

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

As of March 31, 2017 (Updated Monthly)

Source: RBC

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

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

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|----|---|----------------|--------------|
| 1 | BANK OF MONTREAL COMMON STOCK | 0.700% | 0.700% |
| 2 | AT+T INC COMMON STOCK USD1.0 | 0.653% | 1.354% |
| 3 | APPLE INC | 0.649% | 2.002% |
| 4 | WELLS FARGO + CO COMMON STOCK USD1.666 | 0.612% | 2.615% |
| 5 | JPMORGAN CHASE + CO COMMON STOCK USD1.0 | 0.609% | 3.224% |
| 6 | BANK OF NOVA SCOTIA COMMON STOCK | 0.591% | 3.815% |
| 7 | TORONTO DOMINION BANK COMMON STOCK | 0.538% | 4.353% |
| 8 | SUNCOR ENERGY INC COMMON STOCK | 0.500% | 4.852% |
| 9 | ROYAL BANK OF CANADA COMMON STOCK | 0.493% | 5.346% |
| 10 | GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342 | 0.407% | 5.753% |
| 11 | EXXON MOBIL CORP COMMON STOCK | 0.390% | 6.143% |
| 12 | BANK OF AMERICA | 0.328% | 6.471% |
| 13 | INTEL CORP COMMON STOCK USD.001 | 0.327% | 6.797% |
| 14 | DEXIA CREDIT LOCAL SA NY GOVT LIQUID REGS 01/20 1.875 | 0.306% | 7.103% |
| 15 | MANULIFE FINANCIAL CORP COMMON STOCK | 0.297% | 7.400% |
| 16 | SINGAPORE GOVER | 0.296% | 7.697% |
| 17 | CHEVRON CORP COMMON STOCK USD.75 | 0.292% | 7.988% |
| 18 | MICROSOFT CORP COMMON STOCK USD.00000625 | 0.288% | 8.276% |
| 19 | CAD - London | 0.287% | 8.563% |
| 20 | CAN IMPERIAL BK OF COMMERCE COMMON STOCK | 0.287% | 8.850% |
| 21 | LANDWIRT RENTEN | 0.284% | 9.134% |
| 22 | CANADIAN NATURAL RESOURCES COMMON STOCK | 0.277% | 9.411% |
| 23 | COMCAST CORP CLASS A COMMON STOCK USD.01 | 0.277% | 9.688% |
| 24 | MERCK & CO INC | 0.267% | 9.955% |
| 25 | KFW 1.375% 01FE | 0.265% | 10.220% |
| 26 | CISCO SYSTEMS | 0.260% | 10.481% |
| 27 | PROVINCE OF ALBERTA UNSECURED 09/21 1.35 | 0.257% | 10.737% |
| 28 | EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222 | 0.244% | 10.982% |
| 29 | LANDESKREDITBAN | 0.244% | 11.226% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|----|--|----------------|--------------|
| 30 | PFIZER INC COMMON STOCK USD.05 | 0.242% | 11.468% |
| 31 | PROVINCE OF QUEBEC UNSECURED 07/20 3.5 | 0.236% | 11.704% |
| 32 | APPLE INC SR UNSECURED 02/21 2.25 | 0.236% | 11.940% |
| 33 | CITIGROUP INC COMMON STOCK USD.01 | 0.234% | 12.174% |
| 34 | CHEVRON CORP SR UNSECURED 03/20 1.961 | 0.233% | 12.407% |
| 35 | WAL-MART STORES | 0.231% | 12.638% |
| 36 | CISCO SYSTEMS INC SR UNSECURED 06/20 2.45 | 0.228% | 12.866% |
| 37 | AUST + NZ BANKING GRP NY SR UNSECURED 06/19 2.25 | 0.228% | 13.094% |
| 38 | MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05 | 0.222% | 13.316% |
| 39 | EUROPEAN INVEST | 0.222% | 13.537% |
| 40 | JOHNSON + JOHNSON COMMON STOCK USD1.0 | 0.221% | 13.758% |
| 41 | CANADA HOUSING | 0.221% | 13.979% |
| 42 | KOMMUNINVEST I | 0.220% | 14.199% |
| 43 | WESTPAC BKG COR | 0.219% | 14.418% |
| 44 | UK(GOVT OF) 4.2 | 0.218% | 14.636% |
| 45 | KOMMUNINVEST I | 0.215% | 14.851% |
| 46 | SWEDISH EXP CRE | 0.212% | 15.063% |
| 47 | US TREASURY N/B 05/25 2.125 | 0.212% | 15.275% |
| 48 | INTL BANK FOR R | 0.211% | 15.486% |
| 49 | BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2 | 0.208% | 15.695% |
| 50 | ROYAL BK OF CAN | 0.203% | 15.898% |
| 51 | PROVINCE OF ALBERTA SR UNSECURED 144A 08/20 1.75 | 0.202% | 16.100% |
| 52 | NATL AUSTRALIA | 0.202% | 16.303% |
| 53 | SAMSUNG ELECTRO | 0.199% | 16.502% |
| 54 | NATIONAL BK CDA | 0.198% | 16.700% |
| 55 | ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4 | 0.198% | 16.898% |
| 56 | NETWORK RAIL IN | 0.196% | 17.094% |
| 57 | TOTAL SA | 0.196% | 17.290% |
| 58 | UNITED KINGDOM | 0.192% | 17.482% |
| 59 | PROCTER + GAMBLE CO/THE COMMON STOCK | 0.189% | 17.671% |
| 60 | NESTLE SA | 0.188% | 17.859% |
| 61 | SUN LIFE FINANCIAL INC COMMON STOCK | 0.188% | 18.047% |
| 62 | SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125 | 0.185% | 18.232% |
| 63 | IBM CORP SR UNSECURED 01/22 2.5 | 0.184% | 18.416% |
| 64 | RABOBANK NEDERLAND NY SR UNSECURED 01/22 2.75 | 0.184% | 18.600% |
| 65 | MAGNA INTERNATIONAL INC COMMON STOCK | 0.182% | 18.783% |
| 66 | EXPORT DEVELOPM | 0.179% | 18.962% |
| 67 | TRANSCANADA CORP COMMON STOCK | 0.177% | 19.139% |
| 68 | CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25 | 0.176% | 19.314% |
| 69 | BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375 | 0.169% | 19.484% |
| 70 | AMAZON.COM INC | 0.165% | 19.649% |
| 71 | PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375 | 0.165% | 19.815% |
| 72 | UNITEDHEALTH GR | 0.163% | 19.978% |
| 73 | TORONTO DOMINION BANK SR UNSECURED 12/20 2.5 | 0.163% | 20.142% |
| 74 | CISCO SYSTEMS INC SR UNSECURED 02/21 2.2 | 0.162% | 20.303% |
| 75 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9 | 0.160% | 20.464% |
| 76 | WALT DISNEY(HLD) | 0.160% | 20.624% |
| 77 | ENBRIDGE INC COMMON STOCK | 0.159% | 20.783% |
| 78 | MICROSOFT CORP SR UNSECURED 11/20 2 | 0.159% | 20.942% |
| 79 | BANK OF NOVA SCOTIA SR UNSECURED 10/20 2.35 | 0.159% | 21.100% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 80 | DAIMLER AG | 0.158% | 21.258% |
| 81 | FACEBOOK INC A COMMON STOCK USD.000006 | 0.156% | 21.414% |
| 82 | VERIZON COMMUNICATIONS INC COMMON STOCK USD.1 | 0.154% | 21.568% |
| 83 | TOYOTA MOTOR CO | 0.154% | 21.721% |
| 84 | BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033 | 0.153% | 21.875% |
| 85 | GENERAL MOTORS CO COMMON STOCK USD.01 | 0.153% | 22.028% |
| 86 | CHINA CONST BK | 0.151% | 22.179% |
| 87 | MICROSOFT CORP SR UNSECURED 02/20 1.85 | 0.151% | 22.330% |
| 88 | ALPHABET INC CL C COMMON STOCK USD.001 | 0.149% | 22.479% |
| 89 | ORACLE CORP SR UNSECURED 09/21 1.9 | 0.147% | 22.626% |
| 90 | FINLAND GOVT IN | 0.147% | 22.773% |
| 91 | CANADIAN NATL RAILWAY CO COMMON STOCK | 0.146% | 22.919% |
| 92 | ALPHABET INC CL A COMMON STOCK USD.001 | 0.145% | 23.064% |
| 93 | MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25 | 0.144% | 23.208% |
| 94 | GENERAL ELECTRIC CO COMMON STOCK USD.06 | 0.143% | 23.351% |
| 95 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75 | 0.143% | 23.494% |
| 96 | IBM CORP SR UNSECURED 02/21 2.25 | 0.141% | 23.635% |
| 97 | BP PLC SPONS ADR ADR | 0.140% | 23.775% |
| 98 | NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/20 2.625 | 0.139% | 23.914% |
| 99 | NORDEA BANK AB SR UNSECURED 144A 05/21 2.25 | 0.138% | 24.053% |
| 100 | BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85 | 0.138% | 24.191% |
| 101 | SINGAPORE GOVT | 0.138% | 24.329% |
| 102 | SINGAPORE GOVT | 0.137% | 24.467% |
| 103 | JOHNSON + JOHNSON SR UNSECURED 03/21 1.65 | 0.135% | 24.601% |
| 104 | NESTLE FINANCE | 0.132% | 24.734% |
| 105 | WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01 | 0.132% | 24.866% |
| 106 | US BANCORP COMMON STOCK USD.01 | 0.132% | 24.998% |
| 107 | FORD MOTOR CO COMMON STOCK USD.01 | 0.132% | 25.129% |
| 108 | SWEDISH GOVERNMENT | 0.132% | 25.261% |
| 109 | BCE INC COMMON STOCK | 0.131% | 25.392% |
| 110 | MERCK + CO. INC. COMMON STOCK USD.5 | 0.131% | 25.523% |
| 111 | CVS HEALTH CORP COMMON STOCK USD.01 | 0.128% | 25.650% |
| 112 | QUALCOMM INC COMMON STOCK USD.0001 | 0.128% | 25.778% |
| 113 | TORONTO DOMINION BANK SR UNSECURED 07/21 1.8 | 0.127% | 25.905% |
| 114 | HSBC HOLDINGS PLC SPONS ADR ADR USD.5 | 0.126% | 26.031% |
| 115 | FMS WERTMANAGEM | 0.125% | 26.156% |
| 116 | BK NEDERLANDSE | 0.125% | 26.281% |
| 117 | CHEVRON CORP SR UNSECURED 06/23 3.191 | 0.124% | 26.406% |
| 118 | DEUTSCHE BAHN F | 0.124% | 26.530% |
| 119 | STATOIL ASA COMPANY GUAR 11/19 2.25 | 0.119% | 26.648% |
| 120 | AGENCE FRANC DE | 0.118% | 26.767% |
| 121 | TIME WARNER INC COMMON STOCK USD.01 | 0.118% | 26.884% |
| 122 | PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9 | 0.117% | 27.002% |
| 123 | PFIZER INC | 0.117% | 27.119% |
| 124 | SIMON PROPERTY GROUP INC REIT USD.0001 | 0.117% | 27.235% |
| 125 | COUNCIL OF EURO | 0.117% | 27.352% |
| 126 | BASF SE | 0.115% | 27.467% |
| 127 | WAL MART STORES INC SR UNSECURED 04/23 2.55 | 0.115% | 27.582% |
| 128 | EUROPEAN INVEST | 0.115% | 27.697% |
| 129 | ALLERGAN PLC | 0.114% | 27.811% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 130 | SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25 | 0.113% | 27.924% |
| 131 | TRAVELERS COS | 0.112% | 28.037% |
| 132 | MORGAN STANLEY COMMON STOCK USD.01 | 0.112% | 28.149% |
| 133 | ONTARIO(PROV OF | 0.112% | 28.261% |
| 134 | GOLDMAN SACHS GROUP INC COMMON STOCK USD.01 | 0.111% | 28.372% |
| 135 | UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0 | 0.110% | 28.483% |
| 136 | PNC BANK | 0.109% | 28.592% |
| 137 | LANDESKREDITBAN | 0.109% | 28.701% |
| 138 | UNION PACIFIC CORP COMMON STOCK USD2.5 | 0.108% | 28.809% |
| 139 | TORONTO DOMINION BANK SR UNSECURED 04/21 2.125 | 0.107% | 28.916% |
| 140 | SVENSKA HANDELSBANKEN AB COMPANY GUAR 06/19 2.25 | 0.106% | 29.023% |
| 141 | BHP BILLITON LT | 0.106% | 29.129% |
| 142 | COCA COLA CO/THE SR UNSECURED 10/20 1.875 | 0.105% | 29.234% |
| 143 | FAIRFAX FINANCI | 0.105% | 29.339% |
| 144 | CENOVUS ENERGY INC COMMON STOCK | 0.104% | 29.443% |
| 145 | ORACLE CORP COMMON STOCK USD.01 | 0.104% | 29.547% |
| 146 | EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912 | 0.103% | 29.650% |
| 147 | WASTE CONNECTIONS INC COMMON STOCK | 0.103% | 29.753% |
| 148 | HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01 | 0.102% | 29.855% |
| 149 | CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001 | 0.101% | 29.956% |
| 150 | BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9 | 0.101% | 30.057% |
| 151 | MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55 | 0.100% | 30.157% |
| 152 | TRANSPORT FOR L | 0.100% | 30.257% |
| 153 | COCA-COLA CO | 0.099% | 30.357% |
| 154 | FRENCH REP GOVT | 0.099% | 30.456% |
| 155 | ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5 | 0.099% | 30.555% |
| 156 | SHELL INTL.FIN. | 0.098% | 30.654% |
| 157 | APPLE INC SR UNSECURED 05/20 2 | 0.098% | 30.752% |
| 158 | EUROFIMA 1.75% | 0.098% | 30.850% |
| 159 | NORDRH-WESTFALE | 0.098% | 30.947% |
| 160 | VISA INC CLASS A SHARES COMMON STOCK USD.0001 | 0.097% | 31.045% |
| 161 | KOMMUNALBANKEN | 0.097% | 31.142% |
| 162 | SCHLUMBERGER LTD COMMON STOCK USD.01 | 0.096% | 31.238% |
| 163 | POTASH CORP OF SASKATCHEWAN COMMON STOCK NPV | 0.096% | 31.334% |
| 164 | RABOBANK NEDERLAND NY SR UNSECURED 01/20 2.25 | 0.096% | 31.430% |
| 165 | AGNICO EAGLE MINES LTD COMMON STOCK | 0.094% | 31.524% |
| 166 | AGRIUM INC COMMON STOCK NPV | 0.094% | 31.618% |
| 167 | SNCF RESEAU 3.1 | 0.094% | 31.711% |
| 168 | BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01 | 0.094% | 31.805% |
| 169 | TECK RESOURCES LTD CLS B COMMON STOCK | 0.092% | 31.897% |
| 170 | ROYAL DUTCH SHE | 0.092% | 31.989% |
| 171 | AMERICAN EXPRESS CO COMMON STOCK USD.2 | 0.091% | 32.080% |
| 172 | BROOKFIELD ASSET MANAGE CL A COMMON STOCK | 0.091% | 32.171% |
| 173 | MEDTRONIC PLC | 0.090% | 32.260% |
| 174 | CONOCOPHILLIPS COMMON STOCK USD.01 | 0.089% | 32.350% |
| 175 | BNP PARIBAS SA | 0.088% | 32.438% |
| 176 | GOLDCORP INC COMMON STOCK | 0.088% | 32.526% |
| 177 | AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5 | 0.087% | 32.613% |
| 178 | AUST & NZ BANK | 0.086% | 32.700% |
| 179 | APPLE INC SR UNSECURED 05/23 2.4 | 0.086% | 32.786% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 180 | ENCANA CORP COMMON STOCK | 0.086% | 32.872% |
| 181 | AUTOMATIC DATA PROCESSNG SR UNSECURED 09/20 2.25 | 0.085% | 32.957% |
| 182 | ANTHEM INC COMMON STOCK USD.01 | 0.085% | 33.041% |
| 183 | INDUSTRIAL & CO | 0.084% | 33.126% |
| 184 | CRESCENT POINT ENERGY CORP COMMON STOCK | 0.084% | 33.210% |
| 185 | INDUSTRIAL ALLI | 0.084% | 33.295% |
| 186 | BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45 | 0.084% | 33.379% |
| 187 | TEMASEK FINL I | 0.084% | 33.462% |
| 188 | ACE LTD | 0.083% | 33.546% |
| 189 | HOME DEPOT INC COMMON STOCK USD.05 | 0.083% | 33.629% |
