ACCES                                   | 0.001%         | 99.381%      |
| 8836 | JANOME SEWING M                                   | 0.001%         | 99.382%      |
| 8837 | TK DEVELOPMENT                                    | 0.001%         | 99.382%      |
| 8838 | REGIS HEALTHCAR                                   | 0.001%         | 99.383%      |
| 8839 | ARGAN SA  | 0.001%         | 99.384%      |
| 8840 | SWCC SHOWA HOLD                                   | 0.001%         | 99.384%      |
| 8841 | KANGDA INTERNAT                                   | 0.001%         | 99.385%      |
| 8842 | IMARKETKOREA IN                                   | 0.001%         | 99.385%      |
| 8843 | LIFETECH SCIENT                                   | 0.001%         | 99.386%      |
| 8844 | FJ NEXT CO LTD                                    | 0.001%         | 99.386%      |
| 8845 | SUNGCHANG ENTER                                   | 0.001%         | 99.387%      |
| 8846 | ZIGEXN CO LTD                                     | 0.001%         | 99.388%      |
| 8847 | FURUNO ELECTRIC                                   | 0.001%         | 99.388%      |
| 8848 | ILSHIN SPINNING                                   | 0.001%         | 99.389%      |
| 8849 | HWASUNG INDUSTR                                   | 0.001%         | 99.389%      |
| 8850 | CARMILA SA  | 0.001%         | 99.390%      |
| 8851 | SEC CORPORATION                                   | 0.001%         | 99.390%      |
| 8852 | GRUPO AVAL ACCI                                   | 0.001%         | 99.391%      |
| 8853 | WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001     | 0.001%         | 99.391%      |
| 8854 | YUNGSHIN GLOBAL                                   | 0.001%         | 99.392%      |
| 8855 | THURGAUER KANTO                                   | 0.001%         | 99.393%      |
| 8856 | ISC CO LTD  | 0.001%         | 99.393%      |
| 8857 | CHUETSU PULP&PA                                   | 0.001%         | 99.394%      |
| 8858 | CAPRO CORPN                                       | 0.001%         | 99.394%      |
| 8859 | SANYO ELEC RAIL                                   | 0.001%         | 99.395%      |
| 8860 | ALTISOURCE PORT                                   | 0.001%         | 99.395%      |
| 8861 | ALICO INC COMMON STOCK USD1.0                     | 0.001%         | 99.396%      |
| 8862 | ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01     | 0.001%         | 99.396%      |
| 8863 | NAC CO LTD  | 0.001%         | 99.397%      |
| 8864 | TOKYO KEIKI INC                                   | 0.001%         | 99.398%      |
| 8865 | EVOLUTION PETROLEUM CORP COMMON STOCK USD.001     | 0.001%         | 99.398%      |
| 8866 | MITSUBISHI KAKO                                   | 0.001%         | 99.399%      |
| 8867 | HEALTH INSURANCE INNOVATIO A COMMON STOCK USD.001 | 0.001%         | 99.399%      |
| 8868 | TOKMANNI GROUP                                    | 0.001%         | 99.400%      |
| 8869 | KOPIN CORP COMMON STOCK USD.01                    | 0.001%         | 99.400%      |
| 8870 | FORMOSAN RUBBER                                   | 0.001%         | 99.401%      |
| 8871 | BLUEROCK RESIDENTIAL GROWTH REIT USD.01           | 0.001%         | 99.401%      |
| 8872 | EAGLE NICE INTE                                   | 0.001%         | 99.402%      |
| 8873 | AMERESCO INC CL A COMMON STOCK USD.0001           | 0.001%         | 99.403%      |
| 8874 | GUANGDONG KELON                                   | 0.001%         | 99.403%      |
| 8875 | MAXIS BHD   | 0.001%         | 99.404%      |
| 8876 | CLS HOLDINGS PL                                   | 0.001%         | 99.404%      |
| 8877 | HAESUNG DS  | 0.001%         | 99.405%      |
| 8878 | FEINTOOL INTERN                                   | 0.001%         | 99.405%      |
| 8879 | PAL CO LTD  | 0.001%         | 99.406%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8880 | HARBIN BANK CO                                   | 0.001%         | 99.406%      |
| 8881 | MIRAE ASSET LIF                                  | 0.001%         | 99.407%      |
| 8882 | TOVIS CO LTD                                     | 0.001%         | 99.408%      |
| 8883 | CHINA ELECTRIC                                   | 0.001%         | 99.408%      |
| 8884 | CHIA HSIN CEMEN                                  | 0.001%         | 99.409%      |
| 8885 | MAGMA FINCORP L                                  | 0.001%         | 99.409%      |
| 8886 | FOOSUNG CO LTD                                   | 0.001%         | 99.410%      |
| 8887 | TAKIRON CO                                       | 0.001%         | 99.410%      |
| 8888 | CABCHARGE AUSTR                                  | 0.001%         | 99.411%      |
| 8889 | ELECNOR SA                                       | 0.001%         | 99.411%      |
| 8890 | AUCKLAND INTERN                                  | 0.001%         | 99.412%      |
| 8891 | SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01    | 0.001%         | 99.412%      |
| 8892 | SCANDIC HOTELS                                   | 0.001%         | 99.413%      |
| 8893 | FANG HOLDINGS LTD ADR ADR                        | 0.001%         | 99.414%      |
| 8894 | FOXTONS GROUP P                                  | 0.001%         | 99.414%      |
| 8895 | OSK HOLDINGS BH                                  | 0.001%         | 99.415%      |
| 8896 | ATKORE INTERNATIONAL GROUP I COMMON STOCK USD.01 | 0.001%         | 99.415%      |
| 8897 | HILONG HOLDING                                   | 0.001%         | 99.416%      |
| 8898 | KINDRED BIOSCIENCES INC COMMON STOCK USD.0001    | 0.001%         | 99.416%      |
| 8899 | LAI SUN GARMENT                                  | 0.001%         | 99.417%      |
| 8900 | HO TUNG CHEMICA                                  | 0.001%         | 99.417%      |
| 8901 | WESTGOLD RESOUR                                  | 0.001%         | 99.418%      |
| 8902 | COLUMBUS A/S                                     | 0.001%         | 99.419%      |
| 8903 | KWALITY LTD                                      | 0.001%         | 99.419%      |
| 8904 | P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01   | 0.001%         | 99.420%      |
| 8905 | SHINSEGAE FOOD                                   | 0.001%         | 99.420%      |
| 8906 | SATA SHOJI CORP                                  | 0.001%         | 99.421%      |
| 8907 | I-SENS INC                                       | 0.001%         | 99.421%      |
| 8908 | SAPPE PCL  | 0.001%         | 99.422%      |
| 8909 | OPT HOLDING INC                                  | 0.001%         | 99.422%      |
| 8910 | ATLAS FINANCIAL                                  | 0.001%         | 99.423%      |
| 8911 | ATOM CORPORATIO                                  | 0.001%         | 99.423%      |
| 8912 | FREUND CORP                                      | 0.001%         | 99.424%      |
| 8913 | MORY INDUSTRIES                                  | 0.001%         | 99.425%      |
| 8914 | NATIONAL CINEMEDIA INC COMMON STOCK USD.01       | 0.001%         | 99.425%      |
| 8915 | SANKO METAL IND                                  | 0.001%         | 99.426%      |
| 8916 | NIEN HSING TEXT                                  | 0.001%         | 99.426%      |
| 8917 | NIHON ESLEAD CO                                  | 0.001%         | 99.427%      |
| 8918 | KITANO CONST CO                                  | 0.001%         | 99.427%      |
| 8919 | ISU CHEMICAL                                     | 0.001%         | 99.428%      |
| 8920 | CYBERTAN TECHNO                                  | 0.001%         | 99.428%      |
| 8921 | CEMENTOS ARGOS                                   | 0.001%         | 99.429%      |
| 8922 | COSEL CO   | 0.001%         | 99.429%      |
| 8923 | HYUNDAI BNG STE                                  | 0.001%         | 99.430%      |
| 8924 | VETOQUINOL SA                                    | 0.001%         | 99.430%      |
| 8925 | SUGIMOTO & CO L                                  | 0.001%         | 99.431%      |
| 8926 | CHINA MODERN DA                                  | 0.001%         | 99.432%      |
| 8927 | SHANGHAI ZENDAI                                  | 0.001%         | 99.432%      |
| 8928 | EDREAMS ODIGEO                                   | 0.001%         | 99.433%      |
| 8929 | ANTON OILFIELD                                   | 0.001%         | 99.433%      |

|      | SECURITY NAME                               | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8930 | HAMILTON BEACH BRAND A COMMON STOCK         | 0.001%         | 99.434%      |
| 8931 | HAMILTON BEACH                              | 0.001%         | 99.434%      |
| 8932 | AEON CO. (M) BH                             | 0.001%         | 99.435%      |
| 8933 | ABG SUNDAL COLL                             | 0.001%         | 99.435%      |
| 8934 | TESSCO TECHNOLOGIES INC COMMON STOCK USD.01 | 0.001%         | 99.436%      |
| 8935 | ASHIMORI INDUST                             | 0.001%         | 99.436%      |
| 8936 | PHI INC NON VOTING COMMON STOCK USD.1       | 0.001%         | 99.437%      |
| 8937 | HEUNGKUK FIRE&M                             | 0.001%         | 99.438%      |
| 8938 | MILLS ESTRUTURA                             | 0.001%         | 99.438%      |
| 8939 | PALIBURG HOLDIN                             | 0.001%         | 99.439%      |
| 8940 | MAHLE METAL LEV                             | 0.001%         | 99.439%      |
| 8941 | SHINKONG INSURA                             | 0.001%         | 99.440%      |
| 8942 | SURYA CITRA MED                             | 0.001%         | 99.440%      |
| 8943 | ACADEMEDIA AB                               | 0.001%         | 99.441%      |
| 8944 | NIHON CHOUZAI C                             | 0.001%         | 99.441%      |
| 8945 | NISSEI ASB MACH                             | 0.001%         | 99.442%      |
| 8946 | SANYO TRADING C                             | 0.001%         | 99.442%      |
| 8947 | SERVCORP                                    | 0.001%         | 99.443%      |
| 8948 | CNQC INTERNATIO                             | 0.001%         | 99.443%      |
| 8949 | SHINWA KAIUN                                | 0.001%         | 99.444%      |
| 8950 | TAIWAN CHINSAN                              | 0.001%         | 99.445%      |
| 8951 | VIJAYA BANK                                 | 0.001%         | 99.445%      |
| 8952 | WANG ON GROUP                               | 0.001%         | 99.446%      |
| 8953 | HEXAGON COMPOSI                             | 0.001%         | 99.446%      |
| 8954 | MIDAS HLDGS                                 | 0.001%         | 99.447%      |
| 8955 | SCHALTBAU HOLDI                             | 0.001%         | 99.447%      |
| 8956 | SARTORIUS STEDI                             | 0.001%         | 99.448%      |
| 8957 | ING BANK SLASKI                             | 0.001%         | 99.448%      |
| 8958 | AIRASIA X BHD                               | 0.001%         | 99.449%      |
| 8959 | EKORNES ASA                                 | 0.001%         | 99.449%      |
| 8960 | US Wire Order                               | 0.001%         | 99.450%      |
| 8961 | JAPAN BUSINESS                              | 0.001%         | 99.450%      |
| 8962 | GOLFZON CO LTD                              | 0.001%         | 99.451%      |
| 8963 | KEPPEL TELECOM&                             | 0.001%         | 99.451%      |
| 8964 | DELEK AUTOMOTIV                             | 0.001%         | 99.452%      |
| 8965 | KNM GROUP BERHA                             | 0.001%         | 99.453%      |
| 8966 | ORIENTAL BK OF                              | 0.001%         | 99.453%      |
| 8967 | AVIC INTL HOLD                              | 0.001%         | 99.454%      |
| 8968 | QUABIT INMOBILI                             | 0.001%         | 99.454%      |
| 8969 | NAGANO BANK                                 | 0.001%         | 99.455%      |
| 8970 | ROCKY BRANDS INC COMMON STOCK               | 0.001%         | 99.455%      |
| 8971 | AMPCO PITTSBURGH CORP COMMON STOCK USD1.0   | 0.001%         | 99.456%      |
| 8972 | CHARTER FINANCIAL CORP COMMON STOCK USD.01  | 0.001%         | 99.456%      |
| 8973 | HOKUETSU INDS C                             | 0.001%         | 99.457%      |
| 8974 | BIMB HLDGS BERH                             | 0.001%         | 99.457%      |
| 8975 | mitsui matsushi                             | 0.001%         | 99.458%      |
| 8976 | SKELLERUP HOLDI                             | 0.001%         | 99.458%      |
| 8977 | TOHO CO LTD                                 | 0.001%         | 99.459%      |
| 8978 | MAXVALU TOKAI C                             | 0.001%         | 99.459%      |
| 8979 | WESTAR ENERGY I                             | 0.001%         | 99.460%      |

|      | SECURITY NAME                              | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8980 | NIHON DENKEI CO                            | 0.001%         | 99.460%      |
| 8981 | OIL DRI CORP OF AMERICA COMMON STOCK USD.1 | 0.001%         | 99.461%      |
| 8982 | NITTO SEIKO CO                             | 0.001%         | 99.461%      |
| 8983 | KISWIRE LTD                                | 0.001%         | 99.462%      |
| 8984 | CONTANGO OIL + GAS COMMON STOCK USD.04     | 0.001%         | 99.463%      |
| 8985 | HSIN KUANG STEE                            | 0.001%         | 99.463%      |
| 8986 | RISO KAGAKU COR                            | 0.001%         | 99.464%      |
| 8987 | DFS FURNITURE L                            | 0.001%         | 99.464%      |
| 8988 | HARIM HOLDINGS                             | 0.001%         | 99.465%      |
| 8989 | BIRLA CORP LTD                             | 0.001%         | 99.465%      |
| 8990 | ASCENDAS INDIA                             | 0.001%         | 99.466%      |
| 8991 | TOYO RADIATOR C                            | 0.001%         | 99.466%      |
| 8992 | CHUANGS CONS IN                            | 0.001%         | 99.467%      |
| 8993 | CONNECT GROUP                              | 0.001%         | 99.467%      |
| 8994 | TOWER BERSAMA I                            | 0.001%         | 99.468%      |
| 8995 | TAIKO BANK                                 | 0.001%         | 99.468%      |
| 8996 | MARKETECH INTL                             | 0.001%         | 99.469%      |
| 8997 | NEW HOPE CORP                              | 0.001%         | 99.469%      |
| 8998 | ON-BRIGHT ELECT                            | 0.001%         | 99.470%      |
| 8999 | SUPERLOOP LTD                              | 0.001%         | 99.470%      |
| 9000 | MAEZAWA KYUSO I                            | 0.001%         | 99.471%      |
| 9001 | CIE FINANCIER T                            | 0.001%         | 99.471%      |
| 9002 | TOA CORP                                   | 0.001%         | 99.472%      |
| 9003 | MARUBUN CORP                               | 0.001%         | 99.472%      |
| 9004 | TUNE INS HOLDIN                            | 0.001%         | 99.473%      |
| 9005 | RETAIL FOOD GRO                            | 0.001%         | 99.473%      |
| 9006 | TOREX SEMICONDU                            | 0.001%         | 99.474%      |
| 9007 | KOMAI TEKKO INC                            | 0.001%         | 99.475%      |
| 9008 | ORGANO                                     | 0.001%         | 99.475%      |
| 9009 | FRED'S INC                                 | 0.001%         | 99.476%      |
| 9010 | TOFAS TURK OTOM                            | 0.001%         | 99.476%      |
| 9011 | KOMEDA HOLDINGS                            | 0.001%         | 99.477%      |
| 9012 | TAKEEI CORPORAT                            | 0.001%         | 99.477%      |
| 9013 | CIRCASSIA PHARM                            | 0.001%         | 99.478%      |
| 9014 | AKATSUKI                                   | 0.001%         | 99.478%      |
| 9015 | EP ENERGY CORP CL A COMMON STOCK USD.01    | 0.001%         | 99.479%      |
| 9016 | NATHAN S FAMOUS INC COMMON STOCK USD.01    | 0.001%         | 99.479%      |
| 9017 | KATO WORKS CO                              | 0.001%         | 99.480%      |
| 9018 | SHINYOUNG SECS                             | 0.001%         | 99.480%      |
| 9019 | JW HOLDINGS COR                            | 0.001%         | 99.481%      |
| 9020 | ANHUI EXPRESSWA                            | 0.001%         | 99.481%      |
| 9021 | TONICHI CARLIFE                            | 0.001%         | 99.482%      |
| 9022 | NAKAMURAYA CO L                            | 0.001%         | 99.482%      |
| 9023 | HANSHIN CONSTRU                            | 0.001%         | 99.483%      |
| 9024 | SIME DARBY PROP                            | 0.001%         | 99.483%      |
| 9025 | CHIYODA CO                                 | 0.001%         | 99.484%      |
| 9026 | CENTRAL SEC PAT                            | 0.001%         | 99.484%      |
| 9027 | TOYO ELECTRIC                              | 0.001%         | 99.485%      |
| 9028 | CHORI CO LTD                               | 0.001%         | 99.485%      |
| 9029 | JAPAN KENZAI CO                            | 0.001%         | 99.486%      |

|      | SECURITY NAME                                  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9030 | ESSITY AKTIEBOL                                | 0.001%         | 99.486%      |
| 9031 | ITE TECH INC                                   | 0.001%         | 99.487%      |
| 9032 | SPACE CO LTD                                   | 0.001%         | 99.487%      |
| 9033 | BAYSIDE LAND CO                                | 0.001%         | 99.488%      |
| 9034 | NS SHOPPING CO                                 | 0.001%         | 99.488%      |
| 9035 | HIROSE ELECTRIC                                | 0.001%         | 99.489%      |
| 9036 | TOA DORO KOGYO                                 | 0.001%         | 99.489%      |
| 9037 | SHINAGAWA FUEL                                 | 0.001%         | 99.490%      |
| 9038 | SILVER CHEF LTD                                | 0.001%         | 99.490%      |
| 9039 | HYUNDAI CORP                                   | 0.001%         | 99.491%      |
| 9040 | OCEAN-LAND GROU                                | 0.001%         | 99.491%      |
| 9041 | HONG FOK CORP                                  | 0.001%         | 99.492%      |
| 9042 | KROSAKI CORP                                   | 0.001%         | 99.492%      |
| 9043 | TOA OIL CO LTD                                 | 0.001%         | 99.493%      |
| 9044 | DEUTZ AG                                       | 0.001%         | 99.493%      |
| 9045 | DRIVE SHACK INC COMMON STOCK USD.01            | 0.001%         | 99.494%      |
| 9046 | EGUARANTEE INC.                                | 0.001%         | 99.494%      |
| 9047 | PENNS WOODS BANCORP INC COMMON STOCK USD8.33   | 0.001%         | 99.495%      |
| 9048 | SOUNDWILL HOLDI                                | 0.001%         | 99.495%      |
| 9049 | RAUBEX GROUP LT                                | 0.001%         | 99.496%      |
| 9050 | TOYO CORPORATIO                                | 0.001%         | 99.497%      |
| 9051 | INTERPARK CORP                                 | 0.001%         | 99.497%      |
| 9052 | TAISEI LAMICK C                                | 0.001%         | 99.498%      |
| 9053 | ABOITIZ POWER C                                | 0.001%         | 99.498%      |
| 9054 | KEYW HOLDING CORP/THE COMMON STOCK             | 0.001%         | 99.499%      |
| 9055 | TEEKAY CORP COMMON STOCK USD.001               | 0.001%         | 99.499%      |
| 9056 | GUJARAT PIPAVAV                                | 0.001%         | 99.500%      |
| 9057 | NIPPON CONCRETE                                | 0.001%         | 99.500%      |
| 9058 | MEIKO NETWORK J                                | 0.001%         | 99.501%      |
| 9059 | EMPERIA HOLDING                                | 0.001%         | 99.501%      |
| 9060 | PHOENIX SATELLI                                | 0.001%         | 99.502%      |
| 9061 | ZUIKO CORP                                     | 0.001%         | 99.502%      |
| 9062 | CIVEO CORP                                     | 0.001%         | 99.503%      |
| 9063 | ELBIT SYSTEMS L                                | 0.001%         | 99.503%      |
| 9064 | MINERA FRISCO S                                | 0.001%         | 99.504%      |
| 9065 | DISH TV INDIA L                                | 0.001%         | 99.504%      |
| 9066 | NIPPON YAKIN KO                                | 0.001%         | 99.505%      |
| 9067 | SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5 | 0.001%         | 99.505%      |
| 9068 | CHINA BILLS FIN                                | 0.001%         | 99.506%      |
| 9069 | NIP AIR CON                                    | 0.001%         | 99.506%      |
| 9070 | HADERA PAPER LT                                | 0.000%         | 99.507%      |
| 9071 | UNION BANK OF I                                | 0.000%         | 99.507%      |
| 9072 | TACHIKAWA CORP                                 | 0.000%         | 99.508%      |
| 9073 | GLOBAL MIXED MO                                | 0.000%         | 99.508%      |
| 9074 | BEIJING ENT MED                                | 0.000%         | 99.509%      |
| 9075 | LPKF LASER & EL                                | 0.000%         | 99.509%      |
| 9076 | ACBEL POLYTECH                                 | 0.000%         | 99.510%      |
| 9077 | ITC PROPERTIES                                 | 0.000%         | 99.510%      |
| 9078 | ACTIA GROUP                                    | 0.000%         | 99.511%      |
| 9079 | TECHNOVATOR INT                                | 0.000%         | 99.511%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9080 | TOTAL ACCESS CO                                  | 0.000%         | 99.512%      |
| 9081 | DAIHATSU DIESEL                                  | 0.000%         | 99.512%      |
| 9082 | TOKYU RECREATIO                                  | 0.000%         | 99.513%      |
| 9083 | MUCKLOW(A&J) GR                                  | 0.000%         | 99.513%      |
| 9084 | HAGIWARA ELECTR                                  | 0.000%         | 99.514%      |
| 9085 | RAMELIUS RESOUR                                  | 0.000%         | 99.514%      |
| 9086 | BLUE DART EXPRE                                  | 0.000%         | 99.515%      |
| 9087 | BERLI JUCKER CO                                  | 0.000%         | 99.515%      |
| 9088 | NEXEO SOLUTIONS INC COMMON STOCK                 | 0.000%         | 99.516%      |
| 9089 | SAN HOLDINGS, I                                  | 0.000%         | 99.516%      |
| 9090 | GREAT PANTHER S                                  | 0.000%         | 99.517%      |
| 9091 | LOTUS BAKERIES                                   | 0.000%         | 99.517%      |
| 9092 | WERELDHAVE BELG                                  | 0.000%         | 99.518%      |
| 9093 | LENTA LTD REG S DEPOSITORY RECEIPT               | 0.000%         | 99.518%      |
| 9094 | JAPAN MEDICAL D                                  | 0.000%         | 99.518%      |
| 9095 | SUPALAI PCL-NVD                                  | 0.000%         | 99.519%      |
| 9096 | CST GROUP LTD                                    | 0.000%         | 99.519%      |
| 9097 | IWASAKI ELECTRI                                  | 0.000%         | 99.520%      |
| 9098 | CECO ENVIRONMENTAL CORP COMMON STOCK USD.01      | 0.000%         | 99.520%      |
| 9099 | TER BEKE SA                                      | 0.000%         | 99.521%      |
| 9100 | GULF ISLAND FABRICATION INC COMMON STOCK         | 0.000%         | 99.521%      |
| 9101 | EXCELSIOR MEDIC                                  | 0.000%         | 99.522%      |
| 9102 | PRIMO WATER CORP COMMON STOCK                    | 0.000%         | 99.522%      |
| 9103 | REIS INC COMMON STOCK USD.01                     | 0.000%         | 99.523%      |
| 9104 | BANGKOK BANK                                     | 0.000%         | 99.523%      |
| 9105 | HONEYS CO LTD                                    | 0.000%         | 99.524%      |
| 9106 | VISTULA GROUP S                                  | 0.000%         | 99.524%      |
| 9107 | NICHIDENBO                                       | 0.000%         | 99.525%      |
| 9108 | SERCO GROUP                                      | 0.000%         | 99.525%      |
| 9109 | BMTC GROUP INC                                   | 0.000%         | 99.526%      |
| 9110 | UNION BK OF TAI                                  | 0.000%         | 99.526%      |
| 9111 | MOIL LTD   | 0.000%         | 99.527%      |
| 9112 | SPARTON CORP COMMON STOCK USD1.25                | 0.000%         | 99.527%      |
| 9113 | MONEY3 CORP LTD                                  | 0.000%         | 99.528%      |
| 9114 | CARLSBERG BREWE                                  | 0.000%         | 99.528%      |
| 9115 | TILLY S INC CLASS A SHRS COMMON STOCK USD.001    | 0.000%         | 99.529%      |
| 9116 | EUROCASH SA                                      | 0.000%         | 99.529%      |
| 9117 | FIRST SENSOR AG                                  | 0.000%         | 99.530%      |
| 9118 | RENREN INC ADR ADR USD.001                       | 0.000%         | 99.530%      |
| 9119 | RASSINI SAB DE                                   | 0.000%         | 99.531%      |
| 9120 | LIQUIDITY SERVICES INC COMMON STOCK USD.001      | 0.000%         | 99.531%      |
| 9121 | EHEALTH INC COMMON STOCK USD.001                 | 0.000%         | 99.532%      |
| 9122 | AVID TECHNOLOGY INC COMMON STOCK USD.01          | 0.000%         | 99.532%      |
| 9123 | FUSION PARTNERS                                  | 0.000%         | 99.533%      |
| 9124 | CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08 | 0.000%         | 99.533%      |
| 9125 | UNITED SECURITY BANCSHARE/CA COMMON STOCK        | 0.000%         | 99.534%      |
| 9126 | VIEWWORKS CO LTD                                 | 0.000%         | 99.534%      |
| 9127 | MODERNLAND REAL                                  | 0.000%         | 99.535%      |
| 9128 | SOFT-WORLD INTL                                  | 0.000%         | 99.535%      |
| 9129 | HY LOK   | 0.000%         | 99.536%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9130 | HOUSTON WIRE &                                    | 0.000%         | 99.536%      |
| 9131 | ASALEO CARE LTD                                   | 0.000%         | 99.537%      |
| 9132 | CLEANUP CORP                                      | 0.000%         | 99.537%      |
| 9133 | TMAC RESOURCES                                    | 0.000%         | 99.538%      |
| 9134 | AREZZO INDUSTRI                                   | 0.000%         | 99.538%      |
| 9135 | NATUREX   | 0.000%         | 99.539%      |
| 9136 | THYE MING INDUS                                   | 0.000%         | 99.539%      |
| 9137 | SINOSOFT TECHNO                                   | 0.000%         | 99.540%      |
| 9138 | GRUH FINANCE                                      | 0.000%         | 99.540%      |
| 9139 | KI-STAR REAL ES                                   | 0.000%         | 99.540%      |
| 9140 | MICROPORT SCIEN                                   | 0.000%         | 99.541%      |
| 9141 | DADI EARLY  | 0.000%         | 99.541%      |
| 9142 | SHORE BANCSHARES INC COMMON STOCK USD.01          | 0.000%         | 99.542%      |
| 9143 | ISELECT LTD                                       | 0.000%         | 99.542%      |
| 9144 | POWER LOGICS                                      | 0.000%         | 99.543%      |
| 9145 | RESILUX   | 0.000%         | 99.543%      |
| 9146 | STI EDUCATION S                                   | 0.000%         | 99.544%      |
| 9147 | HIRAKAWA HEWTEC                                   | 0.000%         | 99.544%      |
| 9148 | TAKISAWA MACHIN                                   | 0.000%         | 99.545%      |
| 9149 | ROBERTET SA                                       | 0.000%         | 99.545%      |
| 9150 | ASTALDI   | 0.000%         | 99.546%      |
| 9151 | FUJIJURA RUBBER                                   | 0.000%         | 99.546%      |
| 9152 | SAMSUNG ENGINEE                                   | 0.000%         | 99.547%      |
| 9153 | LAGERCANTZ GRO                                    | 0.000%         | 99.547%      |
| 9154 | GREEN ENERGY TE                                   | 0.000%         | 99.548%      |
| 9155 | RM PLC  | 0.000%         | 99.548%      |
| 9156 | ESPRINET SPA                                      | 0.000%         | 99.549%      |
| 9157 | LPN DEVELOPMENT                                   | 0.000%         | 99.549%      |
| 9158 | RASA INDUSTRIES                                   | 0.000%         | 99.550%      |
| 9159 | RION CO LTD                                       | 0.000%         | 99.550%      |
| 9160 | KUNSUL CHEM IND                                   | 0.000%         | 99.551%      |
| 9161 | INDIA CEMENTS                                     | 0.000%         | 99.551%      |
| 9162 | U-SHIN  | 0.000%         | 99.551%      |
| 9163 | CENTURY CITY IN                                   | 0.000%         | 99.552%      |
| 9164 | AMBUJA CEMENTS                                    | 0.000%         | 99.552%      |
| 9165 | NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001 | 0.000%         | 99.553%      |
| 9166 | SHANGHAI FUDAN                                    | 0.000%         | 99.553%      |
| 9167 | YUME INC COMMON STOCK USD.001                     | 0.000%         | 99.554%      |
| 9168 | SHILOH INDUSTRIES INC COMMON STOCK USD.01         | 0.000%         | 99.554%      |
| 9169 | APCB INC  | 0.000%         | 99.555%      |
| 9170 | THROMBOGENICS N                                   | 0.000%         | 99.555%      |
| 9171 | JAPAN ASIA GROU                                   | 0.000%         | 99.556%      |
| 9172 | SHINKAWA  | 0.000%         | 99.556%      |
| 9173 | POS MALAYSIA                                      | 0.000%         | 99.557%      |
| 9174 | SUNJIN  | 0.000%         | 99.557%      |
| 9175 | MATCH GROUP INC COMMON STOCK USD.001              | 0.000%         | 99.558%      |
| 9176 | QAF LTD   | 0.000%         | 99.558%      |
| 9177 | BORUSAN BORU                                      | 0.000%         | 99.559%      |
| 9178 | TAKAOKA TOKO HL                                   | 0.000%         | 99.559%      |
| 9179 | NOKIA CORP ADR                                    | 0.000%         | 99.560%      |



|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9180 | OSAKA ORGANIC C                                  | 0.000%         | 99.560%      |
| 9181 | KALPATARU POWER                                  | 0.000%         | 99.560%      |
| 9182 | GUN EI CHEM IND                                  | 0.000%         | 99.561%      |
| 9183 | MEIWACORPORATIO                                  | 0.000%         | 99.561%      |
| 9184 | ATTACQ LTD                                       | 0.000%         | 99.562%      |
| 9185 | LE BELIER  | 0.000%         | 99.562%      |
| 9186 | SCHAFFNER HOLDI                                  | 0.000%         | 99.563%      |
| 9187 | NITTOKU ENG CO                                   | 0.000%         | 99.563%      |
| 9188 | YUSHIRO CHEMICA                                  | 0.000%         | 99.564%      |
| 9189 | ICD CO LTD                                       | 0.000%         | 99.564%      |
| 9190 | TELEPIZZA SA                                     | 0.000%         | 99.565%      |
| 9191 | SAM KWANG GLASS                                  | 0.000%         | 99.565%      |
| 9192 | CTT-CORREIOS DE                                  | 0.000%         | 99.566%      |
| 9193 | VA TECH WABAG L                                  | 0.000%         | 99.566%      |
| 9194 | MQ HOLDING AB                                    | 0.000%         | 99.567%      |
| 9195 | HUDACO INDUSTRI                                  | 0.000%         | 99.567%      |
| 9196 | UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001 | 0.000%         | 99.567%      |
| 9197 | GEOSTR CORP                                      | 0.000%         | 99.568%      |
| 9198 | TEIKOKU TSUSHIN                                  | 0.000%         | 99.568%      |
| 9199 | SVENSKA HANDELS                                  | 0.000%         | 99.569%      |
| 9200 | BOE VARITRONIX                                   | 0.000%         | 99.569%      |
| 9201 | FLEURY MICHON                                    | 0.000%         | 99.570%      |
| 9202 | MCLEOD RUSSEL I                                  | 0.000%         | 99.570%      |
| 9203 | KAWASAN INDS JA                                  | 0.000%         | 99.571%      |
| 9204 | DEOLEO SA  | 0.000%         | 99.571%      |
| 9205 | BONHEUR ASA                                      | 0.000%         | 99.572%      |
| 9206 | AREALINK CO LTD                                  | 0.000%         | 99.572%      |
| 9207 | COPEL PARANA EN                                  | 0.000%         | 99.573%      |
| 9208 | SAMMOK S-FORM C                                  | 0.000%         | 99.573%      |
| 9209 | DORO AB  | 0.000%         | 99.574%      |
| 9210 | PARKER DRILLING CO COMMON STOCK USD.167          | 0.000%         | 99.574%      |
| 9211 | LSI INDUSTRIES INC COMMON STOCK                  | 0.000%         | 99.574%      |
| 9212 | TAKARA PRINTING                                  | 0.000%         | 99.575%      |
| 9213 | SONAE CAPITAL S                                  | 0.000%         | 99.575%      |
| 9214 | SHENYIN WANGUO(                                  | 0.000%         | 99.576%      |
| 9215 | SEKONIX CO LTD                                   | 0.000%         | 99.576%      |
| 9216 | EXCEL CO LTD                                     | 0.000%         | 99.577%      |
| 9217 | CONCORD SECURIT                                  | 0.000%         | 99.577%      |
| 9218 | SIXT LEASING AG                                  | 0.000%         | 99.578%      |
| 9219 | HUNTSWORTH PLC                                   | 0.000%         | 99.578%      |
| 9220 | TEST RESEARCH I                                  | 0.000%         | 99.579%      |
| 9221 | LONKING HOLDING                                  | 0.000%         | 99.579%      |
| 9222 | KINGSWAY FINANC                                  | 0.000%         | 99.580%      |
| 9223 | CONVOY FINANCIA                                  | 0.000%         | 99.580%      |
| 9224 | AKER AMERICAN S                                  | 0.000%         | 99.580%      |
| 9225 | F&F COMPANY                                      | 0.000%         | 99.581%      |
| 9226 | ASIA PLASTIC RE                                  | 0.000%         | 99.581%      |
| 9227 | SUNCALL CORP                                     | 0.000%         | 99.582%      |
| 9228 | CANVEST ENVIRON                                  | 0.000%         | 99.582%      |
| 9229 | INSYS THERAPEUTICS INC COMMON STOCK USD.0002145  | 0.000%         | 99.583%      |

|      | SECURITY NAME                            | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9230 | VERSO CORP A COMMON STOCK                | 0.000%         | 99.583%      |
| 9231 | PEGASUS HAVA TA                          | 0.000%         | 99.584%      |
| 9232 | ANN JOO RESOURC                          | 0.000%         | 99.584%      |
| 9233 | PACIFIC ETHANOL INC COMMON STOCK USD.001 | 0.000%         | 99.585%      |
| 9234 | ALPHA SYSTEMS I                          | 0.000%         | 99.585%      |
| 9235 | NIHON KAGAKU SA                          | 0.000%         | 99.585%      |
| 9236 | TORRENT POWER L                          | 0.000%         | 99.586%      |
| 9237 | KOMATSU WALL IN                          | 0.000%         | 99.586%      |
| 9238 | HUONS CO LTD                             | 0.000%         | 99.587%      |
| 9239 | CHENNAI PETROLE                          | 0.000%         | 99.587%      |
| 9240 | MITANI SEKISAN                           | 0.000%         | 99.588%      |
| 9241 | ALTICE NV                                | 0.000%         | 99.588%      |
| 9242 | POLY CULTURE GR                          | 0.000%         | 99.589%      |
| 9243 | CITIC ENVIR                              | 0.000%         | 99.589%      |
| 9244 | EMPEROR WATCH A                          | 0.000%         | 99.590%      |
| 9245 | CHONGKUNDANG                             | 0.000%         | 99.590%      |
| 9246 | THE BASIC HOUSE                          | 0.000%         | 99.590%      |
| 9247 | RYERSON HOLDING CORP COMMON STOCK USD.01 | 0.000%         | 99.591%      |
| 9248 | JIANGNAN GROUP                           | 0.000%         | 99.591%      |
| 9249 | HIRANO TECSEED                           | 0.000%         | 99.592%      |
| 9250 | TAMRON CO LTD                            | 0.000%         | 99.592%      |
| 9251 | SAGAX AB                                 | 0.000%         | 99.593%      |
| 9252 | DAIDO KOGYO CO                           | 0.000%         | 99.593%      |
| 9253 | OCTODEC                                  | 0.000%         | 99.594%      |
| 9254 | STAMFORD LAND                            | 0.000%         | 99.594%      |
| 9255 | ALPS LOGISTICS                           | 0.000%         | 99.595%      |
| 9256 | WALTON ADVANCED                          | 0.000%         | 99.595%      |
| 9257 | NAUTILUS MINERA                          | 0.000%         | 99.595%      |
| 9258 | SABANA SHARIAH                           | 0.000%         | 99.596%      |
| 9259 | NILKAMAL                                 | 0.000%         | 99.596%      |
| 9260 | PW MEDTECH GROU                          | 0.000%         | 99.597%      |
| 9261 | DAIHAN                                   | 0.000%         | 99.597%      |
| 9262 | MAMEZOU                                  | 0.000%         | 99.598%      |
| 9263 | EIDAI CO.LTD.                            | 0.000%         | 99.598%      |
| 9264 | MAEDA KOSEN CO.                          | 0.000%         | 99.599%      |
| 9265 | MEET GROUP INC/THE COMMON STOCK USD.001  | 0.000%         | 99.599%      |
| 9266 | HANIL E-HWA CO                           | 0.000%         | 99.599%      |
| 9267 | CAREER TECHNOLO                          | 0.000%         | 99.600%      |
| 9268 | MAEZAWA KASEI I                          | 0.000%         | 99.600%      |
| 9269 | MANI INC                                 | 0.000%         | 99.601%      |
| 9270 | SPARX ASSET MAN                          | 0.000%         | 99.601%      |
| 9271 | HEVEABOARD                               | 0.000%         | 99.602%      |
| 9272 | AUDIX CORP                               | 0.000%         | 99.602%      |
| 9273 | CAPIO AB                                 | 0.000%         | 99.603%      |
| 9274 | KINKI NIPPON TO                          | 0.000%         | 99.603%      |
| 9275 | GETIN NOBLE BA                           | 0.000%         | 99.603%      |
| 9276 | KARDEMIR KARABU                          | 0.000%         | 99.604%      |
| 9277 | 3M INDIA LTD                             | 0.000%         | 99.604%      |
| 9278 | FUJIKURA KASEI                           | 0.000%         | 99.605%      |
| 9279 | JAPAN TRANSCITY                          | 0.000%         | 99.605%      |

|      | SECURITY NAME                                | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9280 | IMF (AUSTRALIA)                              | 0.000%         | 99.606%      |
| 9281 | HANKUK CARBON C                              | 0.000%         | 99.606%      |
| 9282 | JAGRAN PRAKASHA                              | 0.000%         | 99.607%      |
| 9283 | ADO Group Ltd                                | 0.000%         | 99.607%      |
| 9284 | HK INTL CONSTR                               | 0.000%         | 99.607%      |
| 9285 | VITEC HLDG                                   | 0.000%         | 99.608%      |
| 9286 | CSE GLOBAL LIMI                              | 0.000%         | 99.608%      |
| 9287 | NIPPON THOMPSON                              | 0.000%         | 99.609%      |
| 9288 | SKP RESOURCES B                              | 0.000%         | 99.609%      |
| 9289 | AIRPORT FACILIT                              | 0.000%         | 99.610%      |
| 9290 | STAR CRUISES LT                              | 0.000%         | 99.610%      |
| 9291 | ASIA CEMENT CHI                              | 0.000%         | 99.611%      |
| 9292 | BRIGADE ENTERPR                              | 0.000%         | 99.611%      |
| 9293 | SAC'S BAR HOLDI                              | 0.000%         | 99.611%      |
| 9294 | KRS CORPORATION                              | 0.000%         | 99.612%      |
| 9295 | CHEN FULL INT C                              | 0.000%         | 99.612%      |
| 9296 | ELEMENTIA SAB D                              | 0.000%         | 99.613%      |
| 9297 | A8 DIG MUS                                   | 0.000%         | 99.613%      |
| 9298 | F@N COMMUNICATI                              | 0.000%         | 99.614%      |
| 9299 | SHANGHAI FUDAN-                              | 0.000%         | 99.614%      |
| 9300 | TORISHIMA PUMP                               | 0.000%         | 99.615%      |
| 9301 | REALORD GROUP H                              | 0.000%         | 99.615%      |
| 9302 | FAMUR SA                                     | 0.000%         | 99.615%      |
| 9303 | RIGHT-ON CO                                  | 0.000%         | 99.616%      |
| 9304 | WIZ SOL CORR DE                              | 0.000%         | 99.616%      |
| 9305 | THIRUMALAI                                   | 0.000%         | 99.617%      |
| 9306 | ADCORP HLDGS                                 | 0.000%         | 99.617%      |
| 9307 | SEALINK TRAVEL                               | 0.000%         | 99.618%      |
| 9308 | ROMANDE ENERGIE                              | 0.000%         | 99.618%      |
| 9309 | BIOTEST AG                                   | 0.000%         | 99.618%      |
| 9310 | CANON ELECTRONI                              | 0.000%         | 99.619%      |
| 9311 | CK POWER PCL                                 | 0.000%         | 99.619%      |
| 9312 | KT CORP SP ADR ADR                           | 0.000%         | 99.620%      |
| 9313 | DOTTIKON ES HOL                              | 0.000%         | 99.620%      |
| 9314 | DUSTIN GROUP AB                              | 0.000%         | 99.621%      |
| 9315 | HYFLUX LTD                                   | 0.000%         | 99.621%      |
| 9316 | PLAZZA AG REG A                              | 0.000%         | 99.621%      |
| 9317 | S&T DYNAMICS CO                              | 0.000%         | 99.622%      |
| 9318 | KAWAGISHI BRIDG                              | 0.000%         | 99.622%      |
| 9319 | SHIN NIPPON AIR                              | 0.000%         | 99.623%      |
| 9320 | PEET LIMITED                                 | 0.000%         | 99.623%      |
| 9321 | CAL-COMP ELECTR                              | 0.000%         | 99.624%      |
| 9322 | FIRST BANK OF T                              | 0.000%         | 99.624%      |
| 9323 | HUANG HSIANG CO                              | 0.000%         | 99.625%      |
| 9324 | TELEFONICA CZEC                              | 0.000%         | 99.625%      |
| 9325 | HOVNANIAN ENTERPRISES A COMMON STOCK USD.01  | 0.000%         | 99.625%      |
| 9326 | AVANCE GAS HOLD                              | 0.000%         | 99.626%      |
| 9327 | KURABO INDUSTRI                              | 0.000%         | 99.626%      |
| 9328 | COMMERCEHUB INC SERIES A COMMON STOCK USD.01 | 0.000%         | 99.627%      |
| 9329 | UNION TOOL CO                                | 0.000%         | 99.627%      |

|      | SECURITY NAME                                 | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9330 | RHYTHM WATCH CO                               | 0.000%         | 99.628%      |
| 9331 | IWATSUKA CONFEC                               | 0.000%         | 99.628%      |
| 9332 | EQT HOLDINGS LT                               | 0.000%         | 99.628%      |
| 9333 | BAOZUN INC SPN ADR ADR USD.0001               | 0.000%         | 99.629%      |
| 9334 | DHIPAYA INSURAN                               | 0.000%         | 99.629%      |
| 9335 | COUNTRYWIDE                                   | 0.000%         | 99.630%      |
| 9336 | ESSEX BIO-TECHN                               | 0.000%         | 99.630%      |
| 9337 | BK OF GREECE                                  | 0.000%         | 99.631%      |
| 9338 | ECZACIBASI YATI                               | 0.000%         | 99.631%      |
| 9339 | YORK WATER CO COMMON STOCK                    | 0.000%         | 99.631%      |
| 9340 | SYNDICATE BANK                                | 0.000%         | 99.632%      |
| 9341 | KR A/GLASS                                    | 0.000%         | 99.632%      |
| 9342 | GRAND BAOXIN AU                               | 0.000%         | 99.633%      |
| 9343 | TOEI ANIMATION                                | 0.000%         | 99.633%      |
| 9344 | ABLYNX NV                                     | 0.000%         | 99.634%      |
| 9345 | ANADOLU SIGORTA                               | 0.000%         | 99.634%      |
| 9346 | BAOYE GROUP CO                                | 0.000%         | 99.634%      |
| 9347 | NEXEN CORPORATI                               | 0.000%         | 99.635%      |
| 9348 | GOLDEN LAND PRO                               | 0.000%         | 99.635%      |
| 9349 | VINY THAI                                     | 0.000%         | 99.636%      |
| 9350 | WELL SHIN TECHN                               | 0.000%         | 99.636%      |
| 9351 | KAVERI SEED CO                                | 0.000%         | 99.637%      |
| 9352 | VOYAGER THERAPEUTICS INC COMMON STOCK USD.001 | 0.000%         | 99.637%      |
| 9353 | DECMIL GROUP LT                               | 0.000%         | 99.637%      |
| 9354 | RIKEN TECHNOS C                               | 0.000%         | 99.638%      |
| 9355 | KAULIN MANUFACT                               | 0.000%         | 99.638%      |
| 9356 | GENKY DRUGSTORE                               | 0.000%         | 99.639%      |
| 9357 | PROGRESS ENERGY INC SR UNSECURED 12/19 4.875  | 0.000%         | 99.639%      |
| 9358 | HEUNG-A SHIPPIN                               | 0.000%         | 99.640%      |
| 9359 | BUMRUNGRAD HOPT                               | 0.000%         | 99.640%      |
| 9360 | SANKYO SEIKO CO                               | 0.000%         | 99.640%      |
| 9361 | CRAWFORD & CO                                 | 0.000%         | 99.641%      |
| 9362 | CIA DE LOCACAO                                | 0.000%         | 99.641%      |
| 9363 | SK D&D  | 0.000%         | 99.642%      |
| 9364 | FORMOSAN UNION                                | 0.000%         | 99.642%      |
| 9365 | SWEDISH ORPHAN                                | 0.000%         | 99.643%      |
| 9366 | GLANBIA PLC                                   | 0.000%         | 99.643%      |
| 9367 | TNPL  | 0.000%         | 99.643%      |
| 9368 | ASTRONICS CORP CL B COMMON STOCK USD.01       | 0.000%         | 99.644%      |
| 9369 | MAEIL DIARY IND                               | 0.000%         | 99.644%      |
| 9370 | BANQUE CANTONAL                               | 0.000%         | 99.645%      |
| 9371 | CHAYANG SHENG D                               | 0.000%         | 99.645%      |
| 9372 | DAEHAN STEEL CO                               | 0.000%         | 99.645%      |
| 9373 | LEIFHEIT AG                                   | 0.000%         | 99.646%      |
| 9374 | SHINAGAWA REFRA                               | 0.000%         | 99.646%      |
| 9375 | CHIPMOS TECHNOL                               | 0.000%         | 99.647%      |
| 9376 | INTERSERVE PLC                                | 0.000%         | 99.647%      |
| 9377 | OTONOMY INC COMMON STOCK USD.001              | 0.000%         | 99.648%      |
| 9378 | DESTINATION XL GROUP INC COMMON STOCK USD.01  | 0.000%         | 99.648%      |
| 9379 | FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01 | 0.000%         | 99.648%      |