| 190 | INTL BUSINESS M | 0.083% | 33.711% |
| 191 | FORTIS INC COMMON STOCK | 0.083% | 33.794% |
| 192 | SIEMENS AG | 0.083% | 33.877% |
| 193 | CANADIAN TIRE C | 0.082% | 33.959% |
| 194 | EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01 | 0.081% | 34.040% |
| 195 | ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35 | 0.081% | 34.121% |
| 196 | CAPITAL ONE FIN | 0.080% | 34.201% |
| 197 | BANCO SANTANDER | 0.080% | 34.281% |
| 198 | THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0 | 0.079% | 34.360% |
| 199 | AMGEN INC COMMON STOCK USD.0001 | 0.079% | 34.439% |
| 200 | DEUTSCHE TELEKO | 0.079% | 34.518% |
| 201 | ABBOTT LABORATORIES COMMON STOCK | 0.078% | 34.597% |
| 202 | CSX CORP | 0.078% | 34.675% |
| 203 | LUNDIN MINING C | 0.077% | 34.752% |
| 204 | AETNA INC COMMON STOCK USD.01 | 0.077% | 34.829% |
| 205 | UNIBAIL-RODAMCO | 0.077% | 34.906% |
| 206 | VALERO ENERGY C | 0.077% | 34.983% |
| 207 | MICRON TECHNOLO | 0.076% | 35.059% |
| 208 | FIRST QUANTUM M | 0.076% | 35.134% |
| 209 | PEPSICO INC COMMON STOCK USD.017 | 0.075% | 35.210% |
| 210 | PHILIP MORRIS INTERNATIONAL COMMON STOCK | 0.075% | 35.285% |
| 211 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/20 2.15 | 0.075% | 35.360% |
| 212 | ROYAL DUTCH SH- | 0.074% | 35.434% |
| 213 | SHAW COMMUNICATIONS INC B COMMON STOCK | 0.074% | 35.508% |
| 214 | WESTPAC BANK CO | 0.074% | 35.581% |
| 215 | KINROSS GOLD CORP COMMON STOCK | 0.073% | 35.655% |
| 216 | INTL BUSINESS MACHINES CORP COMMON STOCK USD.2 | 0.073% | 35.728% |
| 217 | MICROSOFT CORP | 0.073% | 35.801% |
| 218 | BAYERISCHE MOTO | 0.072% | 35.873% |
| 219 | VOLKSWAGEN AG | 0.072% | 35.946% |
| 220 | ORACLE CORP SR UNSECURED 07/21 2.8 | 0.072% | 36.017% |
| 221 | AGENCE FRANCAIS | 0.072% | 36.089% |
| 222 | ABB LTD | 0.072% | 36.161% |
| 223 | KRAFT HEINZ CO/THE COMMON STOCK USD.01 | 0.071% | 36.232% |
| 224 | SNC-LAVALIN GRO | 0.071% | 36.304% |
| 225 | EUROPEAN INVEST | 0.071% | 36.374% |
| 226 | NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8 | 0.071% | 36.445% |
| 227 | NORDEA BANK AB SR UNSECURED 144A 09/20 2.5 | 0.071% | 36.516% |
| 228 | DELTA AIRLINES | 0.070% | 36.586% |
| 229 | RABOBANK NEDERLAND NY SR UNSECURED 01/21 2.5 | 0.070% | 36.657% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 230 | COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55 | 0.070% | 36.727% |
| 231 | DANAHER CORP COMMON STOCK USD.01 | 0.070% | 36.797% |
| 232 | INTL BK RECON + DEVELOP SR UNSECURED 01/22 2 | 0.070% | 36.867% |
| 233 | VODAFONE GROUP | 0.070% | 36.937% |
| 234 | SWEDISH EXPORT CREDIT SR UNSECURED 08/20 1.75 | 0.070% | 37.007% |
| 235 | EUROPEAN INVESTMENT BANK SR UNSECURED 12/20 1.625 | 0.069% | 37.077% |
| 236 | EUROPEAN INVESTMENT BANK SR UNSECURED 06/21 1.625 | 0.069% | 37.146% |
| 237 | FEDEX CORPORATI | 0.069% | 37.215% |
| 238 | PUBLIC STORAGE | 0.069% | 37.284% |
| 239 | BANK OF MONTREA | 0.069% | 37.352% |
| 240 | NATL AUSTRALIA | 0.068% | 37.420% |
| 241 | CAMECO CORP COMMON STOCK | 0.068% | 37.488% |
| 242 | ROCHE HOLDING A | 0.067% | 37.555% |
| 243 | BB+T CORP COMMON STOCK USD5.0 | 0.067% | 37.622% |
| 244 | BP PLC | 0.067% | 37.689% |
| 245 | APPLE INC SR UNSECURED 02/22 2.5 | 0.066% | 37.755% |
| 246 | EQUINIX INC REIT USD.001 | 0.066% | 37.821% |
| 247 | NOVARTIS CAP CO | 0.066% | 37.887% |
| 248 | TOURMALINE OIL | 0.066% | 37.953% |
| 249 | ALTRIA GROUP INC COMMON STOCK USD.333 | 0.065% | 38.018% |
| 250 | WEST FRASER TIM | 0.065% | 38.084% |
| 251 | BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3 | 0.065% | 38.149% |
| 252 | DEXIA CREDIT LO | 0.065% | 38.213% |
| 253 | NOVARTIS AG | 0.065% | 38.278% |
| 254 | METLIFE INC COMMON STOCK USD.01 | 0.064% | 38.342% |
| 255 | TELUS CORPORATI | 0.064% | 38.407% |
| 256 | NORFOLK STHN CO | 0.064% | 38.470% |
| 257 | ORANGE SA | 0.064% | 38.534% |
| 258 | GLENCORE XSTRA | 0.064% | 38.598% |
| 259 | FINNING INTL LT | 0.063% | 38.661% |
| 260 | JOHNSON + JOHNSON SR UNSECURED 03/22 2.25 | 0.063% | 38.725% |
| 261 | CANADIAN (GOVT | 0.063% | 38.788% |
| 262 | WESTPAC BANKING CORP SR UNSECURED 05/26 2.85 | 0.062% | 38.850% |
| 263 | HITACHI | 0.062% | 38.912% |
| 264 | MARATHON PETROLEUM CORP COMMON STOCK | 0.062% | 38.974% |
| 265 | COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85 | 0.062% | 39.036% |
| 266 | BLACKROCK INC COMMON STOCK USD.01 | 0.061% | 39.097% |
| 267 | PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01 | 0.061% | 39.158% |
| 268 | SWEDEN GOVERNME | 0.061% | 39.219% |
| 269 | FRANCE GOVERNME | 0.061% | 39.280% |
| 270 | ALTAGAS LTD | 0.060% | 39.341% |
| 271 | ARC RESOURCES L | 0.060% | 39.401% |
| 272 | TOTAL CAPITAL I | 0.060% | 39.461% |
| 273 | SYNCHRONY FINANCIAL COMMON STOCK USD.001 | 0.060% | 39.521% |
| 274 | COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75 | 0.060% | 39.581% |
| 275 | PROLOGIS INC REIT USD.01 | 0.060% | 39.641% |
| 276 | CATERPILLAR INC COMMON STOCK USD1.0 | 0.060% | 39.701% |
| 277 | AFLAC INC COMMON STOCK USD.1 | 0.059% | 39.760% |
| 278 | PAN AMERICAN SILVER CORP COMMON STOCK | 0.059% | 39.819% |
| 279 | MONDELEZ INTERNATIONAL INC A COMMON STOCK | 0.059% | 39.878% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 280 | ONTARIO(PROV OF | 0.059% | 39.937% |
| 281 | BLACKBERRY LTD COMMON STOCK | 0.059% | 39.996% |
| 282 | COCA COLA CO/THE SR UNSECURED 11/23 3.2 | 0.058% | 40.054% |
| 283 | NEWBELCO SA/NV | 0.058% | 40.112% |
| 284 | ROYAL BANK OF C | 0.058% | 40.171% |
| 285 | SHELL INTL.FIN. | 0.057% | 40.228% |
| 286 | ALBERTA PROV | 0.057% | 40.286% |
| 287 | TENCENT HLDGS L | 0.057% | 40.343% |
| 288 | ROYAL BANK OF C | 0.057% | 40.400% |
| 289 | TEXAS INSTRUMEN | 0.057% | 40.457% |
| 290 | CK HUTCHINSON H | 0.057% | 40.514% |
| 291 | INTER AMERICAN DEVEL BK SR UNSECURED 11/20 2.125 | 0.057% | 40.571% |
| 292 | OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375 | 0.057% | 40.627% |
| 293 | KINDER MORGAN INC COMMON STOCK USD.01 | 0.057% | 40.684% |
| 294 | BANK NEDERLANDS | 0.056% | 40.740% |
| 295 | RIO TINTO PLC SPON ADR ADR | 0.056% | 40.796% |
| 296 | ELEMENT FINANCI | 0.056% | 40.851% |
| 297 | AVALONBAY COMMUNITIES INC REIT USD.01 | 0.055% | 40.907% |
| 298 | WELLTOWER INC REIT USD1.0 | 0.055% | 40.962% |
| 299 | HONDA MOTOR CO | 0.055% | 41.016% |
| 300 | SILVER WHEATON CORP COMMON STOCK | 0.054% | 41.071% |
| 301 | UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01 | 0.054% | 41.125% |
| 302 | SVENSKA HANDELS | 0.054% | 41.178% |
| 303 | JOHNSON CONTROL | 0.054% | 41.232% |
| 304 | EMPIRE CO LTD N | 0.054% | 41.286% |
| 305 | 3M CO COMMON STOCK USD.01 | 0.054% | 41.339% |
| 306 | EATON CORP PLC | 0.053% | 41.392% |
| 307 | GEORGE WESTON L | 0.053% | 41.445% |
| 308 | HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0 | 0.053% | 41.498% |
| 309 | TFI INTERNATION | 0.053% | 41.551% |
| 310 | NOVARTIS AG SPONSORED ADR ADR | 0.053% | 41.604% |
| 311 | SOC GENERALE | 0.053% | 41.656% |
| 312 | FRENCH REPUBLIC | 0.052% | 41.709% |
| 313 | BANK OF CHINA L | 0.052% | 41.761% |
| 314 | US BANK NA CINCINNATI SR UNSECURED 10/19 2.125 | 0.052% | 41.813% |
| 315 | VERESEN INC. | 0.052% | 41.866% |
| 316 | COOPERATIEVE RA | 0.052% | 41.918% |
| 317 | DISCOVER FINL S | 0.052% | 41.969% |
| 318 | PEMBINA PIPELINE CORP COMMON STOCK NPV | 0.052% | 42.021% |
| 319 | THOMSON REUTERS CORP COMMON STOCK | 0.052% | 42.073% |
| 320 | CANADIAN WESTER | 0.051% | 42.124% |
| 321 | BAYER AG | 0.051% | 42.175% |
| 322 | YAHOO INC | 0.051% | 42.227% |
| 323 | CAE INC COMMON STOCK | 0.051% | 42.278% |
| 324 | ENBRIDGE | 0.051% | 42.329% |
| 325 | MCDONALD S CORP COMMON STOCK USD.01 | 0.051% | 42.380% |
| 326 | SOUTHWEST AIRLI | 0.051% | 42.431% |
| 327 | SUNTRUST BANKS | 0.051% | 42.482% |
| 328 | ALLSTATE CORP COMMON STOCK USD.01 | 0.050% | 42.533% |
| 329 | PHILLIPS 66 COMMON STOCK | 0.050% | 42.583% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 330 | IMPERIAL OIL LTD COMMON STOCK | 0.050% | 42.633% |
| 331 | MASTERCARD INC A COMMON STOCK USD.0001 | 0.050% | 42.684% |
| 332 | METHANEX CORP COMMON STOCK | 0.050% | 42.734% |
| 333 | CMNWLTH BK OF A | 0.050% | 42.784% |
| 334 | LOBLAW COS LTD | 0.050% | 42.834% |
| 335 | ALAMOS GOLD INC CLASS A COMMON STOCK | 0.050% | 42.884% |
| 336 | EQUITY RESIDENT | 0.050% | 42.934% |
| 337 | WOODSIDE PETROL | 0.050% | 42.984% |
| 338 | ABBVIE INC COMMON STOCK USD.01 | 0.050% | 43.034% |
| 339 | STATE STREET CORP COMMON STOCK USD1.0 | 0.050% | 43.083% |
| 340 | ENI S.P.A. | 0.050% | 43.133% |
| 341 | LINAMAR CORP | 0.050% | 43.183% |
| 342 | WESTPAC BKG COR | 0.049% | 43.232% |
| 343 | VENTAS INC-REIT | 0.049% | 43.281% |
| 344 | BOEING CO/THE COMMON STOCK USD5.0 | 0.048% | 43.329% |
| 345 | BCO BILBAO VIZC | 0.048% | 43.378% |
| 346 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3 | 0.048% | 43.426% |
| 347 | INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01 | 0.048% | 43.474% |
| 348 | WESTERN DIGITAL | 0.048% | 43.522% |
| 349 | ZURICH FIN SVS | 0.048% | 43.570% |
| 350 | MICHELIN(CGDE) | 0.048% | 43.618% |
| 351 | CHINA MOBILE LT | 0.048% | 43.666% |
| 352 | GILDAN ACTIVEWEAR INC COMMON STOCK | 0.048% | 43.714% |
| 353 | CANADIAN PACIFIC RAILWAY LTD COMMON STOCK | 0.048% | 43.761% |
| 354 | INTL BUSINESS M | 0.047% | 43.809% |
| 355 | AMERIPRISE FINANCIAL INC COMMON STOCK USD.01 | 0.047% | 43.856% |
| 356 | VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV | 0.047% | 43.903% |
| 357 | CORNING INC COMMON STOCK USD.5 | 0.047% | 43.950% |
| 358 | SUMITOMO MITSUI | 0.047% | 43.997% |
| 359 | CHINA NATIONAL | 0.047% | 44.043% |
| 360 | ASIAN DEVELOPMENT BANK SR UNSECURED 03/21 1.625 | 0.047% | 44.090% |
| 361 | HON HAI PRECISI | 0.047% | 44.137% |
| 362 | TOYOTA MOTOR CO | 0.047% | 44.183% |
| 363 | ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01 | 0.046% | 44.229% |
| 364 | ASSIC GENERALI | 0.046% | 44.276% |
| 365 | TOTAL CAPITAL INTL SA COMPANY GUAR 06/19 2.1 | 0.046% | 44.322% |
| 366 | KONINKLIJKE AHO | 0.046% | 44.368% |
| 367 | JOHNSON + JOHNSON SR UNSECURED 03/26 2.45 | 0.046% | 44.414% |
| 368 | CME GROUP INC COMMON STOCK USD.01 | 0.046% | 44.459% |
| 369 | AIA GROUP LTD | 0.046% | 44.505% |
| 370 | CELGENE CORP | 0.046% | 44.551% |
| 371 | T MOBILE US INC COMMON STOCK USD.0001 | 0.045% | 44.596% |
| 372 | B2GOLD CORP COM | 0.045% | 44.641% |
| 373 | WHITECAP RESOUR | 0.045% | 44.687% |
| 374 | LLOYDS BANKING | 0.045% | 44.731% |
| 375 | BOSTON PROPERTIES INC REIT USD.01 | 0.045% | 44.776% |
| 376 | TAIWAN SEMI-ADR | 0.045% | 44.820% |
| 377 | WESTJET AIRLINE | 0.045% | 44.865% |
| 378 | ALIMENTATION CO | 0.044% | 44.909% |
| 379 | BEST BUY CO INC | 0.044% | 44.954% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 380 | WSP GLOBAL INC | 0.044% | 44.998% |
| 381 | MITSUBISHI UFJ | 0.044% | 45.042% |
| 382 | ASTRAZENECA PLC SPONS ADR ADR | 0.044% | 45.086% |
| 383 | COSTCO WHOLESAL | 0.044% | 45.129% |
| 384 | CCL INDS INC CL | 0.043% | 45.173% |
| 385 | LAURENTIAN BANK | 0.043% | 45.216% |
| 386 | TARGET CORP SR UNSECURED 01/22 2.9 | 0.043% | 45.259% |
| 387 | CHEVRON CORP SR UNSECURED 11/20 2.419 | 0.043% | 45.302% |
| 388 | ENGIE | 0.043% | 45.344% |
| 389 | HUSKY ENERGY IN | 0.042% | 45.386% |
| 390 | IBERDROLA SA | 0.042% | 45.429% |
| 391 | RIOCAN REAL EST | 0.042% | 45.471% |
| 392 | OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2 | 0.042% | 45.513% |
| 393 | NVIDIA CORP | 0.042% | 45.555% |
| 394 | STANLEY BLACK + DECKER INC COMMON STOCK USD2.5 | 0.042% | 45.597% |
| 395 | ITAU UNIBANCO S | 0.042% | 45.639% |
| 396 | OEKB OEST. KONTROLLBANK GOVT GUARANT 10/20 1.5 | 0.042% | 45.680% |
| 397 | PING AN INSURAN | 0.041% | 45.721% |
| 398 | MAPLE LEAF FOOD | 0.041% | 45.763% |
| 399 | INTL BK RECON + DEVELOP SR UNSECURED 05/21 1.375 | 0.041% | 45.804% |
| 400 | BANK OF MONTREAL SR UNSECURED 08/21 1.9 | 0.041% | 45.845% |
| 401 | FIAT CHRYSLER A | 0.041% | 45.886% |
| 402 | ARCHER DANIELS | 0.041% | 45.927% |
| 403 | ALLIANZ SE SPON ADR ADR | 0.041% | 45.968% |