|      | SECURITY NAME                                  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9380 | G SHANK ENTERPR                                | 0.000%         | 99.649%      |
| 9381 | TOP FRONTIER IN                                | 0.000%         | 99.649%      |
| 9382 | AIDA ENGINEERIN                                | 0.000%         | 99.650%      |
| 9383 | ALI CORP                                       | 0.000%         | 99.650%      |
| 9384 | ORBIS  | 0.000%         | 99.650%      |
| 9385 | ST. IVES PLC                                   | 0.000%         | 99.651%      |
| 9386 | RINGER HUT CO L                                | 0.000%         | 99.651%      |
| 9387 | CN T L GAS                                     | 0.000%         | 99.652%      |
| 9388 | TOSHO PRINTING                                 | 0.000%         | 99.652%      |
| 9389 | WAI KEE HOLDING                                | 0.000%         | 99.653%      |
| 9390 | KERRY TJ LOGIST                                | 0.000%         | 99.653%      |
| 9391 | XAC AUTOMATION                                 | 0.000%         | 99.653%      |
| 9392 | NISHIKAWA RUBBE                                | 0.000%         | 99.654%      |
| 9393 | INFORMATION SVC                                | 0.000%         | 99.654%      |
| 9394 | WARSAW STOCK EX                                | 0.000%         | 99.655%      |
| 9395 | FOURLIS S.A.                                   | 0.000%         | 99.655%      |
| 9396 | HSIL LTD                                       | 0.000%         | 99.655%      |
| 9397 | POLLARD BANKNOT                                | 0.000%         | 99.656%      |
| 9398 | CHONG KUN DANG                                 | 0.000%         | 99.656%      |
| 9399 | SAMART CORP PCL                                | 0.000%         | 99.657%      |
| 9400 | LAURENT-PERRIER                                | 0.000%         | 99.657%      |
| 9401 | KINKO OPTICAL C                                | 0.000%         | 99.658%      |
| 9402 | UCHIDA YOKO CO                                 | 0.000%         | 99.658%      |
| 9403 | GUNNEBO AB                                     | 0.000%         | 99.658%      |
| 9404 | ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01 | 0.000%         | 99.659%      |
| 9405 | RF-LINK SYSTEM                                 | 0.000%         | 99.659%      |
| 9406 | FOX WIZEL LTD                                  | 0.000%         | 99.660%      |
| 9407 | CHIHO-TIANDE GR                                | 0.000%         | 99.660%      |
| 9408 | INSAS BHD                                      | 0.000%         | 99.660%      |
| 9409 | BANK OF KOCHI L                                | 0.000%         | 99.661%      |
| 9410 | TSURUMI MFG CO                                 | 0.000%         | 99.661%      |
| 9411 | SIAM FUTURE DEV                                | 0.000%         | 99.662%      |
| 9412 | TSUTSUMI JEWELR                                | 0.000%         | 99.662%      |
| 9413 | POLYMET MINING                                 | 0.000%         | 99.662%      |
| 9414 | DAIKOKUTENBUSSA                                | 0.000%         | 99.663%      |
| 9415 | SYNLAIT MILK LT                                | 0.000%         | 99.663%      |
| 9416 | YONDENKO CORP                                  | 0.000%         | 99.664%      |
| 9417 | KLCC PROPERTY H                                | 0.000%         | 99.664%      |
| 9418 | ODELIC CO LTD                                  | 0.000%         | 99.664%      |
| 9419 | MORESCO CORP                                   | 0.000%         | 99.665%      |
| 9420 | RYOYO ELECTRO C                                | 0.000%         | 99.665%      |
| 9421 | TAKASAGO THML E                                | 0.000%         | 99.666%      |
| 9422 | GAFISA SA                                      | 0.000%         | 99.666%      |
| 9423 | CLINUVEL PHARM                                 | 0.000%         | 99.666%      |
| 9424 | ELNUSA TBK                                     | 0.000%         | 99.667%      |
| 9425 | PRICER AB                                      | 0.000%         | 99.667%      |
| 9426 | DONGSUNG HOLDIN                                | 0.000%         | 99.668%      |
| 9427 | AVON RUBBER                                    | 0.000%         | 99.668%      |
| 9428 | ALTECH CORP                                    | 0.000%         | 99.669%      |
| 9429 | TRIVENI ENGINEE                                | 0.000%         | 99.669%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9430 | KOZA ALTIN ISLE                                  | 0.000%         | 99.669%      |
| 9431 | ACCOR  | 0.000%         | 99.670%      |
| 9432 | HUANENG POWER INTL SPONS ADR ADR                 | 0.000%         | 99.670%      |
| 9433 | RECIPHARM AB                                     | 0.000%         | 99.671%      |
| 9434 | MOBILEZONE HOLD                                  | 0.000%         | 99.671%      |
| 9435 | SBS MEDIA HOLDI                                  | 0.000%         | 99.671%      |
| 9436 | FLEETWOOD CORP                                   | 0.000%         | 99.672%      |
| 9437 | NIPPON HUME PIP                                  | 0.000%         | 99.672%      |
| 9438 | CHAMBAL FER                                      | 0.000%         | 99.673%      |
| 9439 | TAKARA SHUZO CO                                  | 0.000%         | 99.673%      |
| 9440 | FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01 | 0.000%         | 99.673%      |
| 9441 | ZUMTOBEL AG                                      | 0.000%         | 99.674%      |
| 9442 | YAMATANE CORP N                                  | 0.000%         | 99.674%      |
| 9443 | TEIKOKU SEN-I C                                  | 0.000%         | 99.675%      |
| 9444 | COMP ENG & CONS                                  | 0.000%         | 99.675%      |
| 9445 | STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001  | 0.000%         | 99.675%      |
| 9446 | AMPER SA   | 0.000%         | 99.676%      |
| 9447 | DAISHINKU CORP                                   | 0.000%         | 99.676%      |
| 9448 | SIRTEC INTERNAT                                  | 0.000%         | 99.677%      |
| 9449 | FDM GROUP PLC                                    | 0.000%         | 99.677%      |
| 9450 | RECRM RESEARCH                                   | 0.000%         | 99.677%      |
| 9451 | TAKANA CO LTD                                    | 0.000%         | 99.678%      |
| 9452 | ROSENBAUER INTE                                  | 0.000%         | 99.678%      |
| 9453 | GENCOR INDUSTRIES INC COMMON STOCK USD.1         | 0.000%         | 99.679%      |
| 9454 | DIRECT INSURANC                                  | 0.000%         | 99.679%      |
| 9455 | NEOWIZ CORP                                      | 0.000%         | 99.679%      |
| 9456 | KSB AG   | 0.000%         | 99.680%      |
| 9457 | LUMAX INTERNATI                                  | 0.000%         | 99.680%      |
| 9458 | YTL POWER INTL                                   | 0.000%         | 99.681%      |
| 9459 | MACROGENICS INC COMMON STOCK USD.01              | 0.000%         | 99.681%      |
| 9460 | BSB BANCORP INC/MA COMMON STOCK USD.01           | 0.000%         | 99.681%      |
| 9461 | SHINKO SHOJI CO                                  | 0.000%         | 99.682%      |
| 9462 | SEACHANGE INTL                                   | 0.000%         | 99.682%      |
| 9463 | NEW WORLD DEPT                                   | 0.000%         | 99.683%      |
| 9464 | YESCO CO LTD                                     | 0.000%         | 99.683%      |
| 9465 | NICK SCALI LTD                                   | 0.000%         | 99.683%      |
| 9466 | COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001 | 0.000%         | 99.684%      |
| 9467 | THE WILL-BES &                                   | 0.000%         | 99.684%      |
| 9468 | BANK BUKOPIN PT                                  | 0.000%         | 99.684%      |
| 9469 | COREMAX  | 0.000%         | 99.685%      |
| 9470 | ENERGY RESOURCE                                  | 0.000%         | 99.685%      |
| 9471 | Phoenix Mills L                                  | 0.000%         | 99.686%      |
| 9472 | SAFEWAY INC                                      | 0.000%         | 99.686%      |
| 9473 | ULKER BISKUVI S                                  | 0.000%         | 99.686%      |
| 9474 | TOMORROW FOCUS                                   | 0.000%         | 99.687%      |
| 9475 | HITRON TECHNOLO                                  | 0.000%         | 99.687%      |
| 9476 | HKC HOLDINGS LT                                  | 0.000%         | 99.688%      |
| 9477 | HOSIDEN CORP                                     | 0.000%         | 99.688%      |
| 9478 | KEE TAI PROPERT                                  | 0.000%         | 99.688%      |
| 9479 | MAXIM POWER COR                                  | 0.000%         | 99.689%      |

|      | SECURITY NAME                                  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9480 | NEW HOME CO INC/THE COMMON STOCK USD.01        | 0.000%         | 99.689%      |
| 9481 | BOURBON SA                                     | 0.000%         | 99.690%      |
| 9482 | UNIFIN FINANCIE                                | 0.000%         | 99.690%      |
| 9483 | CHINA PIONEER P                                | 0.000%         | 99.690%      |
| 9484 | IC COMPANYS                                    | 0.000%         | 99.691%      |
| 9485 | JINDAL   | 0.000%         | 99.691%      |
| 9486 | GLOBAL CONS                                    | 0.000%         | 99.692%      |
| 9487 | SOMBOON ADVANCE                                | 0.000%         | 99.692%      |
| 9488 | TAINERGY TECH C                                | 0.000%         | 99.692%      |
| 9489 | VIA HOLDINGS IN                                | 0.000%         | 99.693%      |
| 9490 | MARISA LOJAS SA                                | 0.000%         | 99.693%      |
| 9491 | REPCO HOME FINA                                | 0.000%         | 99.693%      |
| 9492 | ISTYLE INC                                     | 0.000%         | 99.694%      |
| 9493 | NAGAWA CO LTD                                  | 0.000%         | 99.694%      |
| 9494 | STRAITS TRADING                                | 0.000%         | 99.695%      |
| 9495 | NORCROS PLC                                    | 0.000%         | 99.695%      |
| 9496 | HARVARD BIOSCIENCE INC COMMON STOCK USD.01     | 0.000%         | 99.695%      |
| 9497 | CRAWFORD & CO                                  | 0.000%         | 99.696%      |
| 9498 | TOMOE ENGINEERI                                | 0.000%         | 99.696%      |
| 9499 | TOKYO ENERGY&SY                                | 0.000%         | 99.697%      |
| 9500 | NOBLE GROUP LTD                                | 0.000%         | 99.697%      |
| 9501 | NOVELION THERAP                                | 0.000%         | 99.697%      |
| 9502 | ELAN MICROELECT                                | 0.000%         | 99.698%      |
| 9503 | VIEL ET COMPAGN                                | 0.000%         | 99.698%      |
| 9504 | OPTEX COMPANY                                  | 0.000%         | 99.699%      |
| 9505 | SUN-WA TECHNOS                                 | 0.000%         | 99.699%      |
| 9506 | JHSF PARTICIPAC                                | 0.000%         | 99.699%      |
| 9507 | JUVENTUS FOOTBA                                | 0.000%         | 99.700%      |
| 9508 | PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0 | 0.000%         | 99.700%      |
| 9509 | EMCORE CORP COMMON STOCK                       | 0.000%         | 99.700%      |
| 9510 | INSULET CORP                                   | 0.000%         | 99.701%      |
| 9511 | TOMOE CORP                                     | 0.000%         | 99.701%      |
| 9512 | CHONGQING MACHI                                | 0.000%         | 99.702%      |
| 9513 | DR HOENLE AG                                   | 0.000%         | 99.702%      |
| 9514 | CSG LIMITED                                    | 0.000%         | 99.702%      |
| 9515 | TRIDENT LTD/IND                                | 0.000%         | 99.703%      |
| 9516 | SINDO RICOH                                    | 0.000%         | 99.703%      |
| 9517 | OHASHI TECHNICA                                | 0.000%         | 99.704%      |
| 9518 | HILAN LTD                                      | 0.000%         | 99.704%      |
| 9519 | NAPEC INC                                      | 0.000%         | 99.704%      |
| 9520 | SEVEN GROUP HLD                                | 0.000%         | 99.705%      |
| 9521 | KAWASHO GECOSS                                 | 0.000%         | 99.705%      |
| 9522 | STRATTEC SECURI                                | 0.000%         | 99.705%      |
| 9523 | POLETOWIN PITCR                                | 0.000%         | 99.706%      |
| 9524 | INNER MONGOLIA                                 | 0.000%         | 99.706%      |
| 9525 | TECNISA SA                                     | 0.000%         | 99.707%      |
| 9526 | KAWASUMI LABS I                                | 0.000%         | 99.707%      |
| 9527 | NICOX  | 0.000%         | 99.707%      |
| 9528 | SEPTENI CO LTD                                 | 0.000%         | 99.708%      |
| 9529 | WALLENSTAM AB                                  | 0.000%         | 99.708%      |

|      | SECURITY NAME                              | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9530 | HAKUDO CO LTD                              | 0.000%         | 99.708%      |
| 9531 | ASPO OYJ                                   | 0.000%         | 99.709%      |
| 9532 | EHWA TECHNOLOGI                            | 0.000%         | 99.709%      |
| 9533 | ENDO LIGHTING C                            | 0.000%         | 99.710%      |
| 9534 | RAFFLES EDUCATI                            | 0.000%         | 99.710%      |
| 9535 | KEPCO ENGINEERI                            | 0.000%         | 99.710%      |
| 9536 | CLEAR CHANNEL O                            | 0.000%         | 99.711%      |
| 9537 | TA YA ELEC WIR&                            | 0.000%         | 99.711%      |
| 9538 | TIMBERLAND BANCORP INC COMMON STOCK USD.01 | 0.000%         | 99.712%      |
| 9539 | CHUO SPRING CO                             | 0.000%         | 99.712%      |
| 9540 | KUOYANG CONSTRU                            | 0.000%         | 99.712%      |
| 9541 | WOONGJIN THINKB                            | 0.000%         | 99.713%      |
| 9542 | INTERNAP CORP COMMON STOCK USD.001         | 0.000%         | 99.713%      |
| 9543 | PCM INC COMMON STOCK USD.001               | 0.000%         | 99.713%      |
| 9544 | BERJAYA ASSETS                             | 0.000%         | 99.714%      |
| 9545 | IL&FS TRANSPORT                            | 0.000%         | 99.714%      |
| 9546 | REALIA BUSINESS                            | 0.000%         | 99.715%      |
| 9547 | SICHUAN EXPRESS                            | 0.000%         | 99.715%      |
| 9548 | NIPPON KANZAI C                            | 0.000%         | 99.715%      |
| 9549 | YUANSHENGTAI DA                            | 0.000%         | 99.716%      |
| 9550 | MERAFE RESOURCE                            | 0.000%         | 99.716%      |
| 9551 | SUPALAI PCL WTS                            | 0.000%         | 99.716%      |
| 9552 | OIL INDIA LTD                              | 0.000%         | 99.717%      |
| 9553 | ICHIKEN CO LTD                             | 0.000%         | 99.717%      |
| 9554 | CYIENT LIMITED                             | 0.000%         | 99.718%      |
| 9555 | TODA KOGYO CORP                            | 0.000%         | 99.718%      |
| 9556 | HOPEFLUENT GP H                            | 0.000%         | 99.718%      |
| 9557 | JMS CO                                     | 0.000%         | 99.719%      |
| 9558 | SENSHUKAI CO                               | 0.000%         | 99.719%      |
| 9559 | MANZ AUTOMATION                            | 0.000%         | 99.719%      |
| 9560 | CENTRAL AUTO                               | 0.000%         | 99.720%      |
| 9561 | TAIWAN FU HSING                            | 0.000%         | 99.720%      |
| 9562 | CHINA LNG GROUP                            | 0.000%         | 99.720%      |
| 9563 | BOUSTEAD SINGAP                            | 0.000%         | 99.721%      |
| 9564 | ELECTRA CONSUME                            | 0.000%         | 99.721%      |
| 9565 | YACHIYO INDUS C                            | 0.000%         | 99.722%      |
| 9566 | LIBERTY TAX INC COMMON STOCK USD.01        | 0.000%         | 99.722%      |
| 9567 | VITA GROUP LTD                             | 0.000%         | 99.722%      |
| 9568 | ELECTRICITY GEN                            | 0.000%         | 99.723%      |
| 9569 | SAMPO CORP                                 | 0.000%         | 99.723%      |
| 9570 | SHOFU INC                                  | 0.000%         | 99.723%      |
| 9571 | ROTTNEROS AB                               | 0.000%         | 99.724%      |
| 9572 | JUKEN SANGYO CO                            | 0.000%         | 99.724%      |
| 9573 | FUSO PHARM                                 | 0.000%         | 99.725%      |
| 9574 | MIDSOUTH BANCORP INC COMMON STOCK USD.1    | 0.000%         | 99.725%      |
| 9575 | VITAMIN SHOPPE INC COMMON STOCK USD.01     | 0.000%         | 99.725%      |
| 9576 | CIMSA                                      | 0.000%         | 99.726%      |
| 9577 | TMK PAO GDR REG S GDR                      | 0.000%         | 99.726%      |
| 9578 | MAHINDRA CIE AU                            | 0.000%         | 99.726%      |
| 9579 | TEIKOKU ELECTRI                            | 0.000%         | 99.727%      |



|      | SECURITY NAME                              | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9580 | ALBARAKA TURK K                            | 0.000%         | 99.727%      |
| 9581 | ENKA INSAAT VE                             | 0.000%         | 99.727%      |
| 9582 | FAG BEARINGS IN                            | 0.000%         | 99.728%      |
| 9583 | FIELDS CORP                                | 0.000%         | 99.728%      |
| 9584 | KSS LINE LTD                               | 0.000%         | 99.729%      |
| 9585 | MALAYAN FLOUR M                            | 0.000%         | 99.729%      |
| 9586 | FLUIDRA SA                                 | 0.000%         | 99.729%      |
| 9587 | BALMER LAWRIE                              | 0.000%         | 99.730%      |
| 9588 | STRATUS PROPERTIES INC COMMON STOCK USD.01 | 0.000%         | 99.730%      |
| 9589 | ALVIVA HOLDINGS                            | 0.000%         | 99.730%      |
| 9590 | DONGWON FOOD& B                            | 0.000%         | 99.731%      |
| 9591 | UNIVERSE INTERN                            | 0.000%         | 99.731%      |
| 9592 | EMERSON PACIFIC                            | 0.000%         | 99.732%      |
| 9593 | SIMULATIONS PLUS INC COMMON STOCK USD.001  | 0.000%         | 99.732%      |
| 9594 | VITEC GROUP                                | 0.000%         | 99.732%      |
| 9595 | INABA SEISAKUSH                            | 0.000%         | 99.733%      |
| 9596 | REGINA MIRACLE                             | 0.000%         | 99.733%      |
| 9597 | TUESDAY MORNING CORP COMMON STOCK USD.01   | 0.000%         | 99.733%      |
| 9598 | UBM DEVELOPMENT                            | 0.000%         | 99.734%      |
| 9599 | EVEREST TEXTILE                            | 0.000%         | 99.734%      |
| 9600 | BW PLANTATION                              | 0.000%         | 99.734%      |
| 9601 | SEA HOLDINGS LT                            | 0.000%         | 99.735%      |
| 9602 | EMPRESA DE ENER                            | 0.000%         | 99.735%      |
| 9603 | FOLLI FOLLIE GP                            | 0.000%         | 99.735%      |
| 9604 | ASAHI PRINT                                | 0.000%         | 99.736%      |
| 9605 | JESS-LINK PRODU                            | 0.000%         | 99.736%      |
| 9606 | ES-CON JAPAN LT                            | 0.000%         | 99.737%      |
| 9607 | MARUSAN SECUR                              | 0.000%         | 99.737%      |
| 9608 | KONAKA CO LTD                              | 0.000%         | 99.737%      |
| 9609 | UCO BANK                                   | 0.000%         | 99.738%      |
| 9610 | SABAF SPA                                  | 0.000%         | 99.738%      |
| 9611 | STAR MICA CO LT                            | 0.000%         | 99.738%      |
| 9612 | EL.EN. SPA                                 | 0.000%         | 99.739%      |
| 9613 | SINTEX INDUSTRI                            | 0.000%         | 99.739%      |
| 9614 | TEXCELL                                    | 0.000%         | 99.739%      |
| 9615 | DALIAN PORT (PD                            | 0.000%         | 99.740%      |
| 9616 | OLVI                                       | 0.000%         | 99.740%      |
| 9617 | CHANG WAH ELECT                            | 0.000%         | 99.740%      |
| 9618 | TRAVELZOO COMMON STOCK USD.01              | 0.000%         | 99.741%      |
| 9619 | KANEKO SEEDS CO                            | 0.000%         | 99.741%      |
| 9620 | FIRST NORTHWEST BANCORP COMMON STOCK       | 0.000%         | 99.742%      |
| 9621 | NORTHRIM BANCORP INC COMMON STOCK USD1.0   | 0.000%         | 99.742%      |
| 9622 | FINDEL                                     | 0.000%         | 99.742%      |
| 9623 | ON DECK CAPITAL INC COMMON STOCK USD.005   | 0.000%         | 99.743%      |
| 9624 | COFFEE DAY ENTE                            | 0.000%         | 99.743%      |
| 9625 | MLP AG                                     | 0.000%         | 99.743%      |
| 9626 | TA GLOBAL BHD                              | 0.000%         | 99.744%      |
| 9627 | RENO DE MEDICI                             | 0.000%         | 99.744%      |
| 9628 | REJECT SHOP LTD                            | 0.000%         | 99.744%      |
| 9629 | KSL HLDGS BERHA                            | 0.000%         | 99.745%      |