| 404 | PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01 | 0.041% | 46.009% |
| 405 | MOHAWK INDUSTRIES INC COMMON STOCK USD.01 | 0.041% | 46.049% |
| 406 | MIZUHO FINANCIA | 0.041% | 46.090% |
| 407 | OCEANAGOLD CORP | 0.041% | 46.131% |
| 408 | IAMGOLD CORP COMMON STOCK | 0.041% | 46.171% |
| 409 | NIKE INC CL B COMMON STOCK USD1.0 | 0.040% | 46.212% |
| 410 | INTACT FINANCIA | 0.040% | 46.252% |
| 411 | CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55 | 0.040% | 46.292% |
| 412 | INGERSOLL-RAND | 0.040% | 46.333% |
| 413 | CARNIVAL CORP COMMON STOCK USD.01 | 0.040% | 46.373% |
| 414 | BARRICK GOLD CORP COMMON STOCK | 0.040% | 46.413% |
| 415 | CENTURYLINK INC COMMON STOCK USD1.0 | 0.040% | 46.453% |
| 416 | SONY CORP | 0.040% | 46.494% |
| 417 | NISSAN MOTOR CO | 0.040% | 46.534% |
| 418 | ELDORADO GOLD CORP COMMON STOCK | 0.040% | 46.574% |
| 419 | GILEAD SCIENCES | 0.040% | 46.614% |
| 420 | SYNGENTA AG | 0.040% | 46.654% |
| 421 | CELESTICA INC COMMON STOCK NPV | 0.040% | 46.694% |
| 422 | COMMONWEALTH BK AUSTR NY SR UNSECURED 09/19 2.3 | 0.040% | 46.733% |
| 423 | H&R REIT UNITS | 0.039% | 46.773% |
| 424 | HARTFORD FINANC | 0.039% | 46.812% |
| 425 | STARBUCKS CORP | 0.039% | 46.852% |
| 426 | WESTPAC BANKING CORP SR UNSECURED 05/20 2.3 | 0.039% | 46.891% |
| 427 | STATOIL ASA COMPANY GUAR 01/24 2.65 | 0.039% | 46.930% |
| 428 | TARGET CORPORAT | 0.039% | 46.969% |
| 429 | TYSON FOODS INC | 0.039% | 47.008% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 430 | CGI GROUP INC CLASS A COMMON STOCK | 0.039% | 47.047% |
| 431 | REGIONS FINANCIAL CORP COMMON STOCK USD.01 | 0.039% | 47.086% |
| 432 | LVMH MOET HENNE | 0.039% | 47.125% |
| 433 | FIFTH THIRD BAN | 0.039% | 47.163% |
| 434 | PROV OF SASK CA | 0.039% | 47.202% |
| 435 | SAPUTO GROUP IN | 0.038% | 47.241% |
| 436 | VORNADO REALTY TRUST REIT USD.04 | 0.038% | 47.279% |
| 437 | PFIZER INC SR UNSECURED 05/19 2.1 | 0.038% | 47.317% |
| 438 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625 | 0.038% | 47.355% |
| 439 | UPM-KYMMENE OYJ | 0.038% | 47.394% |
| 440 | AXA | 0.038% | 47.432% |
| 441 | UBS GROUP | 0.038% | 47.470% |
| 442 | TOTAL CAPITAL I | 0.038% | 47.508% |
| 443 | TOTAL CAPITAL I | 0.038% | 47.546% |
| 444 | GREAT WEST LIFE | 0.038% | 47.585% |
| 445 | TRANSALTA CORP COMMON STOCK | 0.038% | 47.623% |
| 446 | PEYTO EXPLORATI | 0.038% | 47.661% |
| 447 | GENERAL MILLS INC SR UNSECURED 12/21 3.15 | 0.038% | 47.699% |
| 448 | DIGITAL REALTY | 0.038% | 47.737% |
| 449 | TE CONNECTIVITY | 0.038% | 47.774% |
| 450 | VIACOM INC CLASS B COMMON STOCK USD.001 | 0.038% | 47.812% |
| 451 | M + T BANK CORP COMMON STOCK USD.5 | 0.038% | 47.850% |
| 452 | MGM MIRAGE INC | 0.038% | 47.888% |
| 453 | CHINA MOBILE | 0.038% | 47.925% |
| 454 | WHIRLPOOL CORP | 0.038% | 47.963% |
| 455 | OPEN TEXT CORPO | 0.037% | 48.000% |
| 456 | ONTARIO(PROV OF | 0.037% | 48.038% |
| 457 | PEUGEOT SA | 0.037% | 48.075% |
| 458 | ROGERS COMMUNICATIONS INC B COMMON STOCK | 0.037% | 48.112% |
| 459 | TESORO CORP | 0.037% | 48.150% |
| 460 | GOODYEAR TIRE & | 0.037% | 48.187% |
| 461 | AKZO NOBEL NV | 0.037% | 48.224% |
| 462 | RIO TINTO | 0.037% | 48.261% |
| 463 | LINK R/EST INVE | 0.037% | 48.298% |
| 464 | GEN DYNAMICS CO | 0.037% | 48.335% |
| 465 | SOFTBANK CORP | 0.037% | 48.371% |
| 466 | YAMANA GOLD INC COMMON STOCK | 0.036% | 48.408% |
| 467 | TAHOE RESOURCES INC COMMON STOCK | 0.036% | 48.444% |
| 468 | ALIBABA GROUP HOLDING SP ADR ADR USD.000025 | 0.036% | 48.480% |
| 469 | DOLLARAMA INC | 0.036% | 48.517% |
| 470 | ESSEX PROP TRUS | 0.036% | 48.553% |
| 471 | EUROPEAN INVEST | 0.036% | 48.588% |
| 472 | MOLSONCOORS-B-U | 0.036% | 48.624% |
| 473 | CI FINANCIAL CO | 0.036% | 48.660% |
| 474 | NED WATERSCHAPS | 0.036% | 48.695% |
| 475 | ING GROEP NV | 0.035% | 48.731% |
| 476 | BHP BILLITON PL | 0.035% | 48.766% |
| 477 | MITSUBISHI CHEM | 0.035% | 48.802% |
| 478 | RAYTHEON COMPANY COMMON STOCK USD.01 | 0.035% | 48.837% |
| 479 | SCHWAB(Charles) | 0.035% | 48.872% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 480 | BIOGEN IDEC INC | 0.035% | 48.907% |
| 481 | ROYAL BANK OF CANADA SR UNSECURED 03/20 2.15 | 0.035% | 48.943% |
| 482 | US dollar - Lon | 0.035% | 48.978% |
| 483 | COMPAGNIE DE SA | 0.035% | 49.013% |
| 484 | BROADCOM LTD | 0.035% | 49.048% |
| 485 | DIAGEO PLC ADR | 0.035% | 49.083% |
| 486 | CIE FINANCIERE | 0.035% | 49.118% |
| 487 | BPCE SA COMPANY GUAR 04/24 4 | 0.035% | 49.153% |
| 488 | NED WATERSCHAPS | 0.035% | 49.188% |
| 489 | LAFARGEHOLCIM L | 0.035% | 49.223% |
| 490 | NORDEA AB | 0.035% | 49.258% |
| 491 | HCP INC. | 0.035% | 49.293% |
| 492 | REALTY INCOME C | 0.035% | 49.327% |
| 493 | ACCENTURE PLC A | 0.035% | 49.362% |
| 494 | SKYWORKS SOLUTIONS INC COMMON STOCK USD.25 | 0.035% | 49.396% |
| 495 | STANTEC INC COMMON STOCK | 0.035% | 49.431% |
| 496 | SANOFI-AVENTIS | 0.034% | 49.465% |
| 497 | LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1 | 0.034% | 49.500% |
| 498 | COCA-COLA CO/TH | 0.034% | 49.534% |
| 499 | PROGRESSIVE CORP COMMON STOCK USD1.0 | 0.034% | 49.568% |
| 500 | EASTMAN CHEMICA | 0.034% | 49.602% |
| 501 | TELEFONICA SA | 0.034% | 49.636% |
| 502 | CANADA HOUSING | 0.034% | 49.670% |
| 503 | LEAR CORP | 0.034% | 49.704% |
| 504 | PROVINCE OF ONT | 0.034% | 49.738% |
| 505 | UTD PARCEL SERV | 0.034% | 49.772% |
| 506 | CRH | 0.034% | 49.806% |
| 507 | GLAXOSMITHKLINE | 0.034% | 49.840% |
| 508 | T ROWE PRICE GROUP INC COMMON STOCK USD.2 | 0.034% | 49.874% |
| 509 | AMAYA INC COMMON STOCK | 0.034% | 49.908% |
| 510 | CNOOC LTD | 0.034% | 49.942% |
| 511 | ANADARKO PETROL | 0.034% | 49.975% |
| 512 | COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4 | 0.034% | 50.009% |
| 513 | HUBBAY MINERALS INC COMMON STOCK NPV | 0.034% | 50.043% |
| 514 | MICROSOFT CORP SR UNSECURED 12/23 3.625 | 0.034% | 50.076% |
| 515 | QUEST DIAGNOSTI | 0.034% | 50.110% |
| 516 | ELI LILLY + CO COMMON STOCK | 0.033% | 50.143% |
| 517 | TMX GROUP LTD | 0.033% | 50.177% |
| 518 | STATOIL ASA | 0.033% | 50.210% |
| 519 | SCENTRE GROUP | 0.033% | 50.244% |
| 520 | ALLIANZ AG | 0.033% | 50.277% |
| 521 | CONSTELLATION S | 0.033% | 50.310% |
| 522 | MACQUARIE GP LT | 0.033% | 50.343% |
| 523 | SCOTTISH AND SO | 0.033% | 50.377% |
| 524 | TOTAL SA SPON ADR ADR | 0.033% | 50.410% |
| 525 | ROLLS-ROYCE GRO | 0.033% | 50.443% |
| 526 | EMERSON ELECTRIC CO COMMON STOCK USD.5 | 0.033% | 50.476% |
| 527 | CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875 | 0.033% | 50.509% |
| 528 | COTT CORP | 0.033% | 50.542% |
| 529 | EOG RESOURCES | 0.033% | 50.575% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 530 | LOCKHEED MARTIN | 0.033% | 50.608% |
| 531 | TAIWAN SEMICOND | 0.033% | 50.640% |
| 532 | INTER PIPELINE | 0.033% | 50.673% |
| 533 | HOST HOTELS & | 0.033% | 50.706% |
| 534 | XCEL ENERGY INC SR UNSECURED 03/21 2.4 | 0.033% | 50.738% |
| 535 | DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375 | 0.033% | 50.771% |
| 536 | GIBSON ENERGY I | 0.033% | 50.804% |
| 537 | DETOUR GOLD COR | 0.032% | 50.836% |
| 538 | NEWMONT MINING CORP COMMON STOCK USD1.6 | 0.032% | 50.868% |
| 539 | COMCAST CORP COMPANY GUAR 08/25 3.375 | 0.032% | 50.900% |
| 540 | NEW GOLD INC COMMON STOCK | 0.032% | 50.932% |
| 541 | E.ON SE | 0.032% | 50.964% |
| 542 | DAVITA INC COMMON STOCK USD.001 | 0.032% | 50.996% |
| 543 | GENWORTH MI CAN | 0.032% | 51.028% |
| 544 | HYUNDAI MOTOR C | 0.032% | 51.060% |
| 545 | ABBVIE INC SR UNSECURED 11/22 2.9 | 0.032% | 51.092% |
| 546 | BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1 | 0.032% | 51.124% |
| 547 | GOLDCORP INC SR UNSECURED 06/21 3.625 | 0.031% | 51.155% |
| 548 | GLAXOSMITHKLINE PLC SPON ADR ADR | 0.031% | 51.187% |
| 549 | BRIDGESTONE COR | 0.031% | 51.218% |
| 550 | BUNGE LTD COMMON STOCK USD.01 | 0.031% | 51.250% |
| 551 | LOWE'S COS INC | 0.031% | 51.281% |
| 552 | TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01 | 0.031% | 51.313% |
| 553 | VINCI SA | 0.031% | 51.344% |
| 554 | MICROSOFT CORP | 0.031% | 51.375% |
| 555 | ASAHI KASEI COR | 0.031% | 51.407% |
| 556 | CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75 | 0.031% | 51.438% |
| 557 | MID AMERICA APARTMENT COMM REIT USD.01 | 0.031% | 51.469% |
| 558 | CANADIAN APARTM | 0.031% | 51.501% |
| 559 | ALGONQUIN POWER | 0.031% | 51.532% |
| 560 | FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01 | 0.031% | 51.563% |
| 561 | WILLIAMS PARTNERS LP SR UNSECURED 11/21 4 | 0.031% | 51.594% |
| 562 | LAM RESEARCH CORP COMMON STOCK USD.001 | 0.031% | 51.625% |
| 563 | VOLVO AB | 0.031% | 51.656% |
| 564 | AIR CANADA | 0.031% | 51.687% |
| 565 | MITSUBISHI UFJ FINL SPON ADR ADR | 0.031% | 51.718% |
| 566 | HYNIX SEMICONDU | 0.031% | 51.748% |
| 567 | WELLS FARGO + COMPANY SR UNSECURED 04/26 3 | 0.031% | 51.779% |
| 568 | BPCE SA SR UNSECURED 02/21 2.65 | 0.031% | 51.810% |
| 569 | ORIX CORP | 0.030% | 51.840% |
| 570 | METRO INC | 0.030% | 51.870% |
| 571 | COGECO COMMUNIC | 0.030% | 51.901% |
| 572 | RWE AG (NEU) | 0.030% | 51.931% |
| 573 | IVANHOE MINES L | 0.030% | 51.961% |
| 574 | ENERFLEX LTD | 0.030% | 51.991% |
| 575 | ALASKA AIR GROUP INC COMMON STOCK USD.01 | 0.030% | 52.022% |
| 576 | IGM FINANCIAL I | 0.030% | 52.052% |
| 577 | NUCOR CORP | 0.030% | 52.082% |
| 578 | NOVO-NORDISK AS | 0.030% | 52.112% |
| 579 | CA INC COMMON STOCK USD.1 | 0.030% | 52.141% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 580 | PRECISION DRILLING CORP COMMON STOCK | 0.030% | 52.171% |
| 581 | MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1 | 0.030% | 52.201% |
| 582 | WASTE MANAGEMENT INC COMMON STOCK USD.01 | 0.030% | 52.231% |
| 583 | JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2 | 0.030% | 52.261% |
| 584 | DANONE SA | 0.030% | 52.291% |
| 585 | VERMILION ENERGY INC COMMON STOCK | 0.030% | 52.321% |
| 586 | NEXTERA ENERGY INC COMMON STOCK USD.01 | 0.030% | 52.350% |
| 587 | TOROMONT INDS L | 0.030% | 52.380% |
| 588 | KOHL S CORPORATION SR UNSECURED 11/21 4 | 0.030% | 52.410% |
| 589 | MITSUBISHI HVY | 0.030% | 52.439% |
| 590 | NORTHERN TRUST | 0.030% | 52.469% |
| 591 | SEVEN GENERATIO | 0.030% | 52.499% |
| 592 | MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2 | 0.029% | 52.528% |
| 593 | WAL MART STORES INC SR UNSECURED 10/20 3.25 | 0.029% | 52.557% |
| 594 | REPUBLIC SERVIC | 0.029% | 52.587% |
| 595 | ADVANTAGE OIL + GAS LTD COMMON STOCK | 0.029% | 52.616% |
| 596 | PANASONIC CORP | 0.029% | 52.645% |
| 597 | APPLE INC SR UNSECURED 02/27 3.35 | 0.029% | 52.674% |
| 598 | SUPERIOR PLUS C | 0.029% | 52.703% |
| 599 | PACCAR INC | 0.029% | 52.732% |
| 600 | INTESA SANPAOLO | 0.029% | 52.761% |
| 601 | DOVER CORP | 0.029% | 52.790% |
| 602 | GGP INC REIT USD.01 | 0.029% | 52.819% |
| 603 | MITSUBISHI ELEC | 0.029% | 52.848% |
| 604 | MOSAIC CO SR UNSECURED 11/21 3.75 | 0.029% | 52.876% |
| 605 | MITSUBISHI CORP | 0.029% | 52.905% |
| 606 | MTN GROUP LTD | 0.029% | 52.934% |
| 607 | ABN AMRO BANK N | 0.029% | 52.963% |
| 608 | DOMINION DIAMOND CORP COMMON STOCK | 0.029% | 52.991% |
| 609 | HOME CAP GRP IN | 0.029% | 53.020% |
| 610 | ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7 | 0.029% | 53.049% |
| 611 | TRANSCONTINENTA | 0.029% | 53.077% |
| 612 | BAXTER INTL INC | 0.029% | 53.106% |
| 613 | TEXTRON INC COMMON STOCK USD.125 | 0.028% | 53.134% |
| 614 | AUST + NZ BANKING GRP NY SR UNSECURED 11/20 2.7 | 0.028% | 53.163% |
| 615 | SASOL | 0.028% | 53.191% |
| 616 | STANDARD BANK G | 0.028% | 53.219% |
| 617 | HP ENTERPRISE CO SR UNSECURED 144A 10/20 3.85 | 0.028% | 53.248% |
| 618 | KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375 | 0.028% | 53.276% |
| 619 | LIBERTY MUTUAL | 0.028% | 53.304% |
| 620 | PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01 | 0.028% | 53.332% |
| 621 | ALLY FINANCIAL INC COMMON STOCK USD.1 | 0.028% | 53.361% |
| 622 | MACY S INC COMMON STOCK USD.01 | 0.028% | 53.389% |
| 623 | PERRIGO FIN UNL | 0.028% | 53.417% |
| 624 | JM SMUCKER CO/THE COMMON STOCK | 0.028% | 53.445% |
| 625 | NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3 | 0.028% | 53.473% |
| 626 | UNIVERSAL HLTH | 0.028% | 53.501% |
| 627 | EMERA INC. | 0.028% | 53.529% |
| 628 | REGIONS FINANCI | 0.028% | 53.557% |
| 629 | JM SMUCKER CO COMPANY GUAR 03/20 2.5 | 0.028% | 53.585% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 630 | IBM CORP SR UNSECURED 05/20 1.625 | 0.028% | 53.613% |
| 631 | KREDITANST FUR | 0.028% | 53.641% |
| 632 | UNILEVER NV | 0.028% | 53.669% |
| 633 | SOLVAY | 0.028% | 53.697% |
| 634 | COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01 | 0.028% | 53.724% |
| 635 | KEYERA CORP | 0.028% | 53.752% |
| 636 | ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7 | 0.028% | 53.780% |
| 637 | ORANGE SA SR UNSECURED 09/21 4.125 | 0.028% | 53.808% |
| 638 | DBS GROUP HLDGS | 0.028% | 53.835% |
| 639 | KDDI CORP | 0.028% | 53.863% |
| 640 | BK NED GEMEENTE | 0.028% | 53.891% |
| 641 | STRYKER CORP SR UNSECURED 03/21 2.625 | 0.028% | 53.918% |
| 642 | SHIN-ETSU CHEM | 0.027% | 53.946% |
| 643 | PRICELINE GROUP INC/THE COMMON STOCK USD.008 | 0.027% | 53.973% |
| 644 | INVESCO LTD COMMON STOCK USD.2 | 0.027% | 54.000% |
| 645 | SIKA FINANZ AG | 0.027% | 54.028% |
| 646 | MACDONALD DETTW | 0.027% | 54.055% |
| 647 | SILVER STANDARD RESOURCES COMMON STOCK | 0.027% | 54.082% |
| 648 | BRITISH AMERICAN TOB SP ADR ADR | 0.027% | 54.110% |
| 649 | HOUSING DEVEL F | 0.027% | 54.137% |
| 650 | NORWEGIAN CRUIS | 0.027% | 54.164% |
| 651 | MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4 | 0.027% | 54.191% |
| 652 | WOLTERS KLUWERS | 0.027% | 54.218% |
| 653 | FRANKLIN RESOURCES INC COMMON STOCK USD.1 | 0.027% | 54.246% |
| 654 | OSISKO GOLD ROYALTIES LTD COMMON STOCK | 0.027% | 54.272% |
| 655 | CENTERRA GOLD INC COMMON STOCK | 0.027% | 54.299% |
| 656 | PAYPAL HOLDINGS INC COMMON STOCK USD.0001 | 0.027% | 54.326% |
| 657 | ASTRAZENECA PLC SR UNSECURED 11/20 2.375 | 0.027% | 54.353% |
| 658 | FORTESCUE METAL | 0.027% | 54.380% |
| 659 | BANK OF NY MELL | 0.027% | 54.407% |
| 660 | CHINA PETROLEUM | 0.027% | 54.433% |
| 661 | STANDARD CHARTE | 0.027% | 54.460% |
| 662 | COLGATE PALMOLIVE CO COMMON STOCK USD1.0 | 0.027% | 54.487% |
| 663 | KEYCORP | 0.027% | 54.513% |
| 664 | WESTROCK CO COMMON STOCK | 0.027% | 54.540% |
| 665 | MARSH & MCLENNA | 0.026% | 54.566% |
| 666 | KOHL'S CORPORATI | 0.026% | 54.593% |
| 667 | WILLIS TOWERS W | 0.026% | 54.619% |
| 668 | TESCO PLC | 0.026% | 54.645% |
| 669 | LLOYDS BANK PLC COMPANY GUAR 08/20 2.7 | 0.026% | 54.672% |
| 670 | CITIZENS FINANCIAL GROUP COMMON STOCK USD.01 | 0.026% | 54.698% |
| 671 | PRUDENTIAL ADR | 0.026% | 54.724% |
| 672 | ENDEAVOUR MININ | 0.026% | 54.750% |
| 673 | WESTFIELD CORP | 0.026% | 54.776% |
| 674 | BOLIDEN AB | 0.026% | 54.802% |
| 675 | LINDE AG | 0.026% | 54.828% |
| 676 | CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625 | 0.026% | 54.854% |
| 677 | ZIMMER HLDGS IN | 0.026% | 54.880% |
| 678 | MUNCHENER RUCKV | 0.026% | 54.906% |
| 679 | MULLEN GROUP LT | 0.026% | 54.932% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 680 | SL GREEN REALTY | 0.026% | 54.957% |
| 681 | LEGAL & GENERAL | 0.026% | 54.983% |
| 682 | FLEXTRONICS INT | 0.026% | 55.009% |
| 683 | RESTAURANT BRANDS INTERN COMMON STOCK | 0.026% | 55.034% |
| 684 | GRAN TIERRA ENE | 0.026% | 55.060% |
| 685 | PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75 | 0.026% | 55.086% |
| 686 | WHOLE FOODS MAR | 0.026% | 55.111% |
| 687 | AIR LIQUIDE(L') | 0.026% | 55.137% |
| 688 | RELIANCE INDS | 0.026% | 55.162% |
| 689 | DSV A/S | 0.026% | 55.188% |
| 690 | ALBEMARLE CORP | 0.025% | 55.213% |
| 691 | NETEASE INC ADR ADR USD.0001 | 0.025% | 55.238% |
| 692 | LAB CORP AMER H | 0.025% | 55.264% |
| 693 | RENAULT | 0.025% | 55.289% |
| 694 | NIPPON STEEL CO | 0.025% | 55.314% |
| 695 | LEGG MASON INC SR UNSECURED 03/26 4.75 | 0.025% | 55.339% |
| 696 | US BANCORP SR UNSECURED 01/24 3.7 | 0.025% | 55.364% |
| 697 | LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01 | 0.025% | 55.390% |
| 698 | CANON INC | 0.025% | 55.415% |
| 699 | JETBLUE AIRWAYS CORP COMMON STOCK USD.01 | 0.025% | 55.440% |
| 700 | HUNTINGTON BANC | 0.025% | 55.465% |
| 701 | KOMATSU | 0.025% | 55.490% |
| 702 | NORTHLAND POWER | 0.025% | 55.515% |
| 703 | DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25 | 0.025% | 55.540% |
| 704 | PTT PUBLIC COMP | 0.025% | 55.565% |
| 705 | NEWELL BRANDS INC SR UNSECURED 12/19 2.875 | 0.025% | 55.590% |
| 706 | CSX CORP 3.7% 3 | 0.025% | 55.615% |
| 707 | METLIFE INC SR UNSECURED 02/21 4.75 | 0.025% | 55.640% |
| 708 | NATIONWIDE B/S | 0.025% | 55.664% |
| 709 | TURQUOISE HILL RESOURCES LTD COMMON STOCK | 0.025% | 55.689% |
| 710 | MCKESSON CORP. | 0.025% | 55.714% |
| 711 | APPLIED MATERIALS INC COMMON STOCK USD.01 | 0.025% | 55.739% |
| 712 | TEGNA INC COMMON STOCK USD1.0 | 0.025% | 55.764% |
| 713 | SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65 | 0.025% | 55.789% |
| 714 | DR HORTON INC COMMON STOCK USD.01 | 0.025% | 55.813% |
| 715 | DOLLAR GENERAL CORP COMMON STOCK USD.875 | 0.025% | 55.838% |
| 716 | SWISS RE AG | 0.025% | 55.863% |
| 717 | CVS HEALTH CORP SR UNSECURED 07/25 3.875 | 0.025% | 55.887% |
| 718 | BM&F BOVESPA SA | 0.025% | 55.912% |
| 719 | SCHNEIDER SA | 0.025% | 55.937% |
| 720 | LAND SECURITIES | 0.025% | 55.961% |
| 721 | HUMANA INC SR UNSECURED 10/24 3.85 | 0.025% | 55.986% |
| 722 | SVENSKA CELLULO | 0.025% | 56.010% |
| 723 | CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35 | 0.024% | 56.035% |
| 724 | EBAY INC | 0.024% | 56.059% |
| 725 | MAZDA MOTOR COR | 0.024% | 56.084% |
| 726 | PAREX RESOURCES | 0.024% | 56.108% |
| 727 | PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3 | 0.024% | 56.133% |
| 728 | ANGLO AMERICAN | 0.024% | 56.157% |
| 729 | DAI-ICHI LIFE | 0.024% | 56.181% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 730 | DH CORP | 0.024% | 56.206% |
| 731 | LYONDELLBASELL IND NV SR UNSECURED 11/21 6 | 0.024% | 56.230% |
| 732 | JABIL CIRCUIT I | 0.024% | 56.254% |
| 733 | CARREFOUR SA | 0.024% | 56.278% |
| 734 | FIRST REPUBLIC BANK/CA COMMON STOCK USD.01 | 0.024% | 56.302% |
| 735 | FUJITSU | 0.024% | 56.326% |
| 736 | POST HOLDINGS INC COMMON STOCK USD.01 | 0.024% | 56.351% |
| 737 | CBS CORP CLASS B NON VOTING COMMON STOCK USD.001 | 0.024% | 56.375% |
| 738 | BARCLAYS ADR-EA | 0.024% | 56.399% |
| 739 | LYONDELLBASELL | 0.024% | 56.423% |
| 740 | VODAFONE GROUP PLC SP ADR ADR | 0.024% | 56.447% |
| 741 | ELECTRICITE DE | 0.024% | 56.471% |
| 742 | REPSOL SA | 0.024% | 56.495% |
| 743 | STRYKER CORP | 0.024% | 56.519% |
| 744 | KEY BANK NA SR UNSECURED 06/25 3.3 | 0.024% | 56.543% |
| 745 | IMPERIAL TOBACC | 0.024% | 56.567% |
| 746 | ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3 | 0.024% | 56.591% |
| 747 | STORA ENSO OYJ | 0.024% | 56.615% |
| 748 | NETAPP INC. | 0.024% | 56.639% |
| 749 | CANFOR CORPORAT | 0.024% | 56.663% |
| 750 | RUSSEL METALS I | 0.024% | 56.687% |
| 751 | COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85 | 0.024% | 56.711% |
| 752 | Cineplex Inc. | 0.024% | 56.734% |
| 753 | PACIFIC GAS & E | 0.024% | 56.758% |
| 754 | HESS CORPORATIO | 0.024% | 56.782% |
| 755 | DEERE + CO COMMON STOCK USD1.0 | 0.024% | 56.806% |
| 756 | ENERCARE INC | 0.024% | 56.830% |
| 757 | FIRSTSERVICE CORP COMMON STOCK | 0.024% | 56.853% |
| 758 | TJX COS INC | 0.024% | 56.877% |
| 759 | UNUM GROUP | 0.024% | 56.901% |
| 760 | CHARLES SCHWAB CORP SR UNSECURED 03/25 3 | 0.024% | 56.924% |
| 761 | INTERFOR CORP | 0.024% | 56.948% |
| 762 | NATIONAL OILWEL | 0.024% | 56.972% |
| 763 | AMERISOURCEBERG | 0.024% | 56.995% |
| 764 | WM MORRISON SUP | 0.024% | 57.019% |
| 765 | ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875 | 0.024% | 57.043% |
| 766 | RITCHIE BROS. A | 0.024% | 57.066% |
| 767 | DOMINION RES(VI | 0.024% | 57.090% |
| 768 | SVB FINANCIAL GROUP COMMON STOCK USD.001 | 0.024% | 57.113% |
| 769 | BECTON DICKINSON | 0.024% | 57.137% |
| 770 | BANK OF AMERICA CORP SR UNSECURED 07/20 5.625 | 0.024% | 57.160% |
| 771 | BLUESCOPE STEEL | 0.024% | 57.184% |
| 772 | NOBLE ENERGY IN | 0.023% | 57.207% |
| 773 | Banco Sabadell | 0.023% | 57.231% |
| 774 | CIGNA CORP SR UNSECURED 02/22 4 | 0.023% | 57.254% |
| 775 | MEAD JOHNSON NUTRITION C SR UNSECURED 11/20 3 | 0.023% | 57.278% |
| 776 | AMERICAN INTL GROUP SR UNSECURED 03/21 3.3 | 0.023% | 57.301% |
| 777 | DUKE ENERGY CORP COMMON STOCK USD.001 | 0.023% | 57.324% |
| 778 | AVIVA PLC | 0.023% | 57.348% |
| 779 | HSBC HOLDINGS P | 0.023% | 57.371% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 780 | SMART REAL ESTA | 0.023% | 57.394% |
| 781 | PERSIMMON PLC | 0.023% | 57.418% |
| 782 | REGENCY CENTERS CORP REIT USD.01 | 0.023% | 57.441% |
| 783 | GENUINE PARTS C | 0.023% | 57.464% |
| 784 | LOEWS CORP COMMON STOCK USD.01 | 0.023% | 57.487% |
| 785 | BAE SYSTEMS | 0.023% | 57.511% |
| 786 | AMP LIMITED | 0.023% | 57.534% |
| 787 | GOODMAN GROUP | 0.023% | 57.557% |
| 788 | TEVA PHARMACEUTICAL SP ADR ADR | 0.023% | 57.580% |
| 789 | BROWN FORMAN CORP SR UNSECURED 01/23 2.25 | 0.023% | 57.603% |
| 790 | AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6 | 0.023% | 57.627% |
| 791 | AUST & NZ BK GP | 0.023% | 57.650% |
| 792 | AT+T INC SR UNSECURED 05/25 3.4 | 0.023% | 57.673% |
| 793 | VALE RIO DOCE(C | 0.023% | 57.696% |
| 794 | WESFARMERS LTD | 0.023% | 57.719% |
| 795 | HUNTSMAN CORP COMMON STOCK USD.01 | 0.023% | 57.742% |
| 796 | MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75 | 0.023% | 57.765% |
| 797 | BANCO SANTANDER SA SPON ADR ADR | 0.023% | 57.789% |
| 798 | BORGWARNER INC COMMON STOCK USD.01 | 0.023% | 57.812% |
| 799 | FRANCO NEVADA CORP COMMON STOCK | 0.023% | 57.835% |
| 800 | PRETIUM RESOURC | 0.023% | 57.858% |
| 801 | OVERSEA-CHINESE | 0.023% | 57.881% |
| 802 | ING BANK NV SR UNSECURED 144A 03/21 2.75 | 0.023% | 57.904% |
| 803 | ENVISION HEALTHCARE CORP COMMON STOCK | 0.023% | 57.927% |
| 804 | CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75 | 0.023% | 57.950% |
| 805 | PRAXAIR STK | 0.023% | 57.973% |
| 806 | BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8 | 0.023% | 57.996% |
| 807 | PNC BANK NA 2.6 | 0.023% | 58.019% |
| 808 | CORUS ENTERTAIN | 0.023% | 58.042% |
| 809 | LG Electronics | 0.023% | 58.065% |
| 810 | UDR INC REIT USD.01 | 0.023% | 58.088% |
| 811 | DOLLAR TREE INC | 0.023% | 58.111% |
| 812 | LLOYDS BANKING | 0.023% | 58.134% |
| 813 | GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85 | 0.023% | 58.157% |
| 814 | HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5 | 0.023% | 58.180% |
| 815 | ASSURED GUARANT | 0.023% | 58.202% |
| 816 | LENNAR CORP CL | 0.023% | 58.225% |
| 817 | VIVENDI SA | 0.023% | 58.248% |
| 818 | VERIZON COMMUN | 0.023% | 58.271% |
| 819 | UTD THERAPEUTIC | 0.023% | 58.294% |
| 820 | SUMITOMO ELEC I | 0.023% | 58.316% |
| 821 | CANADIAN REAL E | 0.023% | 58.339% |
| 822 | ATCO LTD CL I N | 0.023% | 58.362% |
| 823 | NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45 | 0.023% | 58.385% |
| 824 | ALEXANDRIA REAL ESTATE EQUIT REIT USD.01 | 0.023% | 58.407% |
| 825 | AMETEK INC COMMON STOCK USD.01 | 0.023% | 58.430% |
| 826 | SUMITOMO CHEMIC | 0.023% | 58.453% |
| 827 | SUN HUNG KAI PR | 0.023% | 58.475% |
| 828 | RYDER SYSTEM IN | 0.023% | 58.498% |
| 829 | ASTRAZENECA PLC SR UNSECURED 11/25 3.375 | 0.023% | 58.520% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 830 | BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2 | 0.023% | 58.543% |
| 831 | TIFFANY & CO | 0.022% | 58.565% |
| 832 | ARKEMA | 0.022% | 58.588% |
| 833 | ASHTREAD GROUP | 0.022% | 58.610% |
| 834 | DUKE REALTY CORP REIT USD.01 | 0.022% | 58.633% |
| 835 | CREDIT SUISSE G | 0.022% | 58.655% |
| 836 | SAMPO OYJ | 0.022% | 58.677% |
| 837 | OWENS CORNING COMMON STOCK USD.001 | 0.022% | 58.700% |
| 838 | JX HOLDINGS INC | 0.022% | 58.722% |
| 839 | ATOS ORIGIN SA | 0.022% | 58.744% |