|      | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9630 | SUNGSHIN CEMENT                                 | 0.000%         | 99.745%      |
| 9631 | SHIN NIPPON BIO                                 | 0.000%         | 99.745%      |
| 9632 | TARSUS GROUP PL                                 | 0.000%         | 99.746%      |
| 9633 | MATSUDA SANGYO                                  | 0.000%         | 99.746%      |
| 9634 | FAR EAST ORCH                                   | 0.000%         | 99.746%      |
| 9635 | ROCKWOOL INTL P                                 | 0.000%         | 99.747%      |
| 9636 | SUPREMEX INC                                    | 0.000%         | 99.747%      |
| 9637 | CENTRAL VALLEY COMM BANCORP COMMON STOCK        | 0.000%         | 99.748%      |
| 9638 | ACCURAY INC COMMON STOCK USD.001                | 0.000%         | 99.748%      |
| 9639 | SEOBU T&D                                       | 0.000%         | 99.748%      |
| 9640 | ITALTILE  | 0.000%         | 99.749%      |
| 9641 | HODOGAYA CHEMIC                                 | 0.000%         | 99.749%      |
| 9642 | BANK OF KAOHSIU                                 | 0.000%         | 99.749%      |
| 9643 | XAAR  | 0.000%         | 99.750%      |
| 9644 | THAI STANLEY EL                                 | 0.000%         | 99.750%      |
| 9645 | YAMATO CORPORAT                                 | 0.000%         | 99.750%      |
| 9646 | HIGHLIGHT COMMU                                 | 0.000%         | 99.751%      |
| 9647 | TSUBAKIMOTO KOG                                 | 0.000%         | 99.751%      |
| 9648 | E1 CORPORATION                                  | 0.000%         | 99.751%      |
| 9649 | CONTROLADORA VUELA CIA ADR ADR                  | 0.000%         | 99.752%      |
| 9650 | ELITEGROUP COMP                                 | 0.000%         | 99.752%      |
| 9651 | CHUGAI RO CO LT                                 | 0.000%         | 99.752%      |
| 9652 | GODREJ PROPERTI                                 | 0.000%         | 99.753%      |
| 9653 | SARKUYSAN ELEKT                                 | 0.000%         | 99.753%      |
| 9654 | COLLECTION HOUS                                 | 0.000%         | 99.753%      |
| 9655 | SUMMIT ASCENT H                                 | 0.000%         | 99.754%      |
| 9656 | CAC CORPORATION                                 | 0.000%         | 99.754%      |
| 9657 | WELSPUN GUJARAT                                 | 0.000%         | 99.755%      |
| 9658 | ZENITRON CORP                                   | 0.000%         | 99.755%      |
| 9659 | WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01 | 0.000%         | 99.755%      |
| 9660 | NATORI CO LTD                                   | 0.000%         | 99.756%      |
| 9661 | SINYI REALTY IN                                 | 0.000%         | 99.756%      |
| 9662 | JAPFA LTD                                       | 0.000%         | 99.756%      |
| 9663 | GRUPO SANDBORNS                                 | 0.000%         | 99.757%      |
| 9664 | BAY ENERGY LTD                                  | 0.000%         | 99.757%      |
| 9665 | COIMA RES SPA                                   | 0.000%         | 99.757%      |
| 9666 | SHIRE PLC ADR                                   | 0.000%         | 99.758%      |
| 9667 | HOKURIKU ELECTR                                 | 0.000%         | 99.758%      |
| 9668 | RASSINI SAB DE                                  | 0.000%         | 99.758%      |
| 9669 | SECHE ENVIRONNE                                 | 0.000%         | 99.759%      |
| 9670 | TECHNO ELECTRIC                                 | 0.000%         | 99.759%      |
| 9671 | MEGA 1ST CORP B                                 | 0.000%         | 99.759%      |
| 9672 | HIMATSINGKA SEI                                 | 0.000%         | 99.760%      |
| 9673 | TONG-TAI MACHIN                                 | 0.000%         | 99.760%      |
| 9674 | MANGALORE REF &                                 | 0.000%         | 99.760%      |
| 9675 | MIX TELEMATICS                                  | 0.000%         | 99.761%      |
| 9676 | WEIKENG INDUSTR                                 | 0.000%         | 99.761%      |
| 9677 | SPROTT RESOURCE                                 | 0.000%         | 99.761%      |
| 9678 | INDUSTRIA REIT                                  | 0.000%         | 99.762%      |
| 9679 | AXTEL SAB DE CV                                 | 0.000%         | 99.762%      |

|      | SECURITY NAME                            | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9680 | HALLADOR ENERGY CO COMMON STOCK USD.01   | 0.000%         | 99.762%      |
| 9681 | SECTRA AB - B S                          | 0.000%         | 99.763%      |
| 9682 | ALLIANCE ONE INTERNATIONAL COMMON STOCK  | 0.000%         | 99.763%      |
| 9683 | MONGOLIAN MININ                          | 0.000%         | 99.763%      |
| 9684 | DAISYO CORP                              | 0.000%         | 99.764%      |
| 9685 | MARUFUJI SHEET                           | 0.000%         | 99.764%      |
| 9686 | NLC INDIA                                | 0.000%         | 99.764%      |
| 9687 | NORDJYSKE BANK                           | 0.000%         | 99.765%      |
| 9688 | SANSEI YUSOKI C                          | 0.000%         | 99.765%      |
| 9689 | INUI GLOBAL LOG                          | 0.000%         | 99.765%      |
| 9690 | E TEC E&C LTD                            | 0.000%         | 99.766%      |
| 9691 | KOREA ALCOHOL I                          | 0.000%         | 99.766%      |
| 9692 | WORLDLINE                                | 0.000%         | 99.766%      |
| 9693 | MODETOUR NETWOR                          | 0.000%         | 99.767%      |
| 9694 | AMVIG HOLDINGS                           | 0.000%         | 99.767%      |
| 9695 | KOBE BUSSAN CO                           | 0.000%         | 99.767%      |
| 9696 | COLLECTORS UNIVERSE COMMON STOCK USD.001 | 0.000%         | 99.768%      |
| 9697 | ENERGIEDIENST H                          | 0.000%         | 99.768%      |
| 9698 | SRG TAKAMI                               | 0.000%         | 99.768%      |
| 9699 | INDS BACHOCO SA                          | 0.000%         | 99.769%      |
| 9700 | CLEAR MEDIA                              | 0.000%         | 99.769%      |
| 9701 | VIOHALCO SA                              | 0.000%         | 99.769%      |
| 9702 | PORTOBELLO SA                            | 0.000%         | 99.770%      |
| 9703 | AINSWORTH GAME                           | 0.000%         | 99.770%      |
| 9704 | PARKER CORP                              | 0.000%         | 99.771%      |
| 9705 | VAN DE VELDE                             | 0.000%         | 99.771%      |
| 9706 | YASHILI INTL HL                          | 0.000%         | 99.771%      |
| 9707 | TEGEL GROUP                              | 0.000%         | 99.772%      |
| 9708 | WEST HOLDINGS C                          | 0.000%         | 99.772%      |
| 9709 | LEADCORP (THE)                           | 0.000%         | 99.772%      |
| 9710 | GAYATRI PROJECT                          | 0.000%         | 99.773%      |
| 9711 | GRINDWELL                                | 0.000%         | 99.773%      |
| 9712 | NORTHEAST BANCORP COMMON STOCK USD1.0    | 0.000%         | 99.773%      |
| 9713 | MAZOR ROBOTICS                           | 0.000%         | 99.774%      |
| 9714 | KODACO                                   | 0.000%         | 99.774%      |
| 9715 | WOONGJIN HOLDIN                          | 0.000%         | 99.774%      |
| 9716 | TIME TECHNO                              | 0.000%         | 99.775%      |
| 9717 | SHANGHAI PRIME                           | 0.000%         | 99.775%      |
| 9718 | GOOD-YEAR                                | 0.000%         | 99.775%      |
| 9719 | IHQ INC                                  | 0.000%         | 99.776%      |
| 9720 | KAGA ELECTRONIC                          | 0.000%         | 99.776%      |
| 9721 | TIPTREE INC COMMON STOCK USD.001         | 0.000%         | 99.776%      |
| 9722 | HAP SENG PLANTA                          | 0.000%         | 99.777%      |
| 9723 | DONGWHA PHARM.C                          | 0.000%         | 99.777%      |
| 9724 | CHINA NEW TOWN                           | 0.000%         | 99.777%      |
| 9725 | ITALIAN-THAI DE                          | 0.000%         | 99.778%      |
| 9726 | CICOR TECHNOLOG                          | 0.000%         | 99.778%      |
| 9727 | YAMAMURA GLASS                           | 0.000%         | 99.778%      |
| 9728 | PRIMA INDUSTRIE                          | 0.000%         | 99.779%      |
| 9729 | IEI INTEGRATION                          | 0.000%         | 99.779%      |

|      | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9730 | HARMONICARE MED                                  | 0.000%         | 99.779%      |
| 9731 | ANADOLU CAM                                      | 0.000%         | 99.779%      |
| 9732 | HUDSON GLOBAL INC COMMON STOCK USD.001           | 0.000%         | 99.780%      |
| 9733 | LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001 | 0.000%         | 99.780%      |
| 9734 | MAOYE INTL HOLD                                  | 0.000%         | 99.780%      |
| 9735 | ALARKO HOLDINGS                                  | 0.000%         | 99.781%      |
| 9736 | AROTECH CORP COMMON STOCK USD.01                 | 0.000%         | 99.781%      |
| 9737 | ASUNARO AOKI CO                                  | 0.000%         | 99.781%      |
| 9738 | NICKEL ASIA COR                                  | 0.000%         | 99.782%      |
| 9739 | CHUNGHWA PICTUR                                  | 0.000%         | 99.782%      |
| 9740 | HOME INVEST BEL                                  | 0.000%         | 99.782%      |
| 9741 | AP EAGERS LTD                                    | 0.000%         | 99.783%      |
| 9742 | CENTURION C                                      | 0.000%         | 99.783%      |
| 9743 | TTW PUBLIC COMP                                  | 0.000%         | 99.783%      |
| 9744 | TUNIU CORP SPON ADR ADR USD.0001                 | 0.000%         | 99.784%      |
| 9745 | SARAWAK OIL PAL                                  | 0.000%         | 99.784%      |
| 9746 | MCCARTHY & STON                                  | 0.000%         | 99.784%      |
| 9747 | ABRAXAS PETROLEUM CORP COMMON STOCK USD.01       | 0.000%         | 99.785%      |
| 9748 | ICHIBANYA CO LT                                  | 0.000%         | 99.785%      |
| 9749 | CHINA VAST INDU                                  | 0.000%         | 99.785%      |
| 9750 | MEISEI INDUSTRI                                  | 0.000%         | 99.786%      |
| 9751 | TAKIHYO CO LTD                                   | 0.000%         | 99.786%      |
| 9752 | VRL LOGISTICS L                                  | 0.000%         | 99.786%      |
| 9753 | RUSH ENTERPRISES INC CL B COMMON STOCK USD.01    | 0.000%         | 99.787%      |
| 9754 | WESTPORTS HOLDI                                  | 0.000%         | 99.787%      |
| 9755 | AGUNG PODOMORO                                   | 0.000%         | 99.787%      |
| 9756 | DO & CO AG                                       | 0.000%         | 99.788%      |
| 9757 | GSI TECHNOLOGY INC COMMON STOCK USD.001          | 0.000%         | 99.788%      |
| 9758 | SHENG YU STEEL                                   | 0.000%         | 99.788%      |
| 9759 | GRUPPO MUTUIONL                                  | 0.000%         | 99.789%      |
| 9760 | NIHON DEMPA KOG                                  | 0.000%         | 99.789%      |
| 9761 | DAE-IL CORP                                      | 0.000%         | 99.789%      |
| 9762 | LONDON&PACIFIC                                   | 0.000%         | 99.790%      |
| 9763 | TAUNG GOLD INTE                                  | 0.000%         | 99.790%      |
| 9764 | NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01  | 0.000%         | 99.790%      |
| 9765 | NAVA BHARAT VEN                                  | 0.000%         | 99.791%      |
| 9766 | NORDEX AG  | 0.000%         | 99.791%      |
| 9767 | PROTO CORP                                       | 0.000%         | 99.791%      |
| 9768 | LINGKARAN TRANS                                  | 0.000%         | 99.792%      |
| 9769 | THAICOM PUBLIC                                   | 0.000%         | 99.792%      |
| 9770 | ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0    | 0.000%         | 99.792%      |
| 9771 | DAEDUCK GDS                                      | 0.000%         | 99.793%      |
| 9772 | ZONGTAI REAL ES                                  | 0.000%         | 99.793%      |
| 9773 | MIWON SC   | 0.000%         | 99.793%      |
| 9774 | NISSIN FOOD HOL                                  | 0.000%         | 99.793%      |
| 9775 | DAITO BANK                                       | 0.000%         | 99.794%      |
| 9776 | TUNAS BARU LAMP                                  | 0.000%         | 99.794%      |
| 9777 | NEDAP(NED APP)N                                  | 0.000%         | 99.794%      |
| 9778 | FLOW TRADERS                                     | 0.000%         | 99.795%      |
| 9779 | MCPHERSONS LTD                                   | 0.000%         | 99.795%      |

|      | SECURITY NAME                                  | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9780 | HINDUSTAN CONST                                | 0.000%         | 99.795%      |
| 9781 | KORADIOR HOLDIN                                | 0.000%         | 99.796%      |
| 9782 | NOZAWA CORP                                    | 0.000%         | 99.796%      |
| 9783 | DONGYANG GANGCH                                | 0.000%         | 99.796%      |
| 9784 | VECTOR   | 0.000%         | 99.797%      |
| 9785 | VOCENTO  | 0.000%         | 99.797%      |
| 9786 | OCEAN PLASTICS                                 | 0.000%         | 99.797%      |
| 9787 | NUSANTARA INFRA                                | 0.000%         | 99.798%      |
| 9788 | PILIPINAS SHELL                                | 0.000%         | 99.798%      |
| 9789 | ECKERT & ZIEGLE                                | 0.000%         | 99.798%      |
| 9790 | SPORTON INTERNA                                | 0.000%         | 99.799%      |
| 9791 | TAMA HOME CO LT                                | 0.000%         | 99.799%      |
| 9792 | ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001 | 0.000%         | 99.799%      |
| 9793 | LOVISA HOLDINGS                                | 0.000%         | 99.800%      |
| 9794 | ALL RING                                       | 0.000%         | 99.800%      |
| 9795 | SAMYUNG TRA                                    | 0.000%         | 99.800%      |
| 9796 | KG CHEMICAL COR                                | 0.000%         | 99.800%      |
| 9797 | TOHOKU TELECOM                                 | 0.000%         | 99.801%      |
| 9798 | AXWAY SOFTWARE                                 | 0.000%         | 99.801%      |
| 9799 | ACAL   | 0.000%         | 99.801%      |
| 9800 | D&L INDUSTRIES                                 | 0.000%         | 99.802%      |
| 9801 | LANDS END INC COMMON STOCK USD.01              | 0.000%         | 99.802%      |
| 9802 | CHUN YUAN STEEL                                | 0.000%         | 99.802%      |
| 9803 | S&T HOLDINGS CO                                | 0.000%         | 99.803%      |
| 9804 | SHAPIR ENGINEER                                | 0.000%         | 99.803%      |
| 9805 | AMS AG   | 0.000%         | 99.803%      |
| 9806 | STALPRODUKT SA                                 | 0.000%         | 99.804%      |
| 9807 | FIRST STEAMSHIP                                | 0.000%         | 99.804%      |
| 9808 | KOREA DISTRICT                                 | 0.000%         | 99.804%      |
| 9809 | CHURCHILL DOWNS INC COMMON STOCK               | 0.000%         | 99.805%      |
| 9810 | T COOK IND                                     | 0.000%         | 99.805%      |
| 9811 | DATA#3 LTD                                     | 0.000%         | 99.805%      |
| 9812 | GL LTD   | 0.000%         | 99.806%      |
| 9813 | JOBAN KOSAN CO                                 | 0.000%         | 99.806%      |
| 9814 | MK RESTAURANT G                                | 0.000%         | 99.806%      |
| 9815 | CENT PLYBRD                                    | 0.000%         | 99.806%      |
| 9816 | TAMURA TAIKO HL                                | 0.000%         | 99.807%      |
| 9817 | YAMAYA CO                                      | 0.000%         | 99.807%      |
| 9818 | CJ HELLOVISION                                 | 0.000%         | 99.807%      |
| 9819 | NIHON PLAST CO                                 | 0.000%         | 99.808%      |
| 9820 | OSTASIATISKE KO                                | 0.000%         | 99.808%      |
| 9821 | ARGO GRAPHICS I                                | 0.000%         | 99.808%      |
| 9822 | CHINA ENERGINE                                 | 0.000%         | 99.809%      |
| 9823 | PIRAMAL ENTERPR                                | 0.000%         | 99.809%      |
| 9824 | TDC SOFTWARE EN                                | 0.000%         | 99.809%      |
| 9825 | KOLON CORPORATI                                | 0.000%         | 99.810%      |
| 9826 | HUVIS CORP                                     | 0.000%         | 99.810%      |
| 9827 | MERIDA INDUSTRY                                | 0.000%         | 99.810%      |
| 9828 | TERAOKA SEISAKU                                | 0.000%         | 99.810%      |
| 9829 | GLACIER MEDIA I                                | 0.000%         | 99.811%      |

|      | SECURITY NAME                            | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9830 | ID LOGISTICS GR                          | 0.000%         | 99.811%      |
| 9831 | GUANGDONG LAND                           | 0.000%         | 99.811%      |
| 9832 | GRUPO HSF                                | 0.000%         | 99.812%      |
| 9833 | MONASH IVF GRP                           | 0.000%         | 99.812%      |
| 9834 | NIPPON CHEMIPHA                          | 0.000%         | 99.812%      |
| 9835 | TIGA PILAR SEJA                          | 0.000%         | 99.813%      |
| 9836 | ANGLO-EASTN PLA                          | 0.000%         | 99.813%      |
| 9837 | MAGNUM BERHAD                            | 0.000%         | 99.813%      |
| 9838 | WINCOR NIXDORF                           | 0.000%         | 99.814%      |
| 9839 | INDOFOOD AGRI R                          | 0.000%         | 99.814%      |
| 9840 | RECYLEX SA                               | 0.000%         | 99.814%      |
| 9841 | PLAYMATES HOLDI                          | 0.000%         | 99.814%      |
| 9842 | MOROZOFF LIMITE                          | 0.000%         | 99.815%      |
| 9843 | HONGKONG CHINES                          | 0.000%         | 99.815%      |
| 9844 | CCL PRODUCTS (I                          | 0.000%         | 99.815%      |
| 9845 | MARCHEX INC CLASS B COMMON STOCK USD.01  | 0.000%         | 99.816%      |
| 9846 | JSL SA                                   | 0.000%         | 99.816%      |
| 9847 | RHODES FOOD GRO                          | 0.000%         | 99.816%      |
| 9848 | SEOYEON CO                               | 0.000%         | 99.817%      |
| 9849 | S-CONNECT CO LT                          | 0.000%         | 99.817%      |
| 9850 | SUMINOE TEXTILE                          | 0.000%         | 99.817%      |
| 9851 | GCA SAVVIAN COR                          | 0.000%         | 99.818%      |
| 9852 | UNITED UTILITIE                          | 0.000%         | 99.818%      |
| 9853 | PICANOL                                  | 0.000%         | 99.818%      |
| 9854 | CIA ENERGET CEA                          | 0.000%         | 99.818%      |
| 9855 | LIPPO CHINA RES                          | 0.000%         | 99.819%      |
| 9856 | ITOCHU SHOKUHIN                          | 0.000%         | 99.819%      |
| 9857 | GODFREY PHILLIP                          | 0.000%         | 99.819%      |
| 9858 | MARUKA MACHINER                          | 0.000%         | 99.820%      |
| 9859 | MAX INDIA LTD/N                          | 0.000%         | 99.820%      |
| 9860 | PLAYMATES TOYS                           | 0.000%         | 99.820%      |
| 9861 | CITIC DAMENG HO                          | 0.000%         | 99.821%      |
| 9862 | EASTERN WATER R                          | 0.000%         | 99.821%      |
| 9863 | TIVOLI A/S                               | 0.000%         | 99.821%      |
| 9864 | XTREME DRILLING                          | 0.000%         | 99.822%      |
| 9865 | CARLIT HOLDINGS                          | 0.000%         | 99.822%      |
| 9866 | TONLY ELECTRONI                          | 0.000%         | 99.822%      |
| 9867 | LUNG KEE(BERMUD                          | 0.000%         | 99.822%      |
| 9868 | KINGS TOWN CONS                          | 0.000%         | 99.823%      |
| 9869 | KEYSTONE GL                              | 0.000%         | 99.823%      |
| 9870 | NOCIL LTD                                | 0.000%         | 99.823%      |
| 9871 | MELCO HOLDINGS                           | 0.000%         | 99.824%      |
| 9872 | JK CEMENTS LTD                           | 0.000%         | 99.824%      |
| 9873 | MACNICA FUJI EL                          | 0.000%         | 99.824%      |
| 9874 | REALNETWORKS INC COMMON STOCK USD.001    | 0.000%         | 99.825%      |
| 9875 | ROYAL BAFOKENG                           | 0.000%         | 99.825%      |
| 9876 | GRUPO LALA SAB                           | 0.000%         | 99.825%      |
| 9877 | SHINSEGAE ENGIN                          | 0.000%         | 99.825%      |
| 9878 | BRAVIDA HOLDING                          | 0.000%         | 99.826%      |
| 9879 | QUORUM HEALTH CORP COMMON STOCK USD.0001 | 0.000%         | 99.826%      |