| 840 | NTT DOCOMO INC | 0.022% | 58.767% |
| 841 | FRESENIUS SE & | 0.022% | 58.789% |
| 842 | MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45 | 0.022% | 58.811% |
| 843 | SMITHS GROUP | 0.022% | 58.834% |
| 844 | MYLAN INC/PA | 0.022% | 58.856% |
| 845 | LINCOLN NATL CO | 0.022% | 58.878% |
| 846 | REXEL PROMESSES | 0.022% | 58.900% |
| 847 | 3I GROUP PLC | 0.022% | 58.923% |
| 848 | BAXTER INTL INC | 0.022% | 58.945% |
| 849 | AEON CO., LTD | 0.022% | 58.967% |
| 850 | RESONA HOLDINGS | 0.022% | 58.989% |
| 851 | INTERNATIONAL PAPER CO COMMON STOCK USD1.0 | 0.022% | 59.011% |
| 852 | CONSTELLATION BRANDS INC A COMMON STOCK USD.01 | 0.022% | 59.033% |
| 853 | ENEL S.p.A. | 0.022% | 59.055% |
| 854 | PETROBRAS PREEFE | 0.022% | 59.077% |
| 855 | ING GROEP NV | 0.022% | 59.099% |
| 856 | UNICREDIT SPA | 0.022% | 59.121% |
| 857 | EXCHANGE INCOME | 0.022% | 59.143% |
| 858 | ON SEMICONDUCTOR CORP COMMON STOCK USD.01 | 0.022% | 59.165% |
| 859 | XPO LOGISTICS INC COMMON STOCK USD.001 | 0.022% | 59.187% |
| 860 | DEUTSCHE BANK A | 0.022% | 59.209% |
| 861 | STMICROELECTRON | 0.022% | 59.231% |
| 862 | ROLLS ROYCE | 0.022% | 59.253% |
| 863 | BANK OF NOVA SCOTIA DEPOSIT NOTE 01/21 3.27 | 0.022% | 59.275% |
| 864 | ADIDAS AG | 0.022% | 59.297% |
| 865 | DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25 | 0.022% | 59.319% |
| 866 | FOOT LOCKER INC COMMON STOCK USD.01 | 0.022% | 59.341% |
| 867 | mitsui & co | 0.022% | 59.362% |
| 868 | JUNIPER NETWORK | 0.022% | 59.384% |
| 869 | SAINSBURY (J) P | 0.022% | 59.406% |
| 870 | MTU AERO ENGINE | 0.022% | 59.428% |
| 871 | ILLINOIS TOOL WORKS COMMON STOCK USD.01 | 0.022% | 59.449% |
| 872 | NASDAQ INC COMMON STOCK USD.01 | 0.022% | 59.471% |
| 873 | NEW FLYER COMMO | 0.022% | 59.493% |
| 874 | CARMAX INC COMMON STOCK USD.5 | 0.022% | 59.514% |
| 875 | GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375 | 0.022% | 59.536% |
| 876 | DUFREY AG-REG | 0.022% | 59.558% |
| 877 | CENTENE CORP COMMON STOCK USD.001 | 0.022% | 59.579% |
| 878 | FEDERAL REALTY INVS TRUST REIT USD.01 | 0.021% | 59.601% |
| 879 | BEST BUY CO INC | 0.021% | 59.622% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|--|----------------|--------------|
| 880 | AUTOMATIC DATA PROCESSING COMMON STOCK USD.1 | 0.021% | 59.643% |
| 881 | INGREDION INC COMMON STOCK USD.01 | 0.021% | 59.665% |
| 882 | PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5 | 0.021% | 59.686% |
| 883 | NEWCREST MINING | 0.021% | 59.707% |
| 884 | TIME WARNER CABLE LLC SR SECURED 02/20 5 | 0.021% | 59.728% |
| 885 | CBRE GROUP INC A COMMON STOCK USD.01 | 0.021% | 59.750% |
| 886 | QUEBECOR INC 'B | 0.021% | 59.771% |
| 887 | BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375 | 0.021% | 59.792% |
| 888 | NORDSTROM INC SR UNSECURED 05/20 4.75 | 0.021% | 59.813% |
| 889 | LIBERTY BROADBAND C COMMON STOCK USD.01 | 0.021% | 59.834% |
| 890 | IRON MOUNTAIN INC REIT USD.01 | 0.021% | 59.855% |
| 891 | MARATHON OIL CO | 0.021% | 59.876% |
| 892 | SECURE ENERGY S | 0.021% | 59.898% |
| 893 | BIRCHCLIFF ENER | 0.021% | 59.919% |
| 894 | TARGA RESOURCES CORP COMMON STOCK USD.001 | 0.021% | 59.940% |
| 895 | STRYKER CORP SR UNSECURED 05/24 3.375 | 0.021% | 59.961% |
| 896 | FNF GROUP TRACKING STK USD.0001 | 0.021% | 59.982% |
| 897 | AGCO CORP | 0.021% | 60.003% |
| 898 | EXTRA SPACE STO | 0.021% | 60.024% |
| 899 | GAP INC | 0.021% | 60.045% |
| 900 | L3 TECHNOLOGIES INC COMMON STOCK USD.01 | 0.021% | 60.066% |
| 901 | PHILIPS ELECTRO | 0.021% | 60.087% |
| 902 | SHIRE PLC | 0.021% | 60.108% |
| 903 | TREASURY WINE E | 0.021% | 60.129% |
| 904 | ASSOCD BANC-COR | 0.021% | 60.150% |
| 905 | KIMCO REALTY | 0.021% | 60.171% |
| 906 | WR BERKLEY CORP COMMON STOCK USD.2 | 0.021% | 60.192% |
| 907 | CAMPBELL SOUP CO SR UNSECURED 03/25 3.3 | 0.021% | 60.213% |
| 908 | REINSURANCE GRO | 0.021% | 60.234% |
| 909 | BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25 | 0.021% | 60.255% |
| 910 | AUTOLIV INC | 0.021% | 60.276% |
| 911 | RADIANT OPTO EL | 0.021% | 60.297% |
| 912 | LKQ CORP COMMON STOCK USD.01 | 0.021% | 60.317% |
| 913 | AGILENT TECHNOL | 0.021% | 60.338% |
| 914 | SEMAFO INC COMM | 0.021% | 60.359% |
| 915 | KANSAS CITY SOUTHERN COMMON STOCK USD.01 | 0.021% | 60.380% |
| 916 | UBS AG STAMFORD CT SR UNSECURED 08/19 2.375 | 0.021% | 60.401% |
| 917 | ADOBE SYSTEMS I | 0.021% | 60.422% |
| 918 | LANXESS | 0.021% | 60.442% |
| 919 | LG DISPLAY CO | 0.021% | 60.463% |
| 920 | PETROBRAS COMMO | 0.021% | 60.484% |
| 921 | GKN PLC | 0.021% | 60.505% |
| 922 | AFFILIATED MNGR | 0.021% | 60.525% |
| 923 | PARKLAND FUEL C | 0.021% | 60.546% |
| 924 | MARTIN MARIETTA | 0.021% | 60.567% |
| 925 | ADECCO SA | 0.021% | 60.587% |
| 926 | METLIFE INC SR UNSECURED 04/24 3.6 | 0.021% | 60.608% |
| 927 | PENN WEST PETROLEUM LTD COMMON STOCK | 0.021% | 60.629% |
| 928 | ETRADE FINANCIA | 0.021% | 60.649% |
| 929 | COTY INC CL A COMMON STOCK USD.01 | 0.021% | 60.670% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 930 | CELANESE CORP SERIES A COMMON STOCK USD.0001 | 0.021% | 60.690% |
| 931 | GILEAD SCIENCES INC SR UNSECURED 04/24 3.7 | 0.021% | 60.711% |
| 932 | CITIC LTD | 0.021% | 60.731% |
| 933 | TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625 | 0.020% | 60.752% |
| 934 | TATA MOTORS LTD | 0.020% | 60.772% |
| 935 | JOHNSON MATTHEY | 0.020% | 60.793% |
| 936 | ARROW ELECTRONI | 0.020% | 60.813% |
| 937 | SPARK INFRASTRU | 0.020% | 60.833% |
| 938 | DEUTSCHE BANK AG SR UNSECURED 144A 10/21 4.25 | 0.020% | 60.854% |
| 939 | BRIT SKY BROAD | 0.020% | 60.874% |
| 940 | NAVIENT CORP COMMON STOCK USD.01 | 0.020% | 60.895% |
| 941 | MARKEL CORP COMMON STOCK | 0.020% | 60.915% |
| 942 | UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75 | 0.020% | 60.935% |
| 943 | KONINKLIJKE KPN | 0.020% | 60.955% |
| 944 | TOYOTA TSUSHO C | 0.020% | 60.975% |
| 945 | VALEO SA | 0.020% | 60.996% |
| 946 | SYNOPSIS INC | 0.020% | 61.016% |
| 947 | ADVANCE AUTO PARTS INC COMMON STOCK USD.0001 | 0.020% | 61.036% |
| 948 | TAYLOR WIMPEY | 0.020% | 61.056% |
| 949 | MARTINREA INTER | 0.020% | 61.076% |
| 950 | NEVSUN RESOURCES LTD COMMON STOCK | 0.020% | 61.096% |
| 951 | BED BATH & BEYO | 0.020% | 61.116% |
| 952 | LABRADOR IRON O | 0.020% | 61.137% |
| 953 | CUMMINS INC | 0.020% | 61.157% |
| 954 | ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65 | 0.020% | 61.177% |
| 955 | SOUTHERN CO | 0.020% | 61.197% |
| 956 | GENERAL MILLS I | 0.020% | 61.217% |
| 957 | DOW CHEMICAL CO/THE COMMON STOCK USD2.5 | 0.020% | 61.237% |
| 958 | COUNTRY GARDEN | 0.020% | 61.257% |
| 959 | INTERNATIONAL G | 0.020% | 61.277% |
| 960 | UNILEVER PLC SPONSORED ADR ADR | 0.020% | 61.297% |
| 961 | TELIASONERA AB | 0.020% | 61.317% |
| 962 | TORCHMARK CORP COMMON STOCK USD1.0 | 0.020% | 61.336% |
| 963 | AECOM COMMON STOCK USD.01 | 0.020% | 61.356% |
| 964 | TELECOM ITALIA | 0.020% | 61.376% |
| 965 | RECKITT BENCKIS | 0.020% | 61.396% |
| 966 | SLM CORP COMMON STOCK USD.2 | 0.020% | 61.416% |
| 967 | AKAMAI TECHNOLO | 0.020% | 61.436% |
| 968 | TOLL BROTHERS INC COMMON STOCK USD.01 | 0.020% | 61.455% |
| 969 | DEUTSCHE POST A | 0.020% | 61.475% |
| 970 | DENTSPLY SIRONA INC COMMON STOCK USD.01 | 0.020% | 61.495% |
| 971 | EVEREST RE GROU | 0.020% | 61.514% |
| 972 | CHINA EVERGRAND | 0.020% | 61.534% |
| 973 | AECON GROUP INC | 0.020% | 61.554% |
| 974 | NRG ENERGY | 0.020% | 61.573% |
| 975 | WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3 | 0.020% | 61.593% |
| 976 | INFOSYS TECHNOL | 0.020% | 61.613% |
| 977 | GEELY AUTOMOBIL | 0.020% | 61.632% |
| 978 | STOCKLAND TRUST | 0.020% | 61.652% |
| 979 | TIME WARNER INC | 0.020% | 61.672% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 980 | ALLIED PPTY,REI | 0.020% | 61.691% |
| 981 | SWATCH GROUP | 0.020% | 61.711% |
| 982 | RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01 | 0.020% | 61.730% |
| 983 | CHINA O/SEAS LA | 0.020% | 61.750% |
| 984 | SIERRA WIRELESS INC COMMON STOCK | 0.019% | 61.769% |
| 985 | KLEPIERRE | 0.019% | 61.788% |
| 986 | MARRIOTT INTL I | 0.019% | 61.808% |
| 987 | CONAGRA BRANDS INC COMMON STOCK USD5.0 | 0.019% | 61.827% |
| 988 | KIMBERLY-CLARK | 0.019% | 61.846% |
| 989 | AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85 | 0.019% | 61.866% |
| 990 | HYATT HOTELS CO | 0.019% | 61.885% |
| 991 | MELROSEIndustr | 0.019% | 61.904% |
| 992 | SOUTHERN CO SR UNSECURED 06/20 2.75 | 0.019% | 61.924% |
| 993 | PENTAIR PLC | 0.019% | 61.943% |
| 994 | CLARIANT AG | 0.019% | 61.962% |
| 995 | CENTRICA PLC 4. | 0.019% | 61.981% |
| 996 | SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45 | 0.019% | 62.001% |
| 997 | SUZUKI MOTOR CO | 0.019% | 62.020% |
| 998 | CONCHO RESOURCE | 0.019% | 62.039% |
| 999 | ONEX CORP SUB V | 0.019% | 62.058% |
| 1000 | NESTE OIL OYJ | 0.019% | 62.077% |
| 1001 | RYDER SYSTEM IN | 0.019% | 62.097% |
| 1002 | SMURFIT KAPPA P | 0.019% | 62.116% |
| 1003 | PREMIUM BRANDS | 0.019% | 62.135% |
| 1004 | DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01 | 0.019% | 62.154% |
| 1005 | GRUPO MEXICO SA | 0.019% | 62.173% |
| 1006 | PENSKE TRUCK LE | 0.019% | 62.192% |
| 1007 | HARLEY DAVIDSON | 0.019% | 62.211% |
| 1008 | AIR PRODS & CHE | 0.019% | 62.230% |
| 1009 | CSL LIMITED | 0.019% | 62.249% |
| 1010 | FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001 | 0.019% | 62.268% |
| 1011 | COLGATE-PALMOLI | 0.019% | 62.287% |
| 1012 | ASSURANT INC COMMON STOCK USD.01 | 0.019% | 62.306% |
| 1013 | OLD REPUBLIC INTL CORP COMMON STOCK USD1.0 | 0.019% | 62.325% |
| 1014 | GENTEX CORP COMMON STOCK USD.06 | 0.019% | 62.344% |
| 1015 | HP INC COMMON STOCK USD.01 | 0.019% | 62.363% |
| 1016 | ENSIGN ENERGY S | 0.019% | 62.381% |
| 1017 | CDN UTILS LTD N | 0.019% | 62.400% |
| 1018 | MACERICH CO | 0.019% | 62.419% |
| 1019 | PARKER HANNIFIN CORP COMMON STOCK USD.5 | 0.019% | 62.438% |
| 1020 | ARCONIC INC COMMON STOCK | 0.019% | 62.457% |
| 1021 | MARKS & SPENCER | 0.019% | 62.475% |
| 1022 | BOC HONG KONG H | 0.019% | 62.494% |
| 1023 | BORAL LIMITED | 0.019% | 62.513% |
| 1024 | NORTHROP GRUMMA | 0.019% | 62.531% |
| 1025 | NASDAQ INC SR UNSECURED 06/24 4.25 | 0.019% | 62.550% |
| 1026 | MURATA MFG CO | 0.019% | 62.568% |
| 1027 | HARRIS CORPORATION SR UNSECURED 04/20 2.7 | 0.019% | 62.587% |
| 1028 | AMEREN CORP SR UNSECURED 11/20 2.7 | 0.019% | 62.605% |
| 1029 | TRINITY INDS | 0.019% | 62.624% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1030 | BERKSHIRE HAT E | 0.019% | 62.642% |
| 1031 | POLSKI KON NAF | 0.018% | 62.661% |
| 1032 | KROGER CO | 0.018% | 62.679% |
| 1033 | AMERICAN FINANCIAL GROUP INC COMMON STOCK | 0.018% | 62.698% |
| 1034 | TELEPERFORMANCE | 0.018% | 62.716% |
| 1035 | XEROX CORP COMMON STOCK USD1.0 | 0.018% | 62.735% |
| 1036 | FEDEX CORP COMPANY GUAR 02/20 2.3 | 0.018% | 62.753% |
| 1037 | AGRICULTURAL BK | 0.018% | 62.771% |
| 1038 | PRIMERICA INC COMMON STOCK | 0.018% | 62.790% |
| 1039 | OSHKOSH CORP COMMON STOCK USD.01 | 0.018% | 62.808% |
| 1040 | ARAMARK COMMON STOCK USD.01 | 0.018% | 62.826% |
| 1041 | AON PLC | 0.018% | 62.845% |
| 1042 | COACH INC | 0.018% | 62.863% |
| 1043 | COMPUTER SCIENCES CORP COMMON STOCK USD1.0 | 0.018% | 62.881% |
| 1044 | PVH CORP COMMON STOCK USD1.0 | 0.018% | 62.900% |
| 1045 | BOUYGUES | 0.018% | 62.918% |
| 1046 | VULCAN MATERIAL | 0.018% | 62.936% |
| 1047 | TORC OIL & GAS | 0.018% | 62.954% |
| 1048 | HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5 | 0.018% | 62.972% |
| 1049 | OLIN CORP | 0.018% | 62.991% |
| 1050 | TERADYNE INC | 0.018% | 63.009% |
| 1051 | LIBERTY MUTUAL | 0.018% | 63.027% |
| 1052 | DANONE S.A. COM | 0.018% | 63.045% |
| 1053 | FLUOR CORP COMMON STOCK USD.01 | 0.018% | 63.063% |
| 1054 | SANLAM LIMITED | 0.018% | 63.082% |
| 1055 | AUTONATION INC | 0.018% | 63.100% |
| 1056 | ACTELION LTD | 0.018% | 63.118% |
| 1057 | MORGAN STANLEY SR UNSECURED 04/24 3.875 | 0.018% | 63.136% |
| 1058 | CARDINAL HEALTH | 0.018% | 63.154% |
| 1059 | THERMO FISHER S | 0.018% | 63.172% |
| 1060 | EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176 | 0.018% | 63.190% |
| 1061 | NATIONAL GRID PLC SP ADR ADR | 0.018% | 63.208% |
| 1062 | DENMARK GOVERNMENT | 0.018% | 63.226% |
| 1063 | CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01 | 0.018% | 63.244% |
| 1064 | SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375 | 0.018% | 63.262% |
| 1065 | L-BANK BW FOERD | 0.018% | 63.280% |
| 1066 | EAST WEST BANCORP INC COMMON STOCK USD.001 | 0.018% | 63.298% |
| 1067 | BAKER HUGHES IN | 0.018% | 63.316% |
| 1068 | CASCADES INC | 0.018% | 63.334% |
| 1069 | KONINKLIJKE PHILIPS NVR NY NY REG SHRS | 0.018% | 63.352% |
| 1070 | AISIN SEIKI CO | 0.018% | 63.369% |
| 1071 | MYLAN NV 3.125% | 0.018% | 63.387% |
| 1072 | VEREIT INC REIT USD.01 | 0.018% | 63.405% |
| 1073 | SYNNEX CORP COMMON STOCK USD.001 | 0.018% | 63.423% |
| 1074 | NEWELL BRANDS INC COMMON STOCK USD1.0 | 0.018% | 63.441% |
| 1075 | COMERICA INC | 0.018% | 63.459% |
| 1076 | KELLOGG CO 4% 1 | 0.018% | 63.476% |
| 1077 | WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15 | 0.018% | 63.494% |
| 1078 | PULTEGROUP INC. | 0.018% | 63.512% |
| 1079 | LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5 | 0.018% | 63.530% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1080 | WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001 | 0.018% | 63.547% |
| 1081 | COLLIERS INTERNATIONAL GROUP COMMON STOCK | 0.018% | 63.565% |
| 1082 | DEUTSCHE LUFTHA | 0.018% | 63.583% |
| 1083 | HALLIBURTON CO | 0.018% | 63.600% |
| 1084 | SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0 | 0.018% | 63.618% |
| 1085 | NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1 | 0.018% | 63.636% |
| 1086 | BANK RAKYAT IND | 0.018% | 63.653% |
| 1087 | HSBC USA INC SR UNSECURED 08/20 2.75 | 0.018% | 63.671% |
| 1088 | CHINA PETROLEUM | 0.018% | 63.689% |
| 1089 | MANPOWER INC | 0.018% | 63.706% |
| 1090 | JPMORGAN CHASE | 0.018% | 63.724% |
| 1091 | NATIONAL AUSTRA | 0.018% | 63.741% |
| 1092 | AIR LEASE CORP | 0.018% | 63.759% |
| 1093 | QUANTA SERVICES | 0.018% | 63.776% |
| 1094 | BROTHERIndustr | 0.018% | 63.794% |
| 1095 | NEC CORP | 0.017% | 63.811% |
| 1096 | STAPLES INC | 0.017% | 63.829% |
| 1097 | UNILEVER NV | 0.017% | 63.846% |
| 1098 | OMV AG | 0.017% | 63.864% |
| 1099 | CENTRICA PLC | 0.017% | 63.881% |
| 1100 | VICINITY CENTER | 0.017% | 63.899% |
| 1101 | CA INC 3.6% 01A | 0.017% | 63.916% |
| 1102 | SNAP-ON INC | 0.017% | 63.933% |
| 1103 | GAS NATURAL SDG | 0.017% | 63.951% |
| 1104 | THOR INDUSTRIES INC COMMON STOCK USD.1 | 0.017% | 63.968% |
| 1105 | AFLAC INC SR UNSECURED 06/23 3.625 | 0.017% | 63.985% |
| 1106 | BRUNSWICK CORP | 0.017% | 64.003% |
| 1107 | SWEDBANK AB | 0.017% | 64.020% |
| 1108 | SPRINT CORP COMMON STOCK USD.01 | 0.017% | 64.037% |
| 1109 | TOREX GOLD RESO | 0.017% | 64.054% |
| 1110 | UNITED OVERSEAS | 0.017% | 64.071% |
| 1111 | INNERGEX RENEWA | 0.017% | 64.089% |
| 1112 | SANDSTORM GOLD | 0.017% | 64.106% |
| 1113 | CAIXABANK | 0.017% | 64.123% |
| 1114 | MEG ENERGY CORP | 0.017% | 64.140% |
| 1115 | ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0 | 0.017% | 64.157% |
| 1116 | STEINHOFF INTER | 0.017% | 64.174% |
| 1117 | CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0 | 0.017% | 64.191% |
| 1118 | TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57 | 0.017% | 64.208% |
| 1119 | WEBSTER FINANCIAL CORP COMMON STOCK USD.01 | 0.017% | 64.225% |
| 1120 | CAMDEN PROPERTY | 0.017% | 64.242% |
| 1121 | JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35 | 0.017% | 64.259% |
| 1122 | APARTMENT INVT + MGMT CO A REIT USD.01 | 0.017% | 64.276% |
| 1123 | CONTINENTAL AG | 0.017% | 64.293% |
| 1124 | JANUS CAPITAL G | 0.017% | 64.310% |
| 1125 | NIPPON BUILDING | 0.017% | 64.327% |
| 1126 | CIT GROUP INC COMMON STOCK USD.01 | 0.017% | 64.344% |
| 1127 | MOSAIC CO | 0.017% | 64.361% |
| 1128 | MS&AD INSURANCE | 0.017% | 64.378% |
| 1129 | SUN COMMUNITIES INC REIT USD.01 | 0.017% | 64.395% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1130 | CONOCOPHILLIPS COMPANY GUAR 01/20 6 | 0.017% | 64.412% |
| 1131 | MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01 | 0.017% | 64.429% |
| 1132 | Arch Capital Gr | 0.017% | 64.446% |
| 1133 | GECINA SA | 0.017% | 64.463% |
| 1134 | ANGLOGOLD ASHANTI SPON ADR ADR | 0.017% | 64.479% |
| 1135 | METRO AG | 0.017% | 64.496% |
| 1136 | HAMMERSON | 0.017% | 64.513% |
| 1137 | KILROY REALTY C | 0.017% | 64.530% |
| 1138 | PRICELINE GROUP | 0.017% | 64.547% |
| 1139 | XL GROUP LTD | 0.017% | 64.564% |
| 1140 | BRITISH LAND CO | 0.017% | 64.581% |
| 1141 | DOVER CORP | 0.017% | 64.597% |
| 1142 | COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875 | 0.017% | 64.614% |
| 1143 | GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25 | 0.017% | 64.631% |
| 1144 | UNI-SELECT INC | 0.017% | 64.648% |
| 1145 | ACTIVISION BLIZ | 0.017% | 64.665% |
| 1146 | DOREL INDS INC | 0.017% | 64.681% |
| 1147 | SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01 | 0.017% | 64.698% |
| 1148 | MARKEL CORPORATION SR UNSECURED 06/21 5.35 | 0.017% | 64.715% |
| 1149 | YAMAHA MOTOR CO | 0.017% | 64.732% |
| 1150 | WILLIAMS-SONOMA | 0.017% | 64.748% |
| 1151 | JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5 | 0.017% | 64.765% |
| 1152 | FREEPORT-MCMORA | 0.017% | 64.782% |
| 1153 | IBM CORP SR UNSECURED 02/24 3.625 | 0.017% | 64.799% |
| 1154 | BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125 | 0.017% | 64.815% |
| 1155 | SANTANDER UK PLC SR UNSECURED 03/24 4 | 0.017% | 64.832% |
| 1156 | DELL TECHNOLOGIES INC CL V TRACKING STK | 0.017% | 64.849% |
| 1157 | SEGRO PLC | 0.017% | 64.866% |
| 1158 | BCO BRADESCO,AD | 0.017% | 64.882% |
| 1159 | FIRST CAPITAL R | 0.017% | 64.899% |
| 1160 | WPX ENERGY INC COMMON STOCK | 0.017% | 64.916% |
| 1161 | DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9 | 0.017% | 64.932% |
| 1162 | AMERIPRISE FINANCIAL INC SR UNSECURED 03/20 5.3 | 0.017% | 64.949% |
| 1163 | ERSTE GROUP BAN | 0.017% | 64.966% |
| 1164 | HARRIS CORP | 0.017% | 64.982% |
| 1165 | BLACKROCK INC SR UNSECURED 06/22 3.375 | 0.017% | 64.999% |
| 1166 | MCKESSON CORP SR UNSECURED 03/24 3.796 | 0.017% | 65.015% |
| 1167 | GARMIN LTD. | 0.017% | 65.032% |
| 1168 | HOLLYFRONTIER CORP COMMON STOCK USD.01 | 0.017% | 65.048% |
| 1169 | GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4 | 0.017% | 65.065% |
| 1170 | KINGDOM BELGIUM | 0.017% | 65.082% |
| 1171 | BELLWAY | 0.017% | 65.098% |
| 1172 | MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5 | 0.017% | 65.115% |
| 1173 | AON CORP COMPANY GUAR 09/20 5 | 0.017% | 65.131% |
| 1174 | MOAIC CO SR UNSECURED 11/23 4.25 | 0.017% | 65.148% |
| 1175 | ROCKWELL AUTO | 0.017% | 65.164% |
| 1176 | CULLEN/FROST BANKERS INC COMMON STOCK USD.01 | 0.017% | 65.181% |
| 1177 | MASTERCARD INC SR UNSECURED 04/24 3.375 | 0.017% | 65.197% |
| 1178 | RELIANCE STEEL + ALUMINUM COMMON STOCK | 0.017% | 65.214% |
| 1179 | ERICSSON LM-B S | 0.017% | 65.230% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1180 | CHINA COMMUNICA | 0.017% | 65.247% |
| 1181 | CLOROX COMPANY SR UNSECURED 12/24 3.5 | 0.016% | 65.263% |
| 1182 | MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9 | 0.016% | 65.280% |
| 1183 | INGERSOLL GLB H | 0.016% | 65.296% |
| 1184 | INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2 | 0.016% | 65.313% |
| 1185 | PROCTER & GAMBL | 0.016% | 65.329% |
| 1186 | NUVISTA ENERGY | 0.016% | 65.346% |
| 1187 | SK C&C CO LTD | 0.016% | 65.362% |
| 1188 | QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7 | 0.016% | 65.379% |
| 1189 | PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5 | 0.016% | 65.395% |
| 1190 | SHAWCOR LTD | 0.016% | 65.412% |
| 1191 | NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375 | 0.016% | 65.428% |
| 1192 | SCOR | 0.016% | 65.445% |
| 1193 | GILEAD SCIENCES INC SR UNSECURED 12/21 4.4 | 0.016% | 65.461% |
| 1194 | LAB CORP OF AME | 0.016% | 65.477% |
| 1195 | HOME DEPOT INC SR UNSECURED 09/25 3.35 | 0.016% | 65.494% |
| 1196 | CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7 | 0.016% | 65.510% |
| 1197 | STATE STREET CORP SR UNSECURED 08/25 3.55 | 0.016% | 65.527% |
| 1198 | NSK | 0.016% | 65.543% |
| 1199 | mitsubishi UFJ FIN GRP SR UNSECURED 03/26 3.85 | 0.016% | 65.559% |
| 1200 | GPT GROUP | 0.016% | 65.576% |
| 1201 | BROWN + BROWN INC SR UNSECURED 09/24 4.2 | 0.016% | 65.592% |
| 1202 | AMGEN INC SR UNSECURED 05/24 3.625 | 0.016% | 65.609% |
| 1203 | EXELON GENERATION CO LLC SR UNSECURED 10/19 5.2 | 0.016% | 65.625% |
| 1204 | RANDGOLD RESOUR | 0.016% | 65.641% |
| 1205 | MANITOBA PROVIN | 0.016% | 65.658% |
| 1206 | FREEHOLD ROYALT | 0.016% | 65.674% |
| 1207 | LOEWS CORP SR UNSECURED 04/26 3.75 | 0.016% | 65.690% |
| 1208 | STATOIL ASA COMPANY GUAR 01/22 3.15 | 0.016% | 65.707% |
| 1209 | MEDTRONIC INC 3 | 0.016% | 65.723% |
| 1210 | CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3 | 0.016% | 65.739% |
| 1211 | BAT INTL FINANC | 0.016% | 65.756% |
| 1212 | NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5 | 0.016% | 65.772% |
| 1213 | SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784 | 0.016% | 65.788% |
| 1214 | AETNA INC SR UNSECURED 11/24 3.5 | 0.016% | 65.805% |
| 1215 | MURPHY OIL CORP | 0.016% | 65.821% |
| 1216 | ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85 | 0.016% | 65.837% |
| 1217 | PFIZER INC SR UNSECURED 06/23 3 | 0.016% | 65.854% |
| 1218 | ARRIS INTERNATI | 0.016% | 65.870% |
| 1219 | UTD MICRO ELECT | 0.016% | 65.886% |
| 1220 | ELISA OY-JA | 0.016% | 65.903% |
| 1221 | SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5 | 0.016% | 65.919% |
| 1222 | COMINAR REAL ES | 0.016% | 65.935% |
| 1223 | HSBC USA INC SR UNSECURED 06/24 3.5 | 0.016% | 65.951% |
| 1224 | DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95 | 0.016% | 65.968% |
| 1225 | HALLIBURTON COMPANY SR UNSECURED 08/23 3.5 | 0.016% | 65.984% |
| 1226 | TDK CORP | 0.016% | 66.000% |
| 1227 | UBS GROUP FUNDING COMPANY GUAR 144A 09/25 4.125 | 0.016% | 66.016% |
| 1228 | INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65 | 0.016% | 66.033% |
| 1229 | CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75 | 0.016% | 66.049% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1230 | AETNA INC 4.125 | 0.016% | 66.065% |
| 1231 | SUNTRUST BANK SR UNSECURED 05/23 2.75 | 0.016% | 66.081% |
| 1232 | STEEL DYNAMICS INC COMMON STOCK USD.005 | 0.016% | 66.098% |
| 1233 | QUALCOMM INC SR UNSECURED 05/25 3.45 | 0.016% | 66.114% |
| 1234 | TOSOH CORP | 0.016% | 66.130% |
| 1235 | ELECTRICITE DE FRANCE SA SR UNSECURED 144A 01/20 4.6 | 0.016% | 66.146% |
| 1236 | PG&E CORP | 0.016% | 66.162% |
| 1237 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6 | 0.016% | 66.179% |
| 1238 | AVNET INC SR UNSECURED 04/26 4.625 | 0.016% | 66.195% |
| 1239 | OLD DOMINION FREIGHT LINE COMMON STOCK USD.1 | 0.016% | 66.211% |
| 1240 | KINGSPAN GROUP | 0.016% | 66.227% |
| 1241 | CELGENE CORP SR UNSECURED 05/24 3.625 | 0.016% | 66.243% |
| 1242 | COACH INC SR UNSECURED 04/25 4.25 | 0.016% | 66.259% |
| 1243 | EXELON CORP COMMON STOCK | 0.016% | 66.276% |
| 1244 | SPIRIT AEROSYST | 0.016% | 66.292% |
| 1245 | CINEMARK HOLDINGS INC COMMON STOCK USD.001 | 0.016% | 66.308% |
| 1246 | ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65 | 0.016% | 66.324% |
| 1247 | STATE STREET CORP SR UNSECURED 12/24 3.3 | 0.016% | 66.340% |
| 1248 | MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25 | 0.016% | 66.356% |
| 1249 | NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5 | 0.016% | 66.373% |
| 1250 | ASSURANT INC | 0.016% | 66.389% |
| 1251 | DEXUS PROPERTY | 0.016% | 66.405% |
| 1252 | DOW CHEMICAL CO/THE SR UNSECURED 11/22 3 | 0.016% | 66.421% |
| 1253 | SES GLOBAL | 0.016% | 66.437% |
| 1254 | ZOETIS INC SR UNSECURED 02/23 3.25 | 0.016% | 66.453% |
| 1255 | ACTAVIS FUNDING SCS COMPANY GUAR 03/25 3.8 | 0.016% | 66.469% |