|      | SECURITY NAME                               | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9880 | DAIICHI KENSETS                             | 0.000%         | 99.826%      |
| 9881 | J.B. CHEM                                   | 0.000%         | 99.827%      |
| 9882 | A H BELO CORP A COMMON STOCK USD.01         | 0.000%         | 99.827%      |
| 9883 | NISSEI PLSTIC I                             | 0.000%         | 99.827%      |
| 9884 | TOKYO RAKUTENCH                             | 0.000%         | 99.828%      |
| 9885 | BOOM LOGISTICS                              | 0.000%         | 99.828%      |
| 9886 | OUE COMMERCIAL                              | 0.000%         | 99.828%      |
| 9887 | HONWORLD GROUP                              | 0.000%         | 99.828%      |
| 9888 | PYEONG HWA AUTO                             | 0.000%         | 99.829%      |
| 9889 | FUKOKU CO LTD                               | 0.000%         | 99.829%      |
| 9890 | NICHIEI CO                                  | 0.000%         | 99.829%      |
| 9891 | INOX LEISURE LT                             | 0.000%         | 99.830%      |
| 9892 | SUHEUNG CAPSULE                             | 0.000%         | 99.830%      |
| 9893 | CHINESE MARITIM                             | 0.000%         | 99.830%      |
| 9894 | BRASILAGRO                                  | 0.000%         | 99.831%      |
| 9895 | DAEKYO                                      | 0.000%         | 99.831%      |
| 9896 | SUBARU ENTERPRI                             | 0.000%         | 99.831%      |
| 9897 | HAINAN MEILAN A                             | 0.000%         | 99.831%      |
| 9898 | NITTO FC CO                                 | 0.000%         | 99.832%      |
| 9899 | CESC  | 0.000%         | 99.832%      |
| 9900 | DONG AH TIRE&RU                             | 0.000%         | 99.832%      |
| 9901 | ZUKEN INC                                   | 0.000%         | 99.833%      |
| 9902 | SANKI ENGINEERI                             | 0.000%         | 99.833%      |
| 9903 | SURYA SEMESTA I                             | 0.000%         | 99.833%      |
| 9904 | CHIYODA INTEGRE                             | 0.000%         | 99.834%      |
| 9905 | ELLAKTOR SA                                 | 0.000%         | 99.834%      |
| 9906 | ADDLIFE AB                                  | 0.000%         | 99.834%      |
| 9907 | MBT FINANCIAL CORP COMMON STOCK             | 0.000%         | 99.834%      |
| 9908 | CENTURY CASINOS INC COMMON STOCK USD.01     | 0.000%         | 99.835%      |
| 9909 | WILMINGTON GROU                             | 0.000%         | 99.835%      |
| 9910 | PYI CORPORATION                             | 0.000%         | 99.835%      |
| 9911 | CARILLION                                   | 0.000%         | 99.836%      |
| 9912 | AGROFRESH SOLUTIONS INC COMMON STOCK        | 0.000%         | 99.836%      |
| 9913 | EXFO INC                                    | 0.000%         | 99.836%      |
| 9914 | NET INSIGHT                                 | 0.000%         | 99.836%      |
| 9915 | ADAIRS LTD                                  | 0.000%         | 99.837%      |
| 9916 | OHB SE                                      | 0.000%         | 99.837%      |
| 9917 | N.W BIO                                     | 0.000%         | 99.837%      |
| 9918 | STAR MEDIA GROU                             | 0.000%         | 99.838%      |
| 9919 | SFP DINING                                  | 0.000%         | 99.838%      |
| 9920 | OKK CORP                                    | 0.000%         | 99.838%      |
| 9921 | FOGO DE CHAO IN                             | 0.000%         | 99.839%      |
| 9922 | GFPT PCL                                    | 0.000%         | 99.839%      |
| 9923 | TOKYO ELECTRON                              | 0.000%         | 99.839%      |
| 9924 | SIWARD CRYSTAL                              | 0.000%         | 99.839%      |
| 9925 | MAHARASHTRA                                 | 0.000%         | 99.840%      |
| 9926 | SRV GROUP OYJ                               | 0.000%         | 99.840%      |
| 9927 | CPMC HLDGS LTD                              | 0.000%         | 99.840%      |
| 9928 | OLD LINE BANCSHARES INC COMMON STOCK USD.01 | 0.000%         | 99.841%      |
| 9929 | INTEGRATED RESE                             | 0.000%         | 99.841%      |

|      | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9930 | CROWN CONFECTIO                                   | 0.000%         | 99.841%      |
| 9931 | BUND CENTER INV                                   | 0.000%         | 99.841%      |
| 9932 | SATORI ELECTRIC                                   | 0.000%         | 99.842%      |
| 9933 | SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01  | 0.000%         | 99.842%      |
| 9934 | TAIDOC TECHNOLO                                   | 0.000%         | 99.842%      |
| 9935 | GILAT SATELLITE                                   | 0.000%         | 99.843%      |
| 9936 | SANKO GOSEI LTD                                   | 0.000%         | 99.843%      |
| 9937 | PACIFIC CENTURY                                   | 0.000%         | 99.843%      |
| 9938 | ICONIX BRAND GROUP INC COMMON STOCK USD.001       | 0.000%         | 99.843%      |
| 9939 | SAN MIGUEL PURE                                   | 0.000%         | 99.844%      |
| 9940 | SH LA CHAP  | 0.000%         | 99.844%      |
| 9941 | COOKPAD INC                                       | 0.000%         | 99.844%      |
| 9942 | HAITAI CONFECTI                                   | 0.000%         | 99.845%      |
| 9943 | FSP TECHNOLOGY                                    | 0.000%         | 99.845%      |
| 9944 | UNIVERSAL ENTER                                   | 0.000%         | 99.845%      |
| 9945 | SEOHAN CO LTD                                     | 0.000%         | 99.845%      |
| 9946 | CAYMAN ENGLE Y I                                  | 0.000%         | 99.846%      |
| 9947 | DA-CIN CONSTRUC                                   | 0.000%         | 99.846%      |
| 9948 | YUKEN KOGYO                                       | 0.000%         | 99.846%      |
| 9949 | SAM JIN PHARM                                     | 0.000%         | 99.847%      |
| 9950 | FLOTEK INDUSTRIES INC COMMON STOCK USD.0001       | 0.000%         | 99.847%      |
| 9951 | TOSHO CO LTD                                      | 0.000%         | 99.847%      |
| 9952 | FIREEYE INC COMMON STOCK USD.0001                 | 0.000%         | 99.847%      |
| 9953 | MITSUBISHI RESE                                   | 0.000%         | 99.848%      |
| 9954 | FURYU CORP  | 0.000%         | 99.848%      |
| 9955 | MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001 | 0.000%         | 99.848%      |
| 9956 | STADIO HOLDINGS                                   | 0.000%         | 99.849%      |
| 9957 | GADANG HOLDINGS                                   | 0.000%         | 99.849%      |
| 9958 | CHINA MANMADE F                                   | 0.000%         | 99.849%      |
| 9959 | JAPAN FOUNDTN E                                   | 0.000%         | 99.849%      |
| 9960 | ESSA BANCORP INC COMMON STOCK USD.01              | 0.000%         | 99.850%      |
| 9961 | YC CO LTD   | 0.000%         | 99.850%      |
| 9962 | PACIFIC CURRENT                                   | 0.000%         | 99.850%      |
| 9963 | INTER PARFUMS                                     | 0.000%         | 99.851%      |
| 9964 | NITTA GELATIN I                                   | 0.000%         | 99.851%      |
| 9965 | SRI SPORTS LIM I                                  | 0.000%         | 99.851%      |
| 9966 | SHINSEGAE INTER                                   | 0.000%         | 99.851%      |
| 9967 | LUBY'S INC.                                       | 0.000%         | 99.852%      |
| 9968 | TAKAMATSU CONS                                    | 0.000%         | 99.852%      |
| 9969 | ULTRALIFE CORP COMMON STOCK USD.1                 | 0.000%         | 99.852%      |
| 9970 | GRANGE RESOURCE                                   | 0.000%         | 99.852%      |
| 9971 | 1ST SHANGHAI IN                                   | 0.000%         | 99.853%      |
| 9972 | CYBEROPTICS CORP COMMON STOCK                     | 0.000%         | 99.853%      |
| 9973 | BANGKOK AVIAT F                                   | 0.000%         | 99.853%      |
| 9974 | PSI AG GESELL F                                   | 0.000%         | 99.854%      |
| 9975 | BSM TECHNOLOGIE                                   | 0.000%         | 99.854%      |
| 9976 | PAN-PACIFIC                                       | 0.000%         | 99.854%      |
| 9977 | KOJIMA  | 0.000%         | 99.854%      |
| 9978 | KINGMAKER FOOTW                                   | 0.000%         | 99.855%      |
| 9979 | LONG BON INTERN                                   | 0.000%         | 99.855%      |



|       | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 9980  | WHA CORP PCL                                     | 0.000%         | 99.855%      |
| 9981  | TA-I TECHNOLOGY                                  | 0.000%         | 99.856%      |
| 9982  | VON ROLL HOLDIN                                  | 0.000%         | 99.856%      |
| 9983  | ZIGNAGO VETRO S                                  | 0.000%         | 99.856%      |
| 9984  | DEL MONTE PACIF                                  | 0.000%         | 99.856%      |
| 9985  | AMIYAKI TEI CO                                   | 0.000%         | 99.857%      |
| 9986  | SEIKA CORP                                       | 0.000%         | 99.857%      |
| 9987  | GOLDPAC GROUP L                                  | 0.000%         | 99.857%      |
| 9988  | SECOM JOSHINETS                                  | 0.000%         | 99.858%      |
| 9989  | AMBASSADOR HOTE                                  | 0.000%         | 99.858%      |
| 9990  | BEIJING JINGNEN                                  | 0.000%         | 99.858%      |
| 9991  | CATENA AB  | 0.000%         | 99.858%      |
| 9992  | MIMASU SEMICOND                                  | 0.000%         | 99.859%      |
| 9993  | FORESTAR GROUP INC COMMON STOCK USD1.0           | 0.000%         | 99.859%      |
| 9994  | GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01 | 0.000%         | 99.859%      |
| 9995  | COPEL PARANA EN                                  | 0.000%         | 99.859%      |
| 9996  | SAKAI OVEX CO L                                  | 0.000%         | 99.860%      |
| 9997  | VP PLC   | 0.000%         | 99.860%      |
| 9998  | ELANDERS AB                                      | 0.000%         | 99.860%      |
| 9999  | PTG ENERGY PCL                                   | 0.000%         | 99.861%      |
| 10000 | PFSWEB INC COMMON STOCK USD.001                  | 0.000%         | 99.861%      |
| 10001 | TONGYANG CEMENT                                  | 0.000%         | 99.861%      |
| 10002 | NEXTURN  | 0.000%         | 99.861%      |
| 10003 | WESTPORT INNOVA                                  | 0.000%         | 99.862%      |
| 10004 | SINO GAS & ENER                                  | 0.000%         | 99.862%      |
| 10005 | MOTONIC CORP                                     | 0.000%         | 99.862%      |
| 10006 | MICRONICS JAPAN                                  | 0.000%         | 99.862%      |
| 10007 | VICTORIA PARK A                                  | 0.000%         | 99.863%      |
| 10008 | MUGEN ESTATE CO                                  | 0.000%         | 99.863%      |
| 10009 | MECHEL PJSC SPONSORED ADR ADR                    | 0.000%         | 99.863%      |
| 10010 | SINGHA ESTATE P                                  | 0.000%         | 99.864%      |
| 10011 | TAKACHIHO ELECT                                  | 0.000%         | 99.864%      |
| 10012 | HANSAE YES24 HO                                  | 0.000%         | 99.864%      |
| 10013 | FUTURE SYSTEMS                                   | 0.000%         | 99.864%      |
| 10014 | HANKOOK SHELL O                                  | 0.000%         | 99.865%      |
| 10015 | BHAKTI INVESTAM                                  | 0.000%         | 99.865%      |
| 10016 | BCO DESIO E BRI                                  | 0.000%         | 99.865%      |
| 10017 | PREMIER MARKETI                                  | 0.000%         | 99.865%      |
| 10018 | LINEDATA SERVIC                                  | 0.000%         | 99.866%      |
| 10019 | POINTS INTERNATIONAL LTD COMMON STOCK            | 0.000%         | 99.866%      |
| 10020 | ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01 | 0.000%         | 99.866%      |
| 10021 | LIU CHONG HING                                   | 0.000%         | 99.866%      |
| 10022 | SVI PCL-FOREIGN                                  | 0.000%         | 99.867%      |
| 10023 | PARTNERS REAL E                                  | 0.000%         | 99.867%      |
| 10024 | KOMEHYO  | 0.000%         | 99.867%      |
| 10025 | GAMCO INVESTORS INC A COMMON STOCK USD.001       | 0.000%         | 99.868%      |
| 10026 | HKSCAN OYJ                                       | 0.000%         | 99.868%      |
| 10027 | RCR TOMLINSON L                                  | 0.000%         | 99.868%      |
| 10028 | PRG-SCHULTZ INT                                  | 0.000%         | 99.868%      |
| 10029 | REGIONAL CONT L                                  | 0.000%         | 99.869%      |

|       | SECURITY NAME                                | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10030 | HYUNDAI ENGINEE                              | 0.000%         | 99.869%      |
| 10031 | ITFOR INC                                    | 0.000%         | 99.869%      |
| 10032 | PLDT INC SPON ADR ADR                        | 0.000%         | 99.869%      |
| 10033 | CITY TELECOM (H                              | 0.000%         | 99.870%      |
| 10034 | ENEVA SA                                     | 0.000%         | 99.870%      |
| 10035 | YI JINNIndustr                               | 0.000%         | 99.870%      |
| 10036 | NIKKO CO                                     | 0.000%         | 99.870%      |
| 10037 | KECK SENG(MAL)B                              | 0.000%         | 99.871%      |
| 10038 | CONSUMER PORTFOLIO SERVICES COMMON STOCK     | 0.000%         | 99.871%      |
| 10039 | VANTAGE INTERNA                              | 0.000%         | 99.871%      |
| 10040 | WAREHOUSE GROUP                              | 0.000%         | 99.872%      |
| 10041 | ISENTIA GROUP L                              | 0.000%         | 99.872%      |
| 10042 | SHUNFENG INTL C                              | 0.000%         | 99.872%      |
| 10043 | SANDOWN CAPITAL                              | 0.000%         | 99.872%      |
| 10044 | DYNASTY CERAMIC                              | 0.000%         | 99.873%      |
| 10045 | CHINA POWER CLE                              | 0.000%         | 99.873%      |
| 10046 | DHAMPUR SUGAR M                              | 0.000%         | 99.873%      |
| 10047 | CHC RESOURCES C                              | 0.000%         | 99.873%      |
| 10048 | SAN SHING FASTE                              | 0.000%         | 99.874%      |
| 10049 | RATNAMANI METAL                              | 0.000%         | 99.874%      |
| 10050 | TOTTORI BANK                                 | 0.000%         | 99.874%      |
| 10051 | ESCALADE INC COMMON STOCK                    | 0.000%         | 99.874%      |
| 10052 | GRANA Y MONTERO SA SPON ADR ADR              | 0.000%         | 99.875%      |
| 10053 | AFRICA ISRAEL P                              | 0.000%         | 99.875%      |
| 10054 | C + F FINANCIAL CORP COMMON STOCK USD1.0     | 0.000%         | 99.875%      |
| 10055 | SHOBUNSHA PUB I                              | 0.000%         | 99.875%      |
| 10056 | KOBE ELECTRIC R                              | 0.000%         | 99.876%      |
| 10057 | KERUR HOLDINGS                               | 0.000%         | 99.876%      |
| 10058 | YONGNAM HOLDING                              | 0.000%         | 99.876%      |
| 10059 | SPARK ENERGY INC CLASS A COMMON STOCK USD.01 | 0.000%         | 99.876%      |
| 10060 | VIVA INDUSTRIAL                              | 0.000%         | 99.877%      |
| 10061 | INDOSAT TBK PT                               | 0.000%         | 99.877%      |
| 10062 | ALROV PROPRTIE                               | 0.000%         | 99.877%      |
| 10063 | MUTOW CO LTD                                 | 0.000%         | 99.878%      |
| 10064 | HANEDA ZENITH H                              | 0.000%         | 99.878%      |
| 10065 | CELLCOM ISRAEL                               | 0.000%         | 99.878%      |
| 10066 | YIZHENG CHEM FI                              | 0.000%         | 99.878%      |
| 10067 | SUN KING POWER                               | 0.000%         | 99.879%      |
| 10068 | MAIL.RU GROUP GDR REGS GDR USD.000005        | 0.000%         | 99.879%      |
| 10069 | MOTHERCARE                                   | 0.000%         | 99.879%      |
| 10070 | NICE INFORMATIO                              | 0.000%         | 99.879%      |
| 10071 | KYOWA HAKKO KIR                              | 0.000%         | 99.880%      |
| 10072 | HARADA IND                                   | 0.000%         | 99.880%      |
| 10073 | MITRA  | 0.000%         | 99.880%      |
| 10074 | GENIE ENERGY LTD B COMMON STOCK              | 0.000%         | 99.880%      |
| 10075 | MIGROS TICARET                               | 0.000%         | 99.881%      |
| 10076 | AKSIGORTA AS                                 | 0.000%         | 99.881%      |
| 10077 | GHCL LTD                                     | 0.000%         | 99.881%      |
| 10078 | CEGEDIM                                      | 0.000%         | 99.881%      |
| 10079 | SUMITOMO PRECIS                              | 0.000%         | 99.882%      |

|       | SECURITY NAME                                | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10080 | KORTEK CORPN                                 | 0.000%         | 99.882%      |
| 10081 | PARIS MIKI INC                               | 0.000%         | 99.882%      |
| 10082 | SOKEN CHEMICAL                               | 0.000%         | 99.882%      |
| 10083 | GLOBAL BRANDS M                              | 0.000%         | 99.883%      |
| 10084 | NIPPON DENWA SH                              | 0.000%         | 99.883%      |
| 10085 | JAPAN OIL TRANS                              | 0.000%         | 99.883%      |
| 10086 | TYNTEK CORP                                  | 0.000%         | 99.883%      |
| 10087 | SINMAG BAKERY M                              | 0.000%         | 99.884%      |
| 10088 | FIBRA SHOP PORT                              | 0.000%         | 99.884%      |
| 10089 | FNM SPA                                      | 0.000%         | 99.884%      |
| 10090 | EUSKALTEL SA                                 | 0.000%         | 99.884%      |
| 10091 | BLACK BOX CORP                               | 0.000%         | 99.885%      |
| 10092 | ASIA FINANCIAL                               | 0.000%         | 99.885%      |
| 10093 | WONDERFUL SKY F                              | 0.000%         | 99.885%      |
| 10094 | VECIMA NETWORKS                              | 0.000%         | 99.885%      |
| 10095 | ATENOR                                       | 0.000%         | 99.886%      |
| 10096 | BOMBAY RAYON FA                              | 0.000%         | 99.886%      |
| 10097 | UFP TECHNOLOGIES INC COMMON STOCK USD.01     | 0.000%         | 99.886%      |
| 10098 | INTEGRAL DIAGNO                              | 0.000%         | 99.886%      |
| 10099 | BRAEMAR SHIPPIN                              | 0.000%         | 99.887%      |
| 10100 | SERVICE STREAM                               | 0.000%         | 99.887%      |
| 10101 | MEITO SANGYO CO                              | 0.000%         | 99.887%      |
| 10102 | TOUNG LOONG TEX                              | 0.000%         | 99.887%      |
| 10103 | ACACIA RESEARCH CORP COMMON STOCK USD.001    | 0.000%         | 99.888%      |
| 10104 | ENDUR TECH                                   | 0.000%         | 99.888%      |
| 10105 | THORN GROUP LTD                              | 0.000%         | 99.888%      |
| 10106 | BOER POWER HOLD                              | 0.000%         | 99.888%      |
| 10107 | HARUM ENERGY TB                              | 0.000%         | 99.889%      |
| 10108 | APTEVO THERAPEUTICS INC COMMON STOCK USD.001 | 0.000%         | 99.889%      |
| 10109 | KINGSGATE CONSD                              | 0.000%         | 99.889%      |
| 10110 | ARDELYX INC COMMON STOCK USD.000001          | 0.000%         | 99.889%      |
| 10111 | J ALEXANDER S HOLDINGS COMMON STOCK USD.001  | 0.000%         | 99.890%      |
| 10112 | CYBERPOWER SYST                              | 0.000%         | 99.890%      |
| 10113 | NESCO LTD                                    | 0.000%         | 99.890%      |
| 10114 | INFORMA PLC                                  | 0.000%         | 99.890%      |
| 10115 | LARSEN & TOUBRO                              | 0.000%         | 99.891%      |
| 10116 | SPRINGS GLOBAL                               | 0.000%         | 99.891%      |
| 10117 | TECHNOTRANS AG                               | 0.000%         | 99.891%      |
| 10118 | LIBERTY MEDIA CORP BRAVES A TRACKING STK     | 0.000%         | 99.891%      |
| 10119 | SUNRUN INC COMMON STOCK USD.0001             | 0.000%         | 99.892%      |
| 10120 | GEO ENERGY RESO                              | 0.000%         | 99.892%      |
| 10121 | SYNGENE INTERNA                              | 0.000%         | 99.892%      |
| 10122 | ESSEL PROP                                   | 0.000%         | 99.892%      |
| 10123 | ADURO BIOTECH INC COMMON STOCK USD.0001      | 0.000%         | 99.893%      |
| 10124 | AGRO-KANESHO CO                              | 0.000%         | 99.893%      |
| 10125 | DATAWATCH CORP COMMON STOCK USD.01           | 0.000%         | 99.893%      |
| 10126 | MEDIA GEN INC CVR COMMON STOCK               | 0.000%         | 99.893%      |
| 10127 | KUNG SING ENGIN                              | 0.000%         | 99.894%      |
| 10128 | FUJI CORP/MIYAG                              | 0.000%         | 99.894%      |
| 10129 | HALCYON AGRI CO                              | 0.000%         | 99.894%      |