| 1256 | AMGEN INC SR UNSECURED 11/21 3.875 | 0.016% | 66.486% |
| 1257 | ORBITAL ATK INC COMMON STOCK USD.01 | 0.016% | 66.502% |
| 1258 | ENTERPRISE PROD | 0.016% | 66.518% |
| 1259 | ITC HOLDINGS CORP SR UNSECURED 06/24 3.65 | 0.016% | 66.534% |
| 1260 | ANTHEM INC | 0.016% | 66.550% |
| 1261 | BANK OF AMERICA CORP SR UNSECURED 01/23 3.3 | 0.016% | 66.566% |
| 1262 | SKY PLC | 0.016% | 66.582% |
| 1263 | HENRY SCHEIN CO | 0.016% | 66.598% |
| 1264 | CHINA UNICOM LT | 0.016% | 66.614% |
| 1265 | PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25 | 0.016% | 66.630% |
| 1266 | BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375 | 0.016% | 66.646% |
| 1267 | BANK TOKYO-MIT | 0.016% | 66.662% |
| 1268 | AMDOCS LTD COMMON STOCK GBP.0001 | 0.016% | 66.678% |
| 1269 | RICE ENERGY INC COMMON STOCK USD.01 | 0.016% | 66.694% |
| 1270 | HEXCEL CORP COMMON STOCK USD.01 | 0.016% | 66.711% |
| 1271 | NETAPP INC SR UNSECURED 12/22 3.25 | 0.016% | 66.727% |
| 1272 | VISA INC SR UNSECURED 12/25 3.15 | 0.016% | 66.743% |
| 1273 | PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001 | 0.016% | 66.759% |
| 1274 | LG CHEM LTD | 0.016% | 66.775% |
| 1275 | QBE INSURANCE | 0.016% | 66.791% |
| 1276 | VIACOM INC SR UNSECURED 04/24 3.875 | 0.016% | 66.807% |
| 1277 | ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15 | 0.016% | 66.823% |
| 1278 | AMERCO COMMON STOCK USD.25 | 0.016% | 66.839% |
| 1279 | JONES LANG LASA | 0.016% | 66.855% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1280 | GENESEE + WYOMING INC CL A COMMON STOCK USD.01 | 0.016% | 66.871% |
| 1281 | ORICA LIMITED | 0.016% | 66.887% |
| 1282 | CME GROUP INC SR UNSECURED 03/25 3 | 0.016% | 66.903% |
| 1283 | DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25 | 0.016% | 66.919% |
| 1284 | EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043 | 0.016% | 66.935% |
| 1285 | TECH DATA CORP COMMON STOCK USD.0015 | 0.016% | 66.951% |
| 1286 | CYTEC INDUSTRIES INC COMPANY GUAR 04/23 3.5 | 0.016% | 66.967% |
| 1287 | UNUM GROUP | 0.016% | 66.983% |
| 1288 | ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3 | 0.016% | 66.998% |
| 1289 | TUI AG | 0.016% | 67.014% |
| 1290 | EBAY INC SR UNSECURED 03/22 3.8 | 0.016% | 67.030% |
| 1291 | NORDSTROM INC | 0.016% | 67.046% |
| 1292 | BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45 | 0.016% | 67.062% |
| 1293 | BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3 | 0.016% | 67.078% |
| 1294 | UNION PACIFIC CORP SR UNSECURED 04/23 2.75 | 0.016% | 67.094% |
| 1295 | BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3 | 0.016% | 67.110% |
| 1296 | NORFOLK STHN CO | 0.016% | 67.126% |
| 1297 | AMERICAN INTL GROUP SR UNSECURED 07/25 3.75 | 0.016% | 67.142% |
| 1298 | ATS AUTOMATION | 0.016% | 67.158% |
| 1299 | ORACLE CORP SR UNSECURED 10/22 2.5 | 0.016% | 67.174% |
| 1300 | GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01 | 0.016% | 67.189% |
| 1301 | CHURCH & DWIGHT | 0.016% | 67.205% |
| 1302 | EATON CORP COMPANY GUAR 11/22 2.75 | 0.016% | 67.221% |
| 1303 | TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01 | 0.016% | 67.237% |
| 1304 | TOTAL SYSTEM SE | 0.016% | 67.253% |
| 1305 | NORBORD INC COMMON STOCK | 0.016% | 67.269% |
| 1306 | QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01 | 0.016% | 67.284% |
| 1307 | QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5 | 0.016% | 67.300% |
| 1308 | K&S AG | 0.016% | 67.316% |
| 1309 | INFINEON TECHNO | 0.016% | 67.332% |
| 1310 | E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8 | 0.016% | 67.348% |
| 1311 | TIME WARNER INC COMPANY GUAR 07/25 3.6 | 0.016% | 67.364% |
| 1312 | HORMEL FOODS CORP COMMON STOCK USD.01465 | 0.016% | 67.379% |
| 1313 | BANK OF NY MELLON CORP SR UNSECURED 02/25 3 | 0.016% | 67.395% |
| 1314 | HILL ROM HOLDINGS INC COMMON STOCK | 0.016% | 67.411% |
| 1315 | CHINA MERCHANTS | 0.016% | 67.427% |
| 1316 | KNIGHT THERAPEU | 0.016% | 67.443% |
| 1317 | TREEHOUSE FOODS INC COMMON STOCK USD.01 | 0.016% | 67.458% |
| 1318 | SYMANTEC CORP SR UNSECURED 09/20 4.2 | 0.016% | 67.474% |
| 1319 | BEAM SUNTORY INC COMPANY GUAR 06/23 3.25 | 0.016% | 67.490% |
| 1320 | OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7 | 0.016% | 67.506% |
| 1321 | PITNEY BOWES INC SR UNSECURED 03/24 4.625 | 0.016% | 67.521% |
| 1322 | BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75 | 0.016% | 67.537% |
| 1323 | S+P GLOBAL INC COMMON STOCK USD1.0 | 0.016% | 67.553% |
| 1324 | FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001 | 0.016% | 67.569% |
| 1325 | FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5 | 0.016% | 67.584% |
| 1326 | EXELON CORP SR UNSECURED 04/26 3.4 | 0.016% | 67.600% |
| 1327 | FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664 | 0.016% | 67.616% |
| 1328 | VALIDUS HOLDING | 0.016% | 67.632% |
| 1329 | DEUTSCHE BK AG | 0.016% | 67.647% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1330 | FLUGHAFEN ZUERI | 0.016% | 67.663% |
| 1331 | AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5 | 0.016% | 67.679% |
| 1332 | STATOIL ASA COMPANY GUAR 01/23 2.45 | 0.016% | 67.694% |
| 1333 | COLFAX CORP | 0.016% | 67.710% |
| 1334 | CAPITAL POWER C | 0.016% | 67.726% |
| 1335 | CITIGROUP INC SR UNSECURED 04/25 3.3 | 0.016% | 67.741% |
| 1336 | GROUP 4 SECURIC | 0.016% | 67.757% |
| 1337 | SONY CORP SPONSORED ADR ADR | 0.016% | 67.773% |
| 1338 | IPG PHOTONICS C | 0.016% | 67.788% |
| 1339 | NETAPP INC SR UNSECURED 06/21 3.375 | 0.016% | 67.804% |
| 1340 | STADA ARZNEIMIT | 0.016% | 67.820% |
| 1341 | UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7 | 0.016% | 67.835% |
| 1342 | AUTODESK INC SR UNSECURED 06/20 3.125 | 0.016% | 67.851% |
| 1343 | LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9 | 0.016% | 67.866% |
| 1344 | WOLSELEY PLC | 0.016% | 67.882% |
| 1345 | ROPER TECHNOLOG | 0.016% | 67.898% |
| 1346 | AMER ELEC POWER | 0.016% | 67.913% |
| 1347 | BARCLAYS PLC SR UNSECURED 03/25 3.65 | 0.016% | 67.929% |
| 1348 | OLD MUTUAL PLC | 0.016% | 67.944% |
| 1349 | BIOGEN INC SR UNSECURED 09/20 2.9 | 0.016% | 67.960% |
| 1350 | WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9 | 0.016% | 67.976% |
| 1351 | FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875 | 0.016% | 67.991% |
| 1352 | BHP BILLITON FI | 0.016% | 68.007% |
| 1353 | CHINA UNICOM | 0.016% | 68.022% |
| 1354 | CALPINE CORP | 0.016% | 68.038% |
| 1355 | TIAA ASSET MGMT FIN LLC SR UNSECURED 144A 11/19 2.95 | 0.016% | 68.053% |
| 1356 | PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/20 3.05 | 0.016% | 68.069% |
| 1357 | SEVEN & I HOLDI | 0.016% | 68.085% |
| 1358 | HUNTINGTON NATI | 0.016% | 68.100% |
| 1359 | MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3 | 0.016% | 68.116% |
| 1360 | BOSTON SCIENTIFIC CORP SR UNSECURED 05/20 2.85 | 0.016% | 68.131% |
| 1361 | EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7 | 0.016% | 68.147% |
| 1362 | STATE STREET CORP SR UNSECURED 08/20 2.55 | 0.016% | 68.162% |
| 1363 | MARVELL TECH GR | 0.016% | 68.178% |
| 1364 | WELLCARE HEALTH PLANS INC COMMON STOCK USD.01 | 0.016% | 68.193% |
| 1365 | JPMORGAN CHASE + CO SR UNSECURED 06/20 2.75 | 0.016% | 68.209% |
| 1366 | OMNICOM GROUP INC COMPANY GUAR 08/20 4.45 | 0.015% | 68.224% |
| 1367 | MORGAN STANLEY | 0.015% | 68.240% |
| 1368 | FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3 | 0.015% | 68.255% |
| 1369 | PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9 | 0.015% | 68.271% |
| 1370 | SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75 | 0.015% | 68.286% |
| 1371 | SEMPRA ENERGY | 0.015% | 68.302% |
| 1372 | AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875 | 0.015% | 68.317% |
| 1373 | DOMINION RESOURCES INC SR UNSECURED 12/19 2.5 | 0.015% | 68.333% |
| 1374 | ALABAMA POWER CO SR UNSECURED 04/25 2.8 | 0.015% | 68.348% |
| 1375 | KIRKLAND LAKE G | 0.015% | 68.364% |
| 1376 | AFLAC INC SR UNSECURED 03/20 2.4 | 0.015% | 68.379% |
| 1377 | GILEAD SCIENCES INC SR UNSECURED 09/20 2.55 | 0.015% | 68.394% |
| 1378 | SUNTRUST BANKS INC SR UNSECURED 05/19 2.5 | 0.015% | 68.410% |
| 1379 | LEIDOS HOLDINGS INC COMMON STOCK USD.0001 | 0.015% | 68.425% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1380 | BB+T CORPORATION SR UNSECURED 01/20 2.45 | 0.015% | 68.441% |
| 1381 | NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4 | 0.015% | 68.456% |
| 1382 | BAE SYSTEMS HLD | 0.015% | 68.472% |
| 1383 | WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6 | 0.015% | 68.487% |
| 1384 | LEGG MASON INC SR UNSECURED 07/19 2.7 | 0.015% | 68.503% |
| 1385 | PNC BANK NA SR UNSECURED 07/20 2.6 | 0.015% | 68.518% |
| 1386 | ABBOTT LABORATORIES SR UNSECURED 09/20 2.8 | 0.015% | 68.534% |
| 1387 | GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75 | 0.015% | 68.549% |
| 1388 | GATX CORP | 0.015% | 68.564% |
| 1389 | THERMO FISHER SCIENTIFIC SR UNSECURED 02/19 2.4 | 0.015% | 68.580% |
| 1390 | JOHN DEERE CAPI | 0.015% | 68.595% |
| 1391 | BOEING CO SR UNSECURED 03/25 2.5 | 0.015% | 68.611% |
| 1392 | VIACOM INC SR UNSECURED 04/19 2.2 | 0.015% | 68.626% |
| 1393 | ABBVIE INC SR UNSECURED 05/20 2.5 | 0.015% | 68.642% |
| 1394 | MANUF + TRADERS TRUST CO SR UNSECURED 07/19 2.25 | 0.015% | 68.657% |
| 1395 | FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219 | 0.015% | 68.672% |
| 1396 | BARCLAYS PLC SR UNSECURED 06/20 2.875 | 0.015% | 68.688% |
| 1397 | QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5 | 0.015% | 68.703% |
| 1398 | HARLEY DAVIDSON | 0.015% | 68.719% |
| 1399 | WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45 | 0.015% | 68.734% |
| 1400 | KONINKLIJKE DSM | 0.015% | 68.749% |
| 1401 | PSEG POWER LLC COMPANY GUAR 11/18 2.45 | 0.015% | 68.765% |
| 1402 | EQUITY LIFESTYLE PROPERTIES REIT USD.01 | 0.015% | 68.780% |
| 1403 | ECOLAB INC COMMON STOCK USD1.0 | 0.015% | 68.796% |
| 1404 | PEPSICO INC SR UNSECURED 10/20 2.15 | 0.015% | 68.811% |
| 1405 | BEMIS COMPANY COMMON STOCK USD.1 | 0.015% | 68.826% |
| 1406 | TRANSOCEAN LTD | 0.015% | 68.842% |
| 1407 | BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45 | 0.015% | 68.857% |
| 1408 | HOSPITALITY PROPERTIES TRUST REIT USD.01 | 0.015% | 68.873% |
| 1409 | WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55 | 0.015% | 68.888% |
| 1410 | ECOLAB INC SR U | 0.015% | 68.903% |
| 1411 | WALT DISNEY CO | 0.015% | 68.919% |
| 1412 | ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85 | 0.015% | 68.934% |
| 1413 | MARSH + MCLENNAN COS INC SR UNSECURED 03/20 2.35 | 0.015% | 68.949% |
| 1414 | SANDVIK AB | 0.015% | 68.965% |
| 1415 | US BANCORP SR UNSECURED 01/22 2.625 | 0.015% | 68.980% |
| 1416 | SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45 | 0.015% | 68.996% |
| 1417 | MYLAN INC COMPANY GUAR 03/19 2.55 | 0.015% | 69.011% |
| 1418 | CITIGROUP INC | 0.015% | 69.026% |
| 1419 | CREDIT SUISSE NEW YORK SR UNSECURED 05/19 2.3 | 0.015% | 69.042% |
| 1420 | EBAY INC SR UNSECURED 08/19 2.2 | 0.015% | 69.057% |
| 1421 | US BANCORP SR UNSECURED 01/21 2.35 | 0.015% | 69.072% |
| 1422 | HUDSON PACIFIC PROPERTIES IN REIT USD.01 | 0.015% | 69.088% |
| 1423 | DEUTSCHE BANK AG SR UNSECURED 08/20 2.95 | 0.015% | 69.103% |
| 1424 | MIZUHO BANK LTD | 0.015% | 69.118% |
| 1425 | AMERICAN HONDA | 0.015% | 69.134% |
| 1426 | QUALCOMM INC SR UNSECURED 05/20 2.25 | 0.015% | 69.149% |
| 1427 | NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 01/20 2.35 | 0.015% | 69.164% |
| 1428 | CNA FINANCIAL CORP SR UNSECURED 08/21 5.75 | 0.015% | 69.180% |
| 1429 | INCHCAPE PLC | 0.015% | 69.195% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1430 | BERKELEY GROUP | 0.015% | 69.210% |
| 1431 | COSTCO WHOLESALE CORP SR UNSECURED 12/19 1.7 | 0.015% | 69.226% |
| 1432 | MCDONALD S CORP SR UNSECURED 05/20 2.2 | 0.015% | 69.241% |
| 1433 | CITIGROUP INC SR UNSECURED 03/21 2.7 | 0.015% | 69.256% |
| 1434 | DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85 | 0.015% | 69.272% |