|       | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|-------|---|----------------|--------------|
| 10130 | YUGANG INTL                                     | 0.000%         | 99.894%      |
| 10131 | GEM DIAMONDS                                    | 0.000%         | 99.894%      |
| 10132 | TECHNO RYOWA LT                                 | 0.000%         | 99.895%      |
| 10133 | LOW & BONAR PLC                                 | 0.000%         | 99.895%      |
| 10134 | SUNLAND GROUP L                                 | 0.000%         | 99.895%      |
| 10135 | BANKWELL FINANCIAL GROUP INC COMMON STOCK       | 0.000%         | 99.895%      |
| 10136 | DHI GROUP INC COMMON STOCK USD.01               | 0.000%         | 99.896%      |
| 10137 | A MARK PRECIOUS METALS INC COMMON STOCK USD.01  | 0.000%         | 99.896%      |
| 10138 | HIAG IMMOBILIEN                                 | 0.000%         | 99.896%      |
| 10139 | SHAN-LOONG                                      | 0.000%         | 99.896%      |
| 10140 | MAX'S GROUP INC                                 | 0.000%         | 99.897%      |
| 10141 | CODAN LTD                                       | 0.000%         | 99.897%      |
| 10142 | BEADELL RESOURC                                 | 0.000%         | 99.897%      |
| 10143 | FILA SPA  | 0.000%         | 99.897%      |
| 10144 | PROMOTORA DE IN                                 | 0.000%         | 99.898%      |
| 10145 | INVICTA HOLDING                                 | 0.000%         | 99.898%      |
| 10146 | BasicNet S.p.A.                                 | 0.000%         | 99.898%      |
| 10147 | VITRO SA  | 0.000%         | 99.898%      |
| 10148 | AKCANSА CIMENTO                                 | 0.000%         | 99.899%      |
| 10149 | KYORITSU PRINTI                                 | 0.000%         | 99.899%      |
| 10150 | KONOSHIMA CHEMI                                 | 0.000%         | 99.899%      |
| 10151 | SAMSE SA  | 0.000%         | 99.899%      |
| 10152 | TORIGOE CO LTD                                  | 0.000%         | 99.900%      |
| 10153 | MAHARASHTRA SEA                                 | 0.000%         | 99.900%      |
| 10154 | BIG SHOPPING CE                                 | 0.000%         | 99.900%      |
| 10155 | SNT CORP  | 0.000%         | 99.900%      |
| 10156 | REGENT PACIFIC                                  | 0.000%         | 99.900%      |
| 10157 | ABBOTT INDIA LT                                 | 0.000%         | 99.901%      |
| 10158 | ITAB SHOP CONCE                                 | 0.000%         | 99.901%      |
| 10159 | KEIIYU CO., LTD                                 | 0.000%         | 99.901%      |
| 10160 | KNR CONSTRUCTIO                                 | 0.000%         | 99.901%      |
| 10161 | KYERYONG CONST                                  | 0.000%         | 99.902%      |
| 10162 | NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01 | 0.000%         | 99.902%      |
| 10163 | GULF KEYSTONE P                                 | 0.000%         | 99.902%      |
| 10164 | SKF INDIA LTD                                   | 0.000%         | 99.902%      |
| 10165 | SUNTECK   | 0.000%         | 99.903%      |
| 10166 | BASIC-FIT NV                                    | 0.000%         | 99.903%      |
| 10167 | SCOPE METALS GR                                 | 0.000%         | 99.903%      |
| 10168 | GRUPO ARGOS SA                                  | 0.000%         | 99.903%      |
| 10169 | GYM GROUP PLC/T                                 | 0.000%         | 99.903%      |
| 10170 | SEMCON AB                                       | 0.000%         | 99.904%      |
| 10171 | GATEWAY DISTRIP                                 | 0.000%         | 99.904%      |
| 10172 | FONAR CORP COMMON STOCK USD.0001                | 0.000%         | 99.904%      |
| 10173 | PC TEL INC COMMON STOCK USD.001                 | 0.000%         | 99.904%      |
| 10174 | ECO'S CO LTD/JA                                 | 0.000%         | 99.905%      |
| 10175 | BSL CORPORATION                                 | 0.000%         | 99.905%      |
| 10176 | LIPPO CIKARANG                                  | 0.000%         | 99.905%      |
| 10177 | CLARK INC COMMO                                 | 0.000%         | 99.905%      |
| 10178 | CHINOOK ENERGY                                  | 0.000%         | 99.906%      |
| 10179 | ROSTELECOM OJSC                                 | 0.000%         | 99.906%      |

|       | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10180 | TREASURE ASA                                     | 0.000%         | 99.906%      |
| 10181 | EMPEROR ENTERTA                                  | 0.000%         | 99.906%      |
| 10182 | BEIJINGWEST IND                                  | 0.000%         | 99.907%      |
| 10183 | AWARE INC  | 0.000%         | 99.907%      |
| 10184 | KEYANG ELEC                                      | 0.000%         | 99.907%      |
| 10185 | TECHNOGYM SPA                                    | 0.000%         | 99.907%      |
| 10186 | WATAHAN & CO LT                                  | 0.000%         | 99.907%      |
| 10187 | DOUBLEDRAGON PR                                  | 0.000%         | 99.908%      |
| 10188 | CRUCIALTEC CO L                                  | 0.000%         | 99.908%      |
| 10189 | PINE CLIFF ENER                                  | 0.000%         | 99.908%      |
| 10190 | INDUSTRIAL BLDG                                  | 0.000%         | 99.908%      |
| 10191 | FIRST JUKEN CO                                   | 0.000%         | 99.909%      |
| 10192 | ALLCARGO   | 0.000%         | 99.909%      |
| 10193 | RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001   | 0.000%         | 99.909%      |
| 10194 | NAKAYAMA STEEL                                   | 0.000%         | 99.909%      |
| 10195 | KUMHO INV BANK                                   | 0.000%         | 99.909%      |
| 10196 | OROCOBRE LTD                                     | 0.000%         | 99.910%      |
| 10197 | KEY TECHNOLOGY INC COMMON STOCK                  | 0.000%         | 99.910%      |
| 10198 | YELP INC COMMON STOCK USD.000001                 | 0.000%         | 99.910%      |
| 10199 | ASESOR DE ACTIV                                  | 0.000%         | 99.910%      |
| 10200 | MORTGAGE CHOICE                                  | 0.000%         | 99.911%      |
| 10201 | CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01 | 0.000%         | 99.911%      |
| 10202 | CAVOTEC SA                                       | 0.000%         | 99.911%      |
| 10203 | INDO COUNT INDU                                  | 0.000%         | 99.911%      |
| 10204 | ENERGY EQUITY C                                  | 0.000%         | 99.912%      |
| 10205 | ABC ARBITRAGE                                    | 0.000%         | 99.912%      |
| 10206 | DONG A ELTEK CO                                  | 0.000%         | 99.912%      |
| 10207 | TOWN HEALTH INT                                  | 0.000%         | 99.912%      |
| 10208 | ALLIED ELECTRON                                  | 0.000%         | 99.912%      |
| 10209 | GLOBAL LIGHTING                                  | 0.000%         | 99.913%      |
| 10210 | NAK SEALING                                      | 0.000%         | 99.913%      |
| 10211 | UNION MEDICAL H                                  | 0.000%         | 99.913%      |
| 10212 | INDUSTRI JAMU D                                  | 0.000%         | 99.913%      |
| 10213 | PAN BROTHERS TB                                  | 0.000%         | 99.914%      |
| 10214 | AKIS GAYRIMENKU                                  | 0.000%         | 99.914%      |
| 10215 | PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01    | 0.000%         | 99.914%      |
| 10216 | RICHARDSON ELEC LTD COMMON STOCK USD.05          | 0.000%         | 99.914%      |
| 10217 | TWI PHARMACEUTI                                  | 0.000%         | 99.914%      |
| 10218 | KYOWA LEATHER                                    | 0.000%         | 99.915%      |
| 10219 | METRO KAJANG HL                                  | 0.000%         | 99.915%      |
| 10220 | MCCLATCHY CO CLASS A COMMON STOCK USD.01         | 0.000%         | 99.915%      |
| 10221 | KOREA TECH BANK                                  | 0.000%         | 99.915%      |
| 10222 | APPROACH RESOUR                                  | 0.000%         | 99.915%      |
| 10223 | MIVTACH SHAMIR                                   | 0.000%         | 99.916%      |
| 10224 | NICHIA STEEL WO                                  | 0.000%         | 99.916%      |
| 10225 | HONG YI FIBER I                                  | 0.000%         | 99.916%      |
| 10226 | IDP EDUCATION L                                  | 0.000%         | 99.916%      |
| 10227 | DAIDOH   | 0.000%         | 99.917%      |
| 10228 | PRIME FOCUS                                      | 0.000%         | 99.917%      |
| 10229 | QUINTIS LTD                                      | 0.000%         | 99.917%      |

|       | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10230 | SANFORD LTD                                      | 0.000%         | 99.917%      |
| 10231 | STP & I PCL-FOR                                  | 0.000%         | 99.917%      |
| 10232 | SAN FANG CHEMIC                                  | 0.000%         | 99.918%      |
| 10233 | SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01 | 0.000%         | 99.918%      |
| 10234 | CHANGH ETH                                       | 0.000%         | 99.918%      |
| 10235 | TOMATO BANK LTD                                  | 0.000%         | 99.918%      |
| 10236 | SEASPINE HOLDINGS CORP COMMON STOCK USD.01       | 0.000%         | 99.919%      |
| 10237 | FOOD EMPIRE HOL                                  | 0.000%         | 99.919%      |
| 10238 | STRATEC BIOMEDI                                  | 0.000%         | 99.919%      |
| 10239 | WEATHERNEWS INC                                  | 0.000%         | 99.919%      |
| 10240 | BOUSTEAD PLANTA                                  | 0.000%         | 99.919%      |
| 10241 | UTD PLANTATION                                   | 0.000%         | 99.920%      |
| 10242 | TWIN DISC INC COMMON STOCK                       | 0.000%         | 99.920%      |
| 10243 | DAEWON SANUP                                     | 0.000%         | 99.920%      |
| 10244 | KEY TRONIC CORP COMMON STOCK                     | 0.000%         | 99.920%      |
| 10245 | CHAMPION TECHNO                                  | 0.000%         | 99.921%      |
| 10246 | ECHELON FINANCI                                  | 0.000%         | 99.921%      |
| 10247 | CARASSO MOTORS                                   | 0.000%         | 99.921%      |
| 10248 | WEIQIAO TEXTILE                                  | 0.000%         | 99.921%      |
| 10249 | POLYTEC ASSET H                                  | 0.000%         | 99.921%      |
| 10250 | SHIMOJIMA CO LT                                  | 0.000%         | 99.922%      |
| 10251 | CARBORUNDUM                                      | 0.000%         | 99.922%      |
| 10252 | CENTER LABORATO                                  | 0.000%         | 99.922%      |
| 10253 | MALAKOFF CORP B                                  | 0.000%         | 99.922%      |
| 10254 | OCWEN FINANCIAL CORP COMMON STOCK USD.01         | 0.000%         | 99.922%      |
| 10255 | ERM POWER LTD                                    | 0.000%         | 99.923%      |
| 10256 | CAN DO CO LTD                                    | 0.000%         | 99.923%      |
| 10257 | TOKYO TEKKO CO                                   | 0.000%         | 99.923%      |
| 10258 | B2HOLDING ASA                                    | 0.000%         | 99.923%      |
| 10259 | C.BANNER INTERN                                  | 0.000%         | 99.923%      |
| 10260 | SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01  | 0.000%         | 99.924%      |
| 10261 | OUG HOLDING                                      | 0.000%         | 99.924%      |
| 10262 | LIFCO AB-B SHS                                   | 0.000%         | 99.924%      |
| 10263 | CHILLED & FROZE                                  | 0.000%         | 99.924%      |
| 10264 | GRANULES INDIA                                   | 0.000%         | 99.925%      |
| 10265 | SEVERFIELD-ROWE                                  | 0.000%         | 99.925%      |
| 10266 | EMPERADOR INC                                    | 0.000%         | 99.925%      |
| 10267 | KEIHANSHIN RL                                    | 0.000%         | 99.925%      |
| 10268 | KAPSCH TRAFFICC                                  | 0.000%         | 99.925%      |
| 10269 | MYSTATE LTD                                      | 0.000%         | 99.926%      |
| 10270 | PHIHONG TECHNOL                                  | 0.000%         | 99.926%      |
| 10271 | SALUTICA   | 0.000%         | 99.926%      |
| 10272 | MJ GLEESON PLC                                   | 0.000%         | 99.926%      |
| 10273 | TAO HEUNG HOLDI                                  | 0.000%         | 99.926%      |
| 10274 | ASAHI KOGYOSHA                                   | 0.000%         | 99.927%      |
| 10275 | TAIWAN PAPER&PU                                  | 0.000%         | 99.927%      |
| 10276 | TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01    | 0.000%         | 99.927%      |
| 10277 | CHINA HANKING H                                  | 0.000%         | 99.927%      |
| 10278 | HONG LEONG ASIA                                  | 0.000%         | 99.927%      |
| 10279 | JK PAPER   | 0.000%         | 99.928%      |

|       | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10280 | TRADELINK ELECT                                  | 0.000%         | 99.928%      |
| 10281 | CK LIFE SCIENCE                                  | 0.000%         | 99.928%      |
| 10282 | GOLFZON CO LTD                                   | 0.000%         | 99.928%      |
| 10283 | TAIHEIYO KOUHAT                                  | 0.000%         | 99.928%      |
| 10284 | BEAR STATE FINANCIAL INC COMMON STOCK USD.01     | 0.000%         | 99.929%      |
| 10285 | OVERSEAS CHINES                                  | 0.000%         | 99.929%      |
| 10286 | SOLAR INDUS                                      | 0.000%         | 99.929%      |
| 10287 | NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001  | 0.000%         | 99.929%      |
| 10288 | SAFETY GODOWN C                                  | 0.000%         | 99.929%      |
| 10289 | EIH LTD  | 0.000%         | 99.930%      |
| 10290 | BLUECOM  | 0.000%         | 99.930%      |
| 10291 | SIMPLEX INFRAST                                  | 0.000%         | 99.930%      |
| 10292 | EASTMAN KODAK CO COMMON STOCK USD.01             | 0.000%         | 99.930%      |
| 10293 | POSFUL CORPORAT                                  | 0.000%         | 99.931%      |
| 10294 | PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01 | 0.000%         | 99.931%      |
| 10295 | AUTECH   | 0.000%         | 99.931%      |
| 10296 | CHEUK NANG HLDG                                  | 0.000%         | 99.931%      |
| 10297 | NADEX CO LTD                                     | 0.000%         | 99.931%      |
| 10298 | KYUNGBANG LTD                                    | 0.000%         | 99.932%      |
| 10299 | MC GROUP PUBLIC                                  | 0.000%         | 99.932%      |
| 10300 | HALOWS CO LTD                                    | 0.000%         | 99.932%      |
| 10301 | PP PROPRTI TBK                                   | 0.000%         | 99.932%      |
| 10302 | STEIN MART INC COMMON STOCK USD.01               | 0.000%         | 99.932%      |
| 10303 | ZEALAND PHARMA                                   | 0.000%         | 99.933%      |
| 10304 | LIBERTY MEDIA CORP BRAVES C TRACKING STK         | 0.000%         | 99.933%      |
| 10305 | BANCA SISTEMA S                                  | 0.000%         | 99.933%      |
| 10306 | ALKANE RESOURCE                                  | 0.000%         | 99.933%      |
| 10307 | NEPES CORPORATI                                  | 0.000%         | 99.933%      |
| 10308 | SINCERE WATCH H                                  | 0.000%         | 99.934%      |
| 10309 | MANITOU  | 0.000%         | 99.934%      |
| 10310 | KPX CHEMICAL                                     | 0.000%         | 99.934%      |
| 10311 | UNISYS CORP                                      | 0.000%         | 99.934%      |
| 10312 | SODA NIKKA CO                                    | 0.000%         | 99.934%      |
| 10313 | BASWARE OYJ                                      | 0.000%         | 99.935%      |
| 10314 | FDC LTD/INDIA                                    | 0.000%         | 99.935%      |
| 10315 | IMPEXMETAL                                       | 0.000%         | 99.935%      |
| 10316 | SERVIZI ITALIA                                   | 0.000%         | 99.935%      |
| 10317 | CMMB VISION HOL                                  | 0.000%         | 99.935%      |
| 10318 | VAIBHAV GL                                       | 0.000%         | 99.936%      |
| 10319 | TVA GROUP INC B SHRS COMMON STOCK                | 0.000%         | 99.936%      |
| 10320 | MARCOPOLO SA                                     | 0.000%         | 99.936%      |
| 10321 | IMPERIAL HOTEL                                   | 0.000%         | 99.936%      |
| 10322 | NEMAK SAB DE CV                                  | 0.000%         | 99.936%      |
| 10323 | HT MEDIA LTD                                     | 0.000%         | 99.937%      |
| 10324 | INDIAN OVERSEAS                                  | 0.000%         | 99.937%      |
| 10325 | HT&E LTD   | 0.000%         | 99.937%      |
| 10326 | KONDOTEC INC                                     | 0.000%         | 99.937%      |
| 10327 | ENTERPRISE BANCORP INC COMMON STOCK USD.01       | 0.000%         | 99.937%      |
| 10328 | OCL INDIA LTD                                    | 0.000%         | 99.938%      |
| 10329 | COLLECTOR AB                                     | 0.000%         | 99.938%      |

|       | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|-------|---|----------------|--------------|
| 10330 | MEDUSA MINING L                                 | 0.000%         | 99.938%      |
| 10331 | YAIZU SUISANKAG                                 | 0.000%         | 99.938%      |
| 10332 | NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25 | 0.000%         | 99.938%      |
| 10333 | WISDOM HOLDINGS                                 | 0.000%         | 99.939%      |
| 10334 | KANADEN CORP                                    | 0.000%         | 99.939%      |
| 10335 | RTX TELECOM                                     | 0.000%         | 99.939%      |
| 10336 | TOBU STORE CO L                                 | 0.000%         | 99.939%      |
| 10337 | KASEN INTERNATI                                 | 0.000%         | 99.939%      |
| 10338 | LBS BINA GROUP                                  | 0.000%         | 99.940%      |
| 10339 | PROGRESS WERK A                                 | 0.000%         | 99.940%      |
| 10340 | PREMIER FINANCIAL BANCORP COMMON STOCK          | 0.000%         | 99.940%      |
| 10341 | TIANJIN DEVMT H                                 | 0.000%         | 99.940%      |
| 10342 | CHINA FINANCIAL                                 | 0.000%         | 99.940%      |
| 10343 | BIFFA PLC                                       | 0.000%         | 99.940%      |
| 10344 | PIHLAJALINNA OY                                 | 0.000%         | 99.941%      |
| 10345 | CROOZ INC                                       | 0.000%         | 99.941%      |
| 10346 | DA MING INTERNA                                 | 0.000%         | 99.941%      |
| 10347 | INGERSOLL                                       | 0.000%         | 99.941%      |
| 10348 | UNITY OPTO TECH                                 | 0.000%         | 99.941%      |
| 10349 | GE T&D INDIA LT                                 | 0.000%         | 99.942%      |
| 10350 | TAT HONG HOLDIN                                 | 0.000%         | 99.942%      |
| 10351 | CARPETRIGHT                                     | 0.000%         | 99.942%      |
| 10352 | TAIWAN FIRE & M                                 | 0.000%         | 99.942%      |
| 10353 | SAVEZONE IC                                     | 0.000%         | 99.942%      |
| 10354 | CUMBERLAND PHARMACEUTICALS COMMON STOCK         | 0.000%         | 99.943%      |
| 10355 | PERENNIAL REAL                                  | 0.000%         | 99.943%      |
| 10356 | HATHWAY CABLE                                   | 0.000%         | 99.943%      |
| 10357 | SNAI SPA  | 0.000%         | 99.943%      |
| 10358 | SINO THAI EN,FG                                 | 0.000%         | 99.943%      |
| 10359 | MUNSUN CAPITAL                                  | 0.000%         | 99.944%      |
| 10360 | AMICA WRONKI                                    | 0.000%         | 99.944%      |
| 10361 | TOKYO SANGY                                     | 0.000%         | 99.944%      |
| 10362 | STRONG PETROCHE                                 | 0.000%         | 99.944%      |
| 10363 | INTL PAPER                                      | 0.000%         | 99.944%      |
| 10364 | TYCOONS GROUP E                                 | 0.000%         | 99.945%      |
| 10365 | BURWILL HOLDING                                 | 0.000%         | 99.945%      |
| 10366 | FUJISHOJI CO.LT                                 | 0.000%         | 99.945%      |
| 10367 | INTER CARS SA                                   | 0.000%         | 99.945%      |
| 10368 | OTSUKA KAGU                                     | 0.000%         | 99.945%      |
| 10369 | PESTECH   | 0.000%         | 99.945%      |
| 10370 | YNH PROPERTY BH                                 | 0.000%         | 99.946%      |
| 10371 | GREAVES COT                                     | 0.000%         | 99.946%      |
| 10372 | ACNB CORP COMMON STOCK USD2.5                   | 0.000%         | 99.946%      |
| 10373 | MIN AIK TECHNOL                                 | 0.000%         | 99.946%      |
| 10374 | JINMAO INVESTME                                 | 0.000%         | 99.946%      |
| 10375 | SUNDARAM  | 0.000%         | 99.947%      |
| 10376 | GUORUI PROPERTI                                 | 0.000%         | 99.947%      |
| 10377 | NSL LTD   | 0.000%         | 99.947%      |
| 10378 | ASTRAL POLY                                     | 0.000%         | 99.947%      |
| 10379 | LIFENET INSURAN                                 | 0.000%         | 99.947%      |



|       | SECURITY NAME                                   | % OF PORTFOLIO | CUMULATIVE % |
|-------|---|----------------|--------------|
| 10380 | SHIHLIN ELEC &                                  | 0.000%         | 99.948%      |
| 10381 | AES GENER SA                                    | 0.000%         | 99.948%      |
| 10382 | HANA MICROELECT                                 | 0.000%         | 99.948%      |
| 10383 | AKZO NOBEL INDI                                 | 0.000%         | 99.948%      |
| 10384 | BAJAJ CORP LTD                                  | 0.000%         | 99.948%      |
| 10385 | RESURS HOLDING                                  | 0.000%         | 99.948%      |
| 10386 | TRINITY LTD                                     | 0.000%         | 99.949%      |
| 10387 | DY CORP   | 0.000%         | 99.949%      |
| 10388 | HORIZON SECURIT                                 | 0.000%         | 99.949%      |
| 10389 | HANMI SEMICONDU                                 | 0.000%         | 99.949%      |
| 10390 | PLATZER FASTIGH                                 | 0.000%         | 99.949%      |
| 10391 | PACASMAYO                                       | 0.000%         | 99.950%      |
| 10392 | VICTORY NEW MAT                                 | 0.000%         | 99.950%      |
| 10393 | MAXITRANS INDS                                  | 0.000%         | 99.950%      |
| 10394 | HOGG ROBINSON G                                 | 0.000%         | 99.950%      |
| 10395 | LAKSHMI VILAS B                                 | 0.000%         | 99.950%      |
| 10396 | UEM EDGENTA BHD                                 | 0.000%         | 99.950%      |
| 10397 | CALEDONIA MININ                                 | 0.000%         | 99.951%      |
| 10398 | INVESTIS HOLDIN                                 | 0.000%         | 99.951%      |
| 10399 | BLUE SQUARE REA                                 | 0.000%         | 99.951%      |
| 10400 | ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001 | 0.000%         | 99.951%      |
| 10401 | TAIYEN BIOTECH                                  | 0.000%         | 99.951%      |
| 10402 | INROM CONSTRUCT                                 | 0.000%         | 99.952%      |
| 10403 | CHOSUN REFRACTO                                 | 0.000%         | 99.952%      |
| 10404 | MAHINDRA LIFESC                                 | 0.000%         | 99.952%      |
| 10405 | JYOTHY LABORATO                                 | 0.000%         | 99.952%      |
| 10406 | SILOAM INTERNAT                                 | 0.000%         | 99.952%      |
| 10407 | NAVKAR CORP LTD                                 | 0.000%         | 99.952%      |
| 10408 | STANDARD CHEMIC                                 | 0.000%         | 99.953%      |
| 10409 | YOUYUAN INTERNA                                 | 0.000%         | 99.953%      |
| 10410 | CGN MINING CO L                                 | 0.000%         | 99.953%      |
| 10411 | COCO'S JAPAN CO                                 | 0.000%         | 99.953%      |
| 10412 | TAINAN ENTERPRI                                 | 0.000%         | 99.953%      |
| 10413 | CATHAY NO 1 REI                                 | 0.000%         | 99.953%      |
| 10414 | TSEC CORP                                       | 0.000%         | 99.954%      |
| 10415 | NUVECTRA CORP COMMON STOCK USD.001              | 0.000%         | 99.954%      |
| 10416 | COMVITA LTD                                     | 0.000%         | 99.954%      |
| 10417 | FORFARMERS NV                                   | 0.000%         | 99.954%      |
| 10418 | CK SAN-ETSU                                     | 0.000%         | 99.954%      |
| 10419 | CASTINGS  | 0.000%         | 99.955%      |
| 10420 | KANSAI SUPERMAR                                 | 0.000%         | 99.955%      |
| 10421 | MANNATECH INC COMMON STOCK USD.0001             | 0.000%         | 99.955%      |
| 10422 | S.A.S. DRAGON H                                 | 0.000%         | 99.955%      |
| 10423 | FUTURE LIFESTYL                                 | 0.000%         | 99.955%      |
| 10424 | SINO GRANDNESS                                  | 0.000%         | 99.955%      |
| 10425 | VOLT INFO SCIEN                                 | 0.000%         | 99.956%      |
| 10426 | NEC NETWK & SYS                                 | 0.000%         | 99.956%      |
| 10427 | TRIFAST PLC                                     | 0.000%         | 99.956%      |
| 10428 | GFOOT CO LTD                                    | 0.000%         | 99.956%      |
| 10429 | PARAGON CAR                                     | 0.000%         | 99.956%      |

|       | SECURITY NAME                                  | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10430 | DUTY FREE INTER                                | 0.000%         | 99.956%      |
| 10431 | HUA ENG WIRE&CA                                | 0.000%         | 99.957%      |
| 10432 | SWORD GROUP                                    | 0.000%         | 99.957%      |
| 10433 | KOHSOKU CORP                                   | 0.000%         | 99.957%      |
| 10434 | ASHTROM PROPERT                                | 0.000%         | 99.957%      |
| 10435 | TOHOKU BANK                                    | 0.000%         | 99.957%      |
| 10436 | SSI GROUP INC                                  | 0.000%         | 99.957%      |
| 10437 | PMP COMMUNICATI                                | 0.000%         | 99.958%      |
| 10438 | INFOMEDIA                                      | 0.000%         | 99.958%      |
| 10439 | IBI GROUP INC.                                 | 0.000%         | 99.958%      |
| 10440 | KAORI HEAT TREA                                | 0.000%         | 99.958%      |
| 10441 | NATURAL ALTERNT                                | 0.000%         | 99.958%      |
| 10442 | ZHUHAI HLDGS IN                                | 0.000%         | 99.959%      |
| 10443 | HANKUK PAPER MF                                | 0.000%         | 99.959%      |
| 10444 | WILLBROS GROUP INC COMMON STOCK USD.05         | 0.000%         | 99.959%      |
| 10445 | COUNTRYSIDE PRO                                | 0.000%         | 99.959%      |
| 10446 | DAWSON GEOPHYSICAL CO COMMON STOCK USD.01      | 0.000%         | 99.959%      |
| 10447 | SHILPA MED                                     | 0.000%         | 99.959%      |
| 10448 | ZHONGYU GAS HOL                                | 0.000%         | 99.960%      |
| 10449 | VBG GROUP AB                                   | 0.000%         | 99.960%      |
| 10450 | ROLLS-ROYCE HOL                                | 0.000%         | 99.960%      |
| 10451 | HWA SHIN CO                                    | 0.000%         | 99.960%      |
| 10452 | LUCAS BOLS NV                                  | 0.000%         | 99.960%      |
| 10453 | SIYARAM  | 0.000%         | 99.960%      |
| 10454 | KISCO HOLDINGS                                 | 0.000%         | 99.961%      |
| 10455 | RAMKRISHNA                                     | 0.000%         | 99.961%      |
| 10456 | PHARMA MAR SA                                  | 0.000%         | 99.961%      |
| 10457 | AEGIS LOGISTICS                                | 0.000%         | 99.961%      |
| 10458 | ADVANCETEK ENTE                                | 0.000%         | 99.961%      |
| 10459 | PIPAVAV DEFENCE                                | 0.000%         | 99.961%      |
| 10460 | PARANAPANEMA SA                                | 0.000%         | 99.962%      |
| 10461 | KINKI SHARYO CO                                | 0.000%         | 99.962%      |
| 10462 | CHORUS LTD ADR ADR                             | 0.000%         | 99.962%      |
| 10463 | FOM CONST Y CON                                | 0.000%         | 99.962%      |
| 10464 | CW GROUP HLDGS                                 | 0.000%         | 99.962%      |
| 10465 | AGV PRODUCTS                                   | 0.000%         | 99.962%      |
| 10466 | COCA-COLA ICECE                                | 0.000%         | 99.963%      |
| 10467 | VOXX INTERNATIONAL CORP COMMON STOCK USD.01    | 0.000%         | 99.963%      |
| 10468 | KINTETSU DPT ST                                | 0.000%         | 99.963%      |
| 10469 | TA ANN HOLDINGS                                | 0.000%         | 99.963%      |
| 10470 | VINA CONCHA Y T                                | 0.000%         | 99.963%      |
| 10471 | PEOPLES FINANCIAL SERVICES COMMON STOCK USD2.0 | 0.000%         | 99.963%      |
| 10472 | PHILEX MINING C                                | 0.000%         | 99.963%      |
| 10473 | MINEROS S.A.                                   | 0.000%         | 99.964%      |
| 10474 | NICHOLAS FINANCIAL INC COMMON STOCK            | 0.000%         | 99.964%      |
| 10475 | MACMAHON HOLDIN                                | 0.000%         | 99.964%      |
| 10476 | NATURES SUNSHIN                                | 0.000%         | 99.964%      |
| 10477 | GOOD RESOURCES                                 | 0.000%         | 99.964%      |
| 10478 | MAGNI-TECH INDU                                | 0.000%         | 99.964%      |
| 10479 | CENTURY PACIFIC                                | 0.000%         | 99.965%      |

|       | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10480 | PETRA FOODS LTD                                  | 0.000%         | 99.965%      |
| 10481 | CLEANAWAY WASTE                                  | 0.000%         | 99.965%      |
| 10482 | MTLM   | 0.000%         | 99.965%      |
| 10483 | GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01   | 0.000%         | 99.965%      |
| 10484 | REALDOLMEN                                       | 0.000%         | 99.965%      |
| 10485 | TOPPS TILES                                      | 0.000%         | 99.966%      |
| 10486 | STAGE STORES INC COMMON STOCK USD.01             | 0.000%         | 99.966%      |
| 10487 | HENGDELI HOLDIN                                  | 0.000%         | 99.966%      |
| 10488 | MAXVALU NISHINI                                  | 0.000%         | 99.966%      |
| 10489 | NEW YORK & CO I                                  | 0.000%         | 99.966%      |
| 10490 | MIDLAND REALTY                                   | 0.000%         | 99.966%      |
| 10491 | HIROSHIMA ELEC                                   | 0.000%         | 99.966%      |
| 10492 | VULCABRAS AZALE                                  | 0.000%         | 99.967%      |
| 10493 | KMH  | 0.000%         | 99.967%      |
| 10494 | SYNDAX PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.000%         | 99.967%      |
| 10495 | THERMAX LTD                                      | 0.000%         | 99.967%      |
| 10496 | NNIT A/S   | 0.000%         | 99.967%      |
| 10497 | SKANDINAVISKA E                                  | 0.000%         | 99.967%      |
| 10498 | DIFFER GRP                                       | 0.000%         | 99.968%      |
| 10499 | GRUPO GICSA SA                                   | 0.000%         | 99.968%      |
| 10500 | HEIDELBERGCEMEN                                  | 0.000%         | 99.968%      |
| 10501 | SELVAAG BOLIG A                                  | 0.000%         | 99.968%      |
| 10502 | NORWEGIAN PROPE                                  | 0.000%         | 99.968%      |
| 10503 | SELCUK ECZA DEP                                  | 0.000%         | 99.968%      |
| 10504 | MEDEQUITIES REALTY TRUST INC REIT USD.01         | 0.000%         | 99.968%      |
| 10505 | EZRA HOLDINGS                                    | 0.000%         | 99.969%      |
| 10506 | NAGANO KEIKI CO                                  | 0.000%         | 99.969%      |
| 10507 | GRANDVISION BV                                   | 0.000%         | 99.969%      |
| 10508 | DIALIGHT PLC                                     | 0.000%         | 99.969%      |
| 10509 | BANYAN TREE HOL                                  | 0.000%         | 99.969%      |
| 10510 | BOOT(HENRY) & S                                  | 0.000%         | 99.969%      |
| 10511 | VICTORY CITY IN                                  | 0.000%         | 99.969%      |
| 10512 | DICKSON CONCEPT                                  | 0.000%         | 99.970%      |
| 10513 | DAEWOO SHIPBUIL                                  | 0.000%         | 99.970%      |
| 10514 | FULLER SMITH &                                   | 0.000%         | 99.970%      |
| 10515 | SANGSIN BRAKE                                    | 0.000%         | 99.970%      |
| 10516 | CHINA RUNDONG A                                  | 0.000%         | 99.970%      |
| 10517 | SITTOY GROUP HLD                                 | 0.000%         | 99.970%      |
| 10518 | KIMOTO CO LTD                                    | 0.000%         | 99.970%      |
| 10519 | CARR'S GROUP PL                                  | 0.000%         | 99.971%      |
| 10520 | AGORA  | 0.000%         | 99.971%      |
| 10521 | PACIFIC ONLINE                                   | 0.000%         | 99.971%      |
| 10522 | KRAKATAU STEEL                                   | 0.000%         | 99.971%      |
| 10523 | BANK INTERNASIO                                  | 0.000%         | 99.971%      |
| 10524 | MAUREL ET PROM                                   | 0.000%         | 99.971%      |
| 10525 | HONG KONG FERRY                                  | 0.000%         | 99.972%      |
| 10526 | TOW CO LTD                                       | 0.000%         | 99.972%      |
| 10527 | BILLABONG INTER                                  | 0.000%         | 99.972%      |
| 10528 | WHIRLPOOL OF IN                                  | 0.000%         | 99.972%      |
| 10529 | R.E.A. HOLDINGS                                  | 0.000%         | 99.972%      |

|       | SECURITY NAME                                 | % OF PORTFOLIO | CUMULATIVE % |
|-------|---|----------------|--------------|
| 10530 | DRDGOLD LTD                                   | 0.000%         | 99.972%      |
| 10531 | EUROTECH SPA                                  | 0.000%         | 99.972%      |
| 10532 | BEST BRIDAL INC                               | 0.000%         | 99.973%      |
| 10533 | JNBY DESIGN LTD                               | 0.000%         | 99.973%      |
| 10534 | GWANGJU SHINSEG                               | 0.000%         | 99.973%      |
| 10535 | EASTERN MEDIA                                 | 0.000%         | 99.973%      |
| 10536 | SANYO HOUSING N                               | 0.000%         | 99.973%      |
| 10537 | JBF INDUSTRIES                                | 0.000%         | 99.973%      |
| 10538 | GROUP FIVE                                    | 0.000%         | 99.973%      |
| 10539 | TBK Co., Ltd.                                 | 0.000%         | 99.974%      |
| 10540 | YAC CO LTD                                    | 0.000%         | 99.974%      |
| 10541 | DONGBU SECURITI                               | 0.000%         | 99.974%      |
| 10542 | ENEA AB                                       | 0.000%         | 99.974%      |
| 10543 | UNITED MICROELECTRON SP ADR ADR               | 0.000%         | 99.974%      |
| 10544 | LK TECH                                       | 0.000%         | 99.974%      |
| 10545 | Tessi S.A.                                    | 0.000%         | 99.974%      |
| 10546 | NEW TIMES ENERG                               | 0.000%         | 99.974%      |
| 10547 | YUNNAN WATER IN                               | 0.000%         | 99.975%      |
| 10548 | WING TAI PROPER                               | 0.000%         | 99.975%      |
| 10549 | CORP BANK                                     | 0.000%         | 99.975%      |
| 10550 | CONSTANTIN MEDI                               | 0.000%         | 99.975%      |
| 10551 | RATTANINDIA                                   | 0.000%         | 99.975%      |
| 10552 | ORIGIN ELECTRIC                               | 0.000%         | 99.975%      |
| 10553 | COOR SERVICE MA                               | 0.000%         | 99.975%      |
| 10554 | TURK TRKTOR VE                                | 0.000%         | 99.976%      |
| 10555 | VGI GLOBAL MEDI                               | 0.000%         | 99.976%      |
| 10556 | CPI AEROSTRUCTURES INC COMMON STOCK USD.001   | 0.000%         | 99.976%      |
| 10557 | WMIH CORP COMMON STOCK USD.00001              | 0.000%         | 99.976%      |
| 10558 | NEPTUNE TECHNOL                               | 0.000%         | 99.976%      |
| 10559 | WAH SEONG                                     | 0.000%         | 99.976%      |
| 10560 | RAI WAY SPA                                   | 0.000%         | 99.976%      |
| 10561 | HAGOROMO FOODS                                | 0.000%         | 99.977%      |
| 10562 | VALNEVA SE                                    | 0.000%         | 99.977%      |
| 10563 | CHC HEALTHCARE                                | 0.000%         | 99.977%      |
| 10564 | LINK NET TBK PT                               | 0.000%         | 99.977%      |
| 10565 | WIN HANVERKY HO                               | 0.000%         | 99.977%      |
| 10566 | NATIONAL AGRICU                               | 0.000%         | 99.977%      |
| 10567 | TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01 | 0.000%         | 99.977%      |
| 10568 | LEMMINKAINEN OY                               | 0.000%         | 99.977%      |
| 10569 | TSUI WAH HOLDIN                               | 0.000%         | 99.978%      |
| 10570 | MODUSLINK GLOBA                               | 0.000%         | 99.978%      |
| 10571 | MELBOURNE IT                                  | 0.000%         | 99.978%      |
| 10572 | DONG AH TIR                                   | 0.000%         | 99.978%      |
| 10573 | VOLUTION GROUP                                | 0.000%         | 99.978%      |
| 10574 | SEJONG INDUSTRI                               | 0.000%         | 99.978%      |
| 10575 | CHRISTOPHER + BANKS CORP COMMON STOCK USD.01  | 0.000%         | 99.978%      |
| 10576 | GLAXO SMITHKLIN                               | 0.000%         | 99.979%      |
| 10577 | D.B. CORP LIMIT                               | 0.000%         | 99.979%      |
| 10578 | OCEANA GROUP LT                               | 0.000%         | 99.979%      |
| 10579 | NEXUS AG                                      | 0.000%         | 99.979%      |

|       | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|-------|---|----------------|--------------|
| 10580 | ROS AGRO PLC GD                                   | 0.000%         | 99.979%      |
| 10581 | MANNING + NAPIER INC COMMON STOCK USD.01          | 0.000%         | 99.979%      |
| 10582 | T4F ENTRETENIMN                                   | 0.000%         | 99.979%      |
| 10583 | K1 VENTURES LTD                                   | 0.000%         | 99.979%      |
| 10584 | LOW KENG HUAT(S                                   | 0.000%         | 99.980%      |
| 10585 | FAGRON  | 0.000%         | 99.980%      |
| 10586 | JAKKS PACIFIC INC COMMON STOCK USD.001            | 0.000%         | 99.980%      |
| 10587 | FREQUENCY ELEC                                    | 0.000%         | 99.980%      |
| 10588 | SHIDAX CORP                                       | 0.000%         | 99.980%      |
| 10589 | SALIM IVOMAS                                      | 0.000%         | 99.980%      |
| 10590 | ISE CHEMICAL CO                                   | 0.000%         | 99.980%      |
| 10591 | HOSTELWORLD GRO                                   | 0.000%         | 99.980%      |
| 10592 | RXP SERVICES LT                                   | 0.000%         | 99.981%      |
| 10593 | TRIVENI TURBINE                                   | 0.000%         | 99.981%      |
| 10594 | ALLGEIER SE                                       | 0.000%         | 99.981%      |
| 10595 | GDI INTERGRATED                                   | 0.000%         | 99.981%      |
| 10596 | ASIA SATELLITE                                    | 0.000%         | 99.981%      |
| 10597 | EQUITAL   | 0.000%         | 99.981%      |
| 10598 | NVC LIGHTING HO                                   | 0.000%         | 99.981%      |
| 10599 | IRC LIMITED                                       | 0.000%         | 99.981%      |
| 10600 | STREET CAPITAL                                    | 0.000%         | 99.982%      |
| 10601 | PAVILION REAL E                                   | 0.000%         | 99.982%      |
| 10602 | TOTAL GABON                                       | 0.000%         | 99.982%      |
| 10603 | KYOWA ELECTRONI                                   | 0.000%         | 99.982%      |
| 10604 | ORIENTAL WATCH                                    | 0.000%         | 99.982%      |
| 10605 | ATHENS WATER SU                                   | 0.000%         | 99.982%      |
| 10606 | GROUP LEASE PUB                                   | 0.000%         | 99.982%      |
| 10607 | TANDY LEATHER FACTORY INC COMMON STOCK USD.0024   | 0.000%         | 99.982%      |
| 10608 | FIRSTSOURCE SOL                                   | 0.000%         | 99.982%      |
| 10609 | TERNA ENERGY SA                                   | 0.000%         | 99.983%      |
| 10610 | LSL PROPERTY SE                                   | 0.000%         | 99.983%      |
| 10611 | RIZAL COMML BAN                                   | 0.000%         | 99.983%      |
| 10612 | GETIN HOLDING S                                   | 0.000%         | 99.983%      |
| 10613 | ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001 | 0.000%         | 99.983%      |
| 10614 | HOKKAI CAN CO                                     | 0.000%         | 99.983%      |
| 10615 | NEO-NEON HOLDIN                                   | 0.000%         | 99.983%      |
| 10616 | TILT RENEWABLES                                   | 0.000%         | 99.983%      |
| 10617 | WARTECK INVEST                                    | 0.000%         | 99.984%      |
| 10618 | YIP'S CHEMICAL                                    | 0.000%         | 99.984%      |
| 10619 | RANE H  | 0.000%         | 99.984%      |
| 10620 | TAKE SOLUTN                                       | 0.000%         | 99.984%      |
| 10621 | TAKASHIMA & CO                                    | 0.000%         | 99.984%      |
| 10622 | HONEYWELL   | 0.000%         | 99.984%      |
| 10623 | BANCO PAN SA                                      | 0.000%         | 99.984%      |
| 10624 | CRISIL LTD  | 0.000%         | 99.984%      |
| 10625 | RGC RESOURCES INC COMMON STOCK USD5.0             | 0.000%         | 99.984%      |
| 10626 | BALLANTYNE STRONG INC COMMON STOCK USD.01         | 0.000%         | 99.985%      |
| 10627 | HSIN CHONG CONS                                   | 0.000%         | 99.985%      |
| 10628 | COXON PRECISE I                                   | 0.000%         | 99.985%      |
| 10629 | KIAN JOO CAN FC                                   | 0.000%         | 99.985%      |

|       | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10630 | TRAKCJA SA                                       | 0.000%         | 99.985%      |
| 10631 | FAR EAST HOLDIN                                  | 0.000%         | 99.985%      |
| 10632 | TOKYO THEATRES                                   | 0.000%         | 99.985%      |
| 10633 | PLATINUM GROUP                                   | 0.000%         | 99.985%      |
| 10634 | NISSEI INDUSTRI                                  | 0.000%         | 99.986%      |
| 10635 | BIO PAPPEL SAB                                   | 0.000%         | 99.986%      |
| 10636 | RECKON LTD                                       | 0.000%         | 99.986%      |
| 10637 | ERICSSON LM-A S                                  | 0.000%         | 99.986%      |
| 10638 | WEE HUR HOLDING                                  | 0.000%         | 99.986%      |
| 10639 | FLYBE GROUP PLC                                  | 0.000%         | 99.986%      |
| 10640 | UTD MALACCA BER                                  | 0.000%         | 99.986%      |
| 10641 | LOGISTEC CORP C                                  | 0.000%         | 99.986%      |
| 10642 | DYNAMIC ELECTRO                                  | 0.000%         | 99.986%      |
| 10643 | TOTAL ACCESS CO                                  | 0.000%         | 99.987%      |
| 10644 | AYGAZ  | 0.000%         | 99.987%      |
| 10645 | FUJISASH CO LTD                                  | 0.000%         | 99.987%      |
| 10646 | EUROZ LTD  | 0.000%         | 99.987%      |
| 10647 | MIGHTY RIVER PO                                  | 0.000%         | 99.987%      |
| 10648 | OZFOREX GROUP L                                  | 0.000%         | 99.987%      |
| 10649 | MIMAKI ENGINEER                                  | 0.000%         | 99.987%      |
| 10650 | ROSETTA STONE INC COMMON STOCK USD.00005         | 0.000%         | 99.987%      |
| 10651 | DIXIE GROUP INC COMMON STOCK USD3.0              | 0.000%         | 99.987%      |
| 10652 | MEDIVIR  | 0.000%         | 99.988%      |
| 10653 | MARUYAMA MFG CO                                  | 0.000%         | 99.988%      |
| 10654 | LIPOCINE INC COMMON STOCK USD.0001               | 0.000%         | 99.988%      |
| 10655 | CERAGON NETWORK                                  | 0.000%         | 99.988%      |
| 10656 | LIBERTY GOLD CO                                  | 0.000%         | 99.988%      |
| 10657 | PT INTERNATIONA                                  | 0.000%         | 99.988%      |
| 10658 | IPE GROUP LTD                                    | 0.000%         | 99.988%      |
| 10659 | S.T.CHEMICAL CO                                  | 0.000%         | 99.988%      |
| 10660 | SALEM COMM CORP                                  | 0.000%         | 99.988%      |
| 10661 | URSTADT BIDDLE PROPERTIES REIT USD.01            | 0.000%         | 99.988%      |
| 10662 | MIMEDX GROUP INC COMMON STOCK USD.001            | 0.000%         | 99.989%      |
| 10663 | NIPPON FILCON C                                  | 0.000%         | 99.989%      |
| 10664 | NATIONAL RESEARCH CORP A COMMON STOCK USD.001    | 0.000%         | 99.989%      |
| 10665 | HAKUTO CO  | 0.000%         | 99.989%      |
| 10666 | CB INDUSTRIAL P                                  | 0.000%         | 99.989%      |
| 10667 | SUPALAI PCL WTS                                  | 0.000%         | 99.989%      |
| 10668 | KAM HING INTERN                                  | 0.000%         | 99.989%      |
| 10669 | AFFINE   | 0.000%         | 99.989%      |
| 10670 | FABRYKI MEBLI F                                  | 0.000%         | 99.989%      |
| 10671 | INTRALOT SA - I                                  | 0.000%         | 99.989%      |
| 10672 | HC2 HOLDINGS INC COMMON STOCK USD.001            | 0.000%         | 99.990%      |
| 10673 | AVENG  | 0.000%         | 99.990%      |
| 10674 | MIYOSHI OIL & F                                  | 0.000%         | 99.990%      |
| 10675 | ATLANTICUS HOLDINGS CORP COMMON STOCK            | 0.000%         | 99.990%      |
| 10676 | BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001 | 0.000%         | 99.990%      |
| 10677 | RUBICON PROJECT INC/THE COMMON STOCK USD.00001   | 0.000%         | 99.990%      |
| 10678 | FAES FARMA SA R                                  | 0.000%         | 99.990%      |
| 10679 | BSQUARE CORP COMMON STOCK                        | 0.000%         | 99.990%      |

|       | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|-------|---|----------------|--------------|
| 10680 | A&D CO LTD  | 0.000%         | 99.990%      |
| 10681 | WORLD HOLDINGS                                    | 0.000%         | 99.990%      |
| 10682 | INES CORPORATIO                                   | 0.000%         | 99.991%      |
| 10683 | ROULARTA MEDIA                                    | 0.000%         | 99.991%      |
| 10684 | ANTALIS INTERNA                                   | 0.000%         | 99.991%      |
| 10685 | IRADIMED CORP COMMON STOCK USD.0001               | 0.000%         | 99.991%      |
| 10686 | ASHFORD INC COMMON STOCK USD.01                   | 0.000%         | 99.991%      |
| 10687 | SKYLINE CORP                                      | 0.000%         | 99.991%      |
| 10688 | HARTE HANKS INC COMMON STOCK USD1.0               | 0.000%         | 99.991%      |
| 10689 | HUAJUN HOLDINGS                                   | 0.000%         | 99.991%      |
| 10690 | SUGIH ENERGY TB                                   | 0.000%         | 99.991%      |
| 10691 | NAGARJUNA FERTI                                   | 0.000%         | 99.991%      |
| 10692 | EASTMAIN RES IN                                   | 0.000%         | 99.991%      |
| 10693 | BGF RETAIL CO L                                   | 0.000%         | 99.992%      |
| 10694 | DYAX CORPORATIO                                   | 0.000%         | 99.992%      |
| 10695 | MEDICAL SYSTEM                                    | 0.000%         | 99.992%      |
| 10696 | PROMOTORA Y OPE                                   | 0.000%         | 99.992%      |
| 10697 | OEEDO ONSEN REI                                   | 0.000%         | 99.992%      |
| 10698 | SUNWAY CONSTRUC                                   | 0.000%         | 99.992%      |
| 10699 | PEARL ORIENTAL                                    | 0.000%         | 99.992%      |
| 10700 | GUANGNAN(HLDGS)                                   | 0.000%         | 99.992%      |
| 10701 | OLYMPIC CORP                                      | 0.000%         | 99.992%      |
| 10702 | STARK TECHNOLOG                                   | 0.000%         | 99.992%      |
| 10703 | INTEVAC INC                                       | 0.000%         | 99.992%      |
| 10704 | CROCODILE GARME                                   | 0.000%         | 99.992%      |
| 10705 | GALLANT VENTURE                                   | 0.000%         | 99.993%      |
| 10706 | FRAGRANCE GROUP                                   | 0.000%         | 99.993%      |
| 10707 | TOWN CENTRE SEC                                   | 0.000%         | 99.993%      |
| 10708 | SERVICESOURCE INTERNATIONAL COMMON STOCK USD.0001 | 0.000%         | 99.993%      |
| 10709 | SILVER BASE GRO                                   | 0.000%         | 99.993%      |
| 10710 | ELEC DE STRASBO                                   | 0.000%         | 99.993%      |
| 10711 | LAURA ASHLEY HO                                   | 0.000%         | 99.993%      |
| 10712 | SOCAM DEVELOPME                                   | 0.000%         | 99.993%      |
| 10713 | KOSEI SECURITIE                                   | 0.000%         | 99.993%      |
| 10714 | SIERRA METALS I                                   | 0.000%         | 99.993%      |
| 10715 | VIRCO MFG CORPORATION COMMON STOCK USD.01         | 0.000%         | 99.993%      |
| 10716 | HOKKAIDO GAS CO                                   | 0.000%         | 99.993%      |
| 10717 | CHEROKEE INC COMMON STOCK USD.02                  | 0.000%         | 99.994%      |
| 10718 | ASPEN GROUP                                       | 0.000%         | 99.994%      |
| 10719 | MCKAY SECURITIE                                   | 0.000%         | 99.994%      |
| 10720 | SUNWAY BHD WTS                                    | 0.000%         | 99.994%      |
| 10721 | HANISON CONSTRU                                   | 0.000%         | 99.994%      |
| 10722 | 5PAISA CAPITAL                                    | 0.000%         | 99.994%      |
| 10723 | DYNASTY FINE WI                                   | 0.000%         | 99.994%      |
| 10724 | AUSWIDE BANK LT                                   | 0.000%         | 99.994%      |
| 10725 | GLORIOUS SUN EN                                   | 0.000%         | 99.994%      |
| 10726 | ASANTE INC  | 0.000%         | 99.994%      |
| 10727 | K.P.R. MILL                                       | 0.000%         | 99.994%      |
| 10728 | INTERSECTIONS INC COMMON STOCK USD.01             | 0.000%         | 99.994%      |
| 10729 | CONSTRUCTORA CO                                   | 0.000%         | 99.994%      |

|       | SECURITY NAME                                     | % OF PORTFOLIO | CUMULATIVE % |
|-------|---|----------------|--------------|
| 10730 | COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05    | 0.000%         | 99.994%      |
| 10731 | ONO SOKKI CO                                      | 0.000%         | 99.995%      |
| 10732 | GLOBAL MEDICAL REIT INC REIT                      | 0.000%         | 99.995%      |
| 10733 | MEDCO ENERGI IN                                   | 0.000%         | 99.995%      |
| 10734 | ALANDSBANKEN                                      | 0.000%         | 99.995%      |
| 10735 | AMREP CORP COMMON STOCK USD.1                     | 0.000%         | 99.995%      |
| 10736 | WILLIS LEASE FINANCE CORP COMMON STOCK USD.01     | 0.000%         | 99.995%      |
| 10737 | TSH RESOURCES B                                   | 0.000%         | 99.995%      |
| 10738 | ABTERRA LTD                                       | 0.000%         | 99.995%      |
| 10739 | BOLU CIMENTO SA                                   | 0.000%         | 99.995%      |
| 10740 | CHINA LOTSYNERG                                   | 0.000%         | 99.995%      |
| 10741 | FOUNTAIN SET HL                                   | 0.000%         | 99.995%      |
| 10742 | PETRUS RESOURCE                                   | 0.000%         | 99.995%      |
| 10743 | QAD INC B COMMON STOCK USD.001                    | 0.000%         | 99.995%      |
| 10744 | PFENEX INC COMMON STOCK USD.001                   | 0.000%         | 99.995%      |
| 10745 | PRIME MEDIA GRO                                   | 0.000%         | 99.996%      |
| 10746 | BOUSTEAD PROJEC                                   | 0.000%         | 99.996%      |
| 10747 | CATABASIS PHARMACEUTICALS IN COMMON STOCK USD.001 | 0.000%         | 99.996%      |
| 10748 | TOWER LTD   | 0.000%         | 99.996%      |
| 10749 | CHINA PROPRTIE                                    | 0.000%         | 99.996%      |
| 10750 | NIHON TRIM CO                                     | 0.000%         | 99.996%      |
| 10751 | HIPAY GROUP SA                                    | 0.000%         | 99.996%      |
| 10752 | V1 GROUP LTD                                      | 0.000%         | 99.996%      |
| 10753 | ANXIN-CHINA HOL                                   | 0.000%         | 99.996%      |
| 10754 | MIN XIN HLDGS                                     | 0.000%         | 99.996%      |
| 10755 | FRIEDMAN INDUSTRIES COMMON STOCK USD1.0           | 0.000%         | 99.996%      |
| 10756 | ADDNODE GROUP A                                   | 0.000%         | 99.996%      |
| 10757 | MEGASTUDY CO LT                                   | 0.000%         | 99.996%      |
| 10758 | ZEDGE INC CL B COMMON STOCK                       | 0.000%         | 99.996%      |
| 10759 | CHINA RARE EART                                   | 0.000%         | 99.996%      |
| 10760 | ABAN OFFSHORE                                     | 0.000%         | 99.997%      |
| 10761 | BGR ENERGY SYST                                   | 0.000%         | 99.997%      |
| 10762 | NICE SPA  | 0.000%         | 99.997%      |
| 10763 | HITE HOLDINGS C                                   | 0.000%         | 99.997%      |
| 10764 | STEEL & TUBE HL                                   | 0.000%         | 99.997%      |
| 10765 | US AUTO PARTS N                                   | 0.000%         | 99.997%      |
| 10766 | NRJ GROUP   | 0.000%         | 99.997%      |
| 10767 | FORTRESS PAPER                                    | 0.000%         | 99.997%      |
| 10768 | KONG SUN HLDGS                                    | 0.000%         | 99.997%      |
| 10769 | BIOSCRIP INC COMMON STOCK USD.0001                | 0.000%         | 99.997%      |
| 10770 | OVER FIFTY GP L                                   | 0.000%         | 99.997%      |
| 10771 | CHINA FIBER OPT                                   | 0.000%         | 99.997%      |
| 10772 | ARCELORMITTAL S                                   | 0.000%         | 99.997%      |
| 10773 | SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01  | 0.000%         | 99.997%      |
| 10774 | IGUATEMI EMP SH                                   | 0.000%         | 99.997%      |
| 10775 | PERCEPTRON INC COMMON STOCK USD.01                | 0.000%         | 99.997%      |
| 10776 | TELEGRAAF MEDIA                                   | 0.000%         | 99.997%      |
| 10777 | XERIUM TECHNOLO                                   | 0.000%         | 99.997%      |
| 10778 | FUELCELL ENERGY INC COMMON STOCK USD.0001         | 0.000%         | 99.998%      |
| 10779 | I-CABLE COMMUNI                                   | 0.000%         | 99.998%      |



|       | SECURITY NAME                                      | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10780 | DELTICOM AG  | 0.000%         | 99.998%      |
| 10781 | TRUBA ALAM MANU                                    | 0.000%         | 99.998%      |
| 10782 | ALTISOURCE ASSET MANAGEMENT COMMON STOCK           | 0.000%         | 99.998%      |
| 10783 | FERRATUM OYJ                                       | 0.000%         | 99.998%      |
| 10784 | GAFISA SA RTS E                                    | 0.000%         | 99.998%      |
| 10785 | INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001   | 0.000%         | 99.998%      |
| 10786 | FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01    | 0.000%         | 99.998%      |
| 10787 | SALMAT LTD   | 0.000%         | 99.998%      |
| 10788 | ECOSYNTHETIX IN                                    | 0.000%         | 99.998%      |
| 10789 | BLOOMSBURY PUBL                                    | 0.000%         | 99.998%      |
| 10790 | BROCKMAN MINING                                    | 0.000%         | 99.998%      |
| 10791 | MALAYSIAN RESOU                                    | 0.000%         | 99.998%      |
| 10792 | LOTTE CONFECT                                      | 0.000%         | 99.998%      |
| 10793 | KONA GRILL INC COMMON STOCK USD.01                 | 0.000%         | 99.998%      |
| 10794 | BRILLIANT CIRCL                                    | 0.000%         | 99.998%      |
| 10795 | ENERGY ABSOLUTE                                    | 0.000%         | 99.998%      |
| 10796 | YEO HIAP SENG                                      | 0.000%         | 99.998%      |
| 10797 | BRAVO BRIO RESTAURANT GROUP COMMON STOCK           | 0.000%         | 99.998%      |
| 10798 | PARADISE ENTERT                                    | 0.000%         | 99.998%      |
| 10799 | QUNXING PAPER H                                    | 0.000%         | 99.998%      |
| 10800 | COOLPAD GROUP L                                    | 0.000%         | 99.998%      |
| 10801 | CHINA DAYE NON-                                    | 0.000%         | 99.999%      |
| 10802 | AEGON NV   | 0.000%         | 99.999%      |
| 10803 | JINDAL POLY FIL                                    | 0.000%         | 99.999%      |
| 10804 | LUKS GROUP (VH)                                    | 0.000%         | 99.999%      |
| 10805 | RCM TECHNOLOGIES INC COMMON STOCK USD.05           | 0.000%         | 99.999%      |
| 10806 | MITCHAM INDUSTRIES INC COMMON STOCK USD.01         | 0.000%         | 99.999%      |
| 10807 | QUMU CORP COMMON STOCK USD.01                      | 0.000%         | 99.999%      |
| 10808 | BE GROUP AB  | 0.000%         | 99.999%      |
| 10809 | JONES ENERGY INC A COMMON STOCK USD.001            | 0.000%         | 99.999%      |
| 10810 | DESTINATION MATERNITY CORP COMMON STOCK USD.01     | 0.000%         | 99.999%      |
| 10811 | ENGLOBAL CORP COMMON STOCK USD.001                 | 0.000%         | 99.999%      |
| 10812 | CHINA DYNAMICS                                     | 0.000%         | 99.999%      |
| 10813 | POLARIS SOFTWARE                                   | 0.000%         | 99.999%      |
| 10814 | ARRIUM LTD   | 0.000%         | 99.999%      |
| 10815 | PERPETUAL ENERG                                    | 0.000%         | 99.999%      |
| 10816 | PALADIN ENERGY                                     | 0.000%         | 99.999%      |
| 10817 | 13 HOLDINGS LTD                                    | 0.000%         | 99.999%      |
| 10818 | JAKARTA INTL HT                                    | 0.000%         | 99.999%      |
| 10819 | CHARGEURS SA                                       | 0.000%         | 99.999%      |
| 10820 | DAN FORM HOLDIN                                    | 0.000%         | 99.999%      |
| 10821 | TAKACHIHO KOHEK                                    | 0.000%         | 99.999%      |
| 10822 | UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001 | 0.000%         | 99.999%      |
| 10823 | TUNAS RIDEAN                                       | 0.000%         | 99.999%      |
| 10824 | PROSAFE ASA  | 0.000%         | 99.999%      |
| 10825 | CARINDALE PROPE                                    | 0.000%         | 99.999%      |
| 10826 | TEEKAY TANKERS                                     | 0.000%         | 99.999%      |
| 10827 | TCL MULTIMEDIA                                     | 0.000%         | 99.999%      |
| 10828 | SINAR MAS MULTI                                    | 0.000%         | 99.999%      |
| 10829 | WATPAC LIMITED                                     | 0.000%         | 99.999%      |

|       | SECURITY NAME                                    | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|----------------|--------------|
| 10830 | MAX VENTURES &                                   | 0.000%         | 99.999%      |
| 10831 | CASETEK HOLDING                                  | 0.000%         | 99.999%      |
| 10832 | LYDIAN INTERNAT                                  | 0.000%         | 99.999%      |
| 10833 | SOCIETE MANUTAN                                  | 0.000%         | 100.000%     |
| 10834 | BOLLORE SA                                       | 0.000%         | 100.000%     |
| 10835 | YANCHANG PETROL                                  | 0.000%         | 100.000%     |
| 10836 | ARALEZ PHARMACE                                  | 0.000%         | 100.000%     |
| 10837 | PACIFIC ANDES I                                  | 0.000%         | 100.000%     |
| 10838 | MINGFA GROUP                                     | 0.000%         | 100.000%     |
| 10839 | DOGUS OTOMOTIV                                   | 0.000%         | 100.000%     |
| 10840 | ALTIMMUNE INC COMMON STOCK USD.0001              | 0.000%         | 100.000%     |
| 10841 | LEE & MAN CHEMI                                  | 0.000%         | 100.000%     |
| 10842 | SAFEWAY INC                                      | 0.000%         | 100.000%     |
| 10843 | CRUCIALTEC CO L                                  | 0.000%         | 100.000%     |
| 10844 | CHINA SOFT POWE                                  | 0.000%         | 100.000%     |
| 10845 | HEUNG-A SHIPPIN                                  | 0.000%         | 100.000%     |
| 10846 | CROWN CONFECTIO                                  | 0.000%         | 100.000%     |
| 10847 | MICRON SOLUTIONS INC COMMON STOCK USD.01         | 0.000%         | 100.000%     |
| 10848 | MIDLAND IC&I LT                                  | 0.000%         | 100.000%     |
| 10849 | SWIBER HOLDINGS                                  | 0.000%         | 100.000%     |
| 10850 | PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1  | 0.000%         | 100.000%     |
| 10851 | EZION HOLDINGS                                   | 0.000%         | 100.000%     |
| 10852 | IMPERIAL METALS                                  | 0.000%         | 100.000%     |
| 10853 | BIZLINK HOLDING                                  | 0.000%         | 100.000%     |
| 10854 | NOVUS HOLDINGS                                   | 0.000%         | 100.000%     |
| 10855 | IMMOBEL  | 0.000%         | 100.000%     |
| 10856 | PROBI AB   | 0.000%         | 100.000%     |
| 10857 | CARE PROPERTY I                                  | 0.000%         | 100.000%     |
| 10858 | TPI TRIUNFO PAR                                  | 0.000%         | 100.000%     |
| 10859 | D AMICO INTL SH                                  | 0.000%         | 100.000%     |
| 10860 | SPORTECH PLC                                     | 0.000%         | 100.000%     |
| 10861 | ASIA CEMENT CO                                   | 0.000%         | 100.000%     |
| 10862 | TALVIVAARA MINI                                  | 0.000%         | 100.000%     |
| 10863 | VISTA GROUP INT                                  | 0.000%         | 100.000%     |
| 10864 | NORDIC AMERICAN                                  | 0.000%         | 100.000%     |
| 10865 | ASTRO JAPAN PR                                   | 0.000%         | 100.000%     |
| 10866 | CHENNAI SUPER K                                  | 0.000%         | 100.000%     |
| 10867 | SING HOLDINGS L                                  | 0.000%         | 100.000%     |
| 10868 | ZENITH CAPITAL                                   | 0.000%         | 100.000%     |
| 10869 | EMPRESAS ICA SA                                  | 0.000%         | 100.000%     |
| 10870 | STRAD ENERGY SE                                  | 0.000%         | 100.000%     |
| 10871 | BERJAYA LAND BH                                  | 0.000%         | 100.000%     |
| 10872 | CHINA HUIZHAN D                                  | 0.000%         | 100.000%     |
| 10873 | REGIONAL REIT L                                  | 0.000%         | 100.000%     |
| 10874 | AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01 | 0.000%         | 100.000%     |
| 10875 | MANITOK ENERGY                                   | 0.000%         | 100.000%     |
| 10876 | ID SYSTEMS INC COMMON STOCK USD.01               | 0.000%         | 100.000%     |
| 10877 | ORMAT TECHNOLOG                                  | 0.000%         | 100.000%     |
| 10878 | BANCA MONTE DEI                                  | 0.000%         | 100.000%     |
| 10879 | RB ENERGY INC                                    | 0.000%         | 100.000%     |

|       | SECURITY NAME                           | % OF PORTFOLIO                        | CUMULATIVE % |
|-------|---|---------------------------------------|--------------|
| 10880 | REBOSIS PROPERT                         | 0.000%                                | 100.000%     |
| 10881 | ENERGIX-RENEWAB                         | 0.000%                                | 100.000%     |
| 10882 | DEVA HLDG                               | 0.000%                                | 100.000%     |
| 10883 | PEACE MARK HLDG                         | -                                     | 100.000%     |
| 10884 | CTBC FINANCIAL                          | -                                     | 100.000%     |
| 10885 | AFREN PLC COMMO                         | -                                     | 100.000%     |
| 10886 | PRIME RETIREMEN                         | -                                     | 100.000%     |
| 10887 | ANGLO IRISH BAN                         | -                                     | 100.000%     |
| 10888 | HANFENG EVERGRE                         | -                                     | 100.000%     |
| 10889 | INTERCELL AG RI                         | -                                     | 100.000%     |
| 10890 | MINCO BASE META                         | -                                     | 100.000%     |
| 10891 | AFRICA ISRAEL I                         | -                                     | 100.000%     |
| 10892 | GERBER SCIENTIFIC INC COM COMMON STOCK  | -                                     | 100.000%     |
| 10893 | BCO ESPIR SANTO                         | -                                     | 100.000%     |
| 10894 | MONTEA SCA RTS                          | -                                     | 100.000%     |
| 10895 | TRANSCOM WORLDW                         | -                                     | 100.000%     |
| 10896 | VIRGIN AUSTRALI                         | -                                     | 100.000%     |
| 10897 | BGP HOLDINGS (P                         | -                                     | 100.000%     |
| 10898 | CHINA METAL REC                         | -                                     | 100.000%     |
| 10899 | MEDCATH CORPORATION COMMON STOCK USD.01 | -                                     | 100.000%     |
| 10900 | NEWSSTAR FINANCIAL INCCVR COMMON STOCK  | -                                     | 100.000%     |
| 10901 | ETABLISSEMENTS                          | -                                     | 100.000%     |
| 10902 | ORBITE TECHNOLO                         | -                                     | 100.000%     |
| 10903 | EGANAGOLDPFEIL                          | -                                     | 100.000%     |
| 10904 | BERLIAN LAJU TA                         | -                                     | 100.000%     |
| 10905 | RHB CAPITAL BHD                         | -                                     | 100.000%     |
| 10906 | RREEF CHINA COM                         | -                                     | 100.000%     |
| 10907 | QLT INC WTS EXP                         | -                                     | 100.000%     |
| 10908 | PRIME AET & D H                         | -                                     | 100.000%     |
| 10909 | C A DE MEDITERR                         | -                                     | 100.000%     |
| 10910 | TOUCHSTONE EXPL                         | -                                     | 100.000%     |
| 10911 | QLT INC DOJ/SEC                         | -                                     | 100.000%     |
| 10912 | SNS REAAL GROEP                         | -                                     | 100.000%     |
| 10913 | LIGHTSTREAM RES                         | -                                     | 100.000%     |
| 10914 | QLT INC CLASS A                         | -                                     | 100.000%     |
| 10915 | CHINA LUMENA NE                         | -                                     | 100.000%     |
| 10916 | US Wire Order -                         | <span class="negative">-0.000%</span> | 100.000%     |