| 1435 | UNUM GROUP SR UNSECURED 05/21 3 | 0.015% | 69.287% |
| 1436 | GALP ENERGIA | 0.015% | 69.302% |
| 1437 | EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/19 2.25 | 0.015% | 69.318% |
| 1438 | ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45 | 0.015% | 69.333% |
| 1439 | COMERICA BANK SR UNSECURED 06/20 2.5 | 0.015% | 69.348% |
| 1440 | ZOETIS INC SR UNSECURED 02/18 1.875 | 0.015% | 69.364% |
| 1441 | AT+T INC SR UNSECURED 06/20 2.45 | 0.015% | 69.379% |
| 1442 | GAMING AND LEISURE PROPERTIE REIT | 0.015% | 69.394% |
| 1443 | CHARTWELL RETIR | 0.015% | 69.410% |
| 1444 | BNP PARIBAS SR UNSECURED 05/20 2.375 | 0.015% | 69.425% |
| 1445 | NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6 | 0.015% | 69.440% |
| 1446 | VODAFONE GROUP | 0.015% | 69.455% |
| 1447 | AIRBUS GROUP NV | 0.015% | 69.471% |
| 1448 | AMERICAN CAMPUS COMMUNITIES REIT USD.01 | 0.015% | 69.486% |
| 1449 | MATTEL INC SR UNSECURED 03/18 1.7 | 0.015% | 69.501% |
| 1450 | RENAISSANCE RE | 0.015% | 69.517% |
| 1451 | NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55 | 0.015% | 69.532% |
| 1452 | BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3 | 0.015% | 69.547% |
| 1453 | SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625 | 0.015% | 69.562% |
| 1454 | SANTANDER HLDG | 0.015% | 69.578% |
| 1455 | HIGHWOODS PROPE | 0.015% | 69.593% |
| 1456 | STARBUCKS CORP SR UNSECURED 02/21 2.1 | 0.015% | 69.608% |
| 1457 | WESTERN FOREST | 0.015% | 69.623% |
| 1458 | POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3 | 0.015% | 69.638% |
| 1459 | UTD RENTALS INC | 0.015% | 69.654% |
| 1460 | JYSKE BANK A/S | 0.015% | 69.669% |
| 1461 | ABBOTT LABORATORIES SR UNSECURED 03/20 2 | 0.015% | 69.684% |
| 1462 | REINSURANCE GRO | 0.015% | 69.699% |
| 1463 | OMEGA HEALTHCARE INVESTORS REIT USD.1 | 0.015% | 69.714% |
| 1464 | CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45 | 0.015% | 69.730% |
| 1465 | TJX COS INC SR UNSECURED 06/21 2.75 | 0.015% | 69.745% |
| 1466 | INFORMA PLC | 0.015% | 69.760% |
| 1467 | ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5 | 0.015% | 69.775% |
| 1468 | PATTERSON COS INC COMMON STOCK USD.01 | 0.015% | 69.790% |
| 1469 | VALERO ENERGY CORP SR UNSECURED 02/20 6.125 | 0.015% | 69.805% |
| 1470 | WINPAK LTD | 0.015% | 69.821% |
| 1471 | 21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65 | 0.015% | 69.836% |
| 1472 | SKAND ENSKILDA | 0.015% | 69.851% |
| 1473 | ASAHI GLASS CO | 0.015% | 69.866% |
| 1474 | AMERICAN HOMES 4 RENT A REIT USD.01 | 0.015% | 69.881% |
| 1475 | HALMA | 0.015% | 69.896% |
| 1476 | PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375 | 0.015% | 69.912% |
| 1477 | SESA STERLITE | 0.015% | 69.927% |
| 1478 | DEUTSCHE TELEKOM INT FIN COMPANY GUAR 07/19 6 | 0.015% | 69.942% |
| 1479 | FLIR SYSTEMS INC COMMON STOCK USD.01 | 0.015% | 69.957% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1480 | POSCO | 0.015% | 69.972% |
| 1481 | LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01 | 0.015% | 69.987% |
| 1482 | MKS INSTRUMENTS INC COMMON STOCK | 0.015% | 70.002% |
| 1483 | BP CAPITAL MARK | 0.015% | 70.017% |
| 1484 | CONSOLIDATED EDISON INC SR UNSECURED 05/21 2 | 0.015% | 70.032% |
| 1485 | WW GRAINGER INC | 0.015% | 70.047% |
| 1486 | DIRECT LINE INS | 0.015% | 70.062% |
| 1487 | FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25 | 0.015% | 70.077% |
| 1488 | PLAINS ALL AMER | 0.015% | 70.092% |
| 1489 | DANA HOLDING CO | 0.015% | 70.107% |
| 1490 | APTARGROUP INC COMMON STOCK USD.01 | 0.015% | 70.122% |
| 1491 | NATIONAL RETAIL PROPERTIES REIT USD.01 | 0.015% | 70.137% |
| 1492 | JAPAN REAL ESTA | 0.015% | 70.152% |
| 1493 | A.P. MOLLER-MAE | 0.015% | 70.167% |
| 1494 | ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75 | 0.015% | 70.182% |
| 1495 | EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5 | 0.015% | 70.197% |
| 1496 | AMERICAN AIRLINES GROUP INC COMMON STOCK | 0.015% | 70.212% |
| 1497 | NASDAQ INC SR UNSECURED 01/20 5.55 | 0.015% | 70.227% |
| 1498 | CARDINAL HEALTH INC SR UNSECURED 12/20 4.625 | 0.015% | 70.242% |
| 1499 | TARGET CORP SR UNSECURED 04/26 2.5 | 0.015% | 70.257% |
| 1500 | EMC CORP(MASS) | 0.015% | 70.271% |
| 1501 | NVIDIA CORP | 0.015% | 70.286% |
| 1502 | MACYS RETAIL HLDGS INC COMPANY GUAR 02/23 2.875 | 0.015% | 70.301% |
| 1503 | SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058 | 0.015% | 70.316% |
| 1504 | COMMERCE BANCSH | 0.015% | 70.331% |
| 1505 | GREAT CANADIAN | 0.015% | 70.346% |
| 1506 | CBS CORP COMPANY GUAR 01/27 2.9 | 0.015% | 70.361% |
| 1507 | AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3 | 0.015% | 70.376% |
| 1508 | COOPER COS INC | 0.015% | 70.391% |
| 1509 | BORALEX INC CL | 0.015% | 70.405% |
| 1510 | JFE HOLDINGS IN | 0.015% | 70.420% |
| 1511 | RICOH CO | 0.015% | 70.435% |
| 1512 | CATCHER TECHNOL | 0.015% | 70.450% |
| 1513 | AMADEUS IT HLDG | 0.015% | 70.465% |
| 1514 | MINEBEA CO | 0.015% | 70.479% |
| 1515 | SANMINA CORP COMMON STOCK USD.01 | 0.015% | 70.494% |
| 1516 | SUNCORP GROUP | 0.015% | 70.509% |
| 1517 | ALARIS ROYALTY | 0.015% | 70.524% |
| 1518 | CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7 | 0.015% | 70.538% |
| 1519 | SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7 | 0.015% | 70.553% |
| 1520 | NIELSEN HOLDING | 0.015% | 70.568% |
| 1521 | YES BANK LTD | 0.015% | 70.583% |
| 1522 | PACWEST BANCORP COMMON STOCK | 0.015% | 70.597% |
| 1523 | SEKISUI CHEMICA | 0.015% | 70.612% |
| 1524 | NOMURA REAL EST | 0.015% | 70.627% |
| 1525 | DOMINION RESOURCES INC SR UNSECURED 03/21 4.45 | 0.015% | 70.642% |
| 1526 | CDN ENERGY SERV | 0.015% | 70.656% |
| 1527 | ALLIED WORLD AS | 0.015% | 70.671% |
| 1528 | LAS VEGAS SANDS | 0.015% | 70.686% |
| 1529 | MITEL NETWORKS | 0.015% | 70.700% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1530 | CBS CORP COMPANY GUAR 01/25 3.5 | 0.015% | 70.715% |
| 1531 | KIRBY CORP | 0.015% | 70.730% |
| 1532 | VCA INC COMMON STOCK USD.001 | 0.015% | 70.744% |
| 1533 | WHITBREAD PLC | 0.015% | 70.759% |
| 1534 | KROGER CO SR UNSECURED 01/19 2.3 | 0.015% | 70.773% |
| 1535 | CALATLANTIC GROUP INC COMMON STOCK USD.01 | 0.015% | 70.788% |
| 1536 | ISUZU MOTORS | 0.015% | 70.803% |
| 1537 | CORNING INC SR UNSECURED 08/20 4.25 | 0.015% | 70.817% |
| 1538 | BARRATT DEVEL | 0.015% | 70.832% |
| 1539 | GALAPAGOS NV | 0.015% | 70.846% |
| 1540 | PPG INDUSTRIES INC COMMON STOCK USD1.67 | 0.015% | 70.861% |
| 1541 | PINNACLE FOODS INC COMMON STOCK USD.01 | 0.015% | 70.875% |
| 1542 | ACKERMANS & VAN | 0.014% | 70.890% |
| 1543 | SENIOR HOUSING PROP TRUST REIT USD.01 | 0.014% | 70.904% |
| 1544 | HDFC BANK LTD | 0.014% | 70.919% |
| 1545 | DNB NOR ASA | 0.014% | 70.933% |
| 1546 | PATTERSON UTI ENERGY INC COMMON STOCK USD.01 | 0.014% | 70.948% |
| 1547 | FIRST HORIZON N | 0.014% | 70.962% |
| 1548 | SANOFI ADR ADR | 0.014% | 70.977% |
| 1549 | BRIT AMER TOBAC | 0.014% | 70.991% |
| 1550 | GENTING BHD | 0.014% | 71.005% |
| 1551 | CONSOL ENERGY INC COMMON STOCK USD.01 | 0.014% | 71.020% |
| 1552 | MONDI PLC | 0.014% | 71.034% |
| 1553 | EMCOR GROUP INC COMMON STOCK USD.01 | 0.014% | 71.048% |
| 1554 | TAKEDA PHARMACE | 0.014% | 71.063% |
| 1555 | HEWLETT PACKARD | 0.014% | 71.077% |
| 1556 | PRUDENTIAL CORP | 0.014% | 71.091% |
| 1557 | COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5 | 0.014% | 71.106% |
| 1558 | ASHLAND GLOBAL HOLDINGS INC COMMON STOCK | 0.014% | 71.120% |
| 1559 | HYUNDAI MOBIS | 0.014% | 71.134% |
| 1560 | NOMURA HOLD INC | 0.014% | 71.149% |
| 1561 | USG CORP | 0.014% | 71.163% |
| 1562 | KOHL S CORPORATION SR UNSECURED 07/25 4.25 | 0.014% | 71.177% |
| 1563 | PROSPERITY BANCSHARES INC COMMON STOCK USD1.0 | 0.014% | 71.191% |
| 1564 | SPARTAN ENERGY | 0.014% | 71.206% |
| 1565 | CREDIT AGRICOLE | 0.014% | 71.220% |
| 1566 | SWISSCOM AG | 0.014% | 71.234% |
| 1567 | SK ENERGY CO LT | 0.014% | 71.248% |
| 1568 | FAURECIA | 0.014% | 71.263% |
| 1569 | FISCHER(GEORG)A | 0.014% | 71.277% |
| 1570 | FNB CORP COMMON STOCK USD.01 | 0.014% | 71.291% |
| 1571 | HUBBELL INC COMMON STOCK USD.01 | 0.014% | 71.305% |
| 1572 | DELPHI AUTOMOTI | 0.014% | 71.319% |
| 1573 | RSP PERMIAN INC COMMON STOCK USD.01 | 0.014% | 71.334% |
| 1574 | HANCOCK HOLDING | 0.014% | 71.348% |
| 1575 | SUMITOMO CORP | 0.014% | 71.362% |
| 1576 | JULIUS BAER GRO | 0.014% | 71.376% |
| 1577 | AIRGAS INC COMPANY GUAR 08/20 3.05 | 0.014% | 71.390% |
| 1578 | TRANSCANADA PIPELINES SR UNSECURED 01/19 7.125 | 0.014% | 71.404% |
| 1579 | BRIXMOR PROPERTY GROUP INC REIT USD.01 | 0.014% | 71.419% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1580 | BABCOCK INTL GR | 0.014% | 71.433% |
| 1581 | WHITE MOUNTAINS | 0.014% | 71.447% |
| 1582 | ANALOG DEVICES INC COMMON STOCK USD.167 | 0.014% | 71.461% |
| 1583 | JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 VAR | 0.014% | 71.475% |
| 1584 | PICC PROPERTY & | 0.014% | 71.489% |
| 1585 | ALLEGHANY CORP COMMON STOCK USD1.0 | 0.014% | 71.503% |
| 1586 | BURBERRY GROUP | 0.014% | 71.517% |
| 1587 | BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125 | 0.014% | 71.531% |
| 1588 | EQUIFAX INC | 0.014% | 71.545% |
| 1589 | INTERTEK TESTIN | 0.014% | 71.559% |
| 1590 | HOWARD HUGHES CORP/THE COMMON STOCK | 0.014% | 71.573% |
| 1591 | SENSATA TECHNOL | 0.014% | 71.587% |
| 1592 | CREW ENERGY INC | 0.014% | 71.601% |
| 1593 | CNA FINANCIAL CORP SR UNSECURED 08/20 5.875 | 0.014% | 71.615% |
| 1594 | CVS HEALTH CORP SR UNSECURED 07/20 2.8 | 0.014% | 71.629% |
| 1595 | ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01 | 0.014% | 71.643% |
| 1596 | EPR PROPERTIES REIT USD.01 | 0.014% | 71.657% |
| 1597 | SBERBANK OF RUS | 0.014% | 71.671% |
| 1598 | COCA-COLA WEST | 0.014% | 71.685% |
| 1599 | CHEVRON CORP SR UNSECURED 05/21 2.1 | 0.014% | 71.699% |
| 1600 | KIA MOTORS CORP | 0.014% | 71.713% |
| 1601 | WP CAREY INC REIT USD.001 | 0.014% | 71.727% |
| 1602 | DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75 | 0.014% | 71.741% |
| 1603 | CASEYS GEN STOR | 0.014% | 71.755% |
| 1604 | FUJI HEAVY INDS | 0.014% | 71.769% |
| 1605 | CHINA RES BEIJI | 0.014% | 71.783% |
| 1606 | CNOOC LTD | 0.014% | 71.797% |
| 1607 | FUBON FINANCIAL | 0.014% | 71.810% |
| 1608 | HOME BANCSHARES INC COMMON STOCK USD.01 | 0.014% | 71.824% |
| 1609 | LPL FINANCIAL HOLDINGS INC COMMON STOCK | 0.014% | 71.838% |
| 1610 | UBISOFT ENTERTA | 0.014% | 71.852% |
| 1611 | WESTSHORE TERMI | 0.014% | 71.866% |
| 1612 | AMKOR TECHNOLOG | 0.014% | 71.880% |
| 1613 | GRANITE REAL ES | 0.014% | 71.894% |
| 1614 | SIGNET JEWELERS | 0.014% | 71.907% |
| 1615 | NOKIA CORP | 0.014% | 71.921% |
| 1616 | SAPPI | 0.014% | 71.935% |
| 1617 | KROTON EDUCACIO | 0.014% | 71.949% |
| 1618 | USAA CAPITAL CORP SR UNSECURED 144A 06/21 2 | 0.014% | 71.962% |
| 1619 | NEW WORLD DEVEL | 0.014% | 71.976% |
| 1620 | COHERENT INC | 0.014% | 71.990% |
| 1621 | IAC/INTERACTIVECORP COMMON STOCK USD.001 | 0.014% | 72.004% |
| 1622 | BROWN + BROWN INC COMMON STOCK USD.1 | 0.014% | 72.017% |
| 1623 | DYCOM INDUSTRIE | 0.014% | 72.031% |
| 1624 | J2 GLOBAL INC COMMON STOCK USD.01 | 0.014% | 72.045% |
| 1625 | MASTEC INC | 0.014% | 72.059% |
| 1626 | ROCKWELL COLLIN | 0.014% | 72.072% |
| 1627 | UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125 | 0.014% | 72.086% |
| 1628 | FIBRA UNO ADMIN | 0.014% | 72.100% |
| 1629 | DENSO CORP | 0.014% | 72.113% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1630 | PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01 | 0.014% | 72.127% |
| 1631 | DST SYST INC DE | 0.014% | 72.141% |
| 1632 | TECHNIPFMC PLC | 0.014% | 72.154% |
| 1633 | BALL CORP | 0.014% | 72.168% |
| 1634 | WH GROUP LTD | 0.014% | 72.182% |
| 1635 | MEDIOBANCA SPA | 0.014% | 72.195% |
| 1636 | ZIONS BANCORP | 0.014% | 72.209% |
| 1637 | OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1 | 0.014% | 72.222% |
| 1638 | MORGAN STANLEY | 0.014% | 72.236% |
| 1639 | BALOISE- HOLDIN | 0.014% | 72.250% |
| 1640 | COMMERZBANK AG | 0.014% | 72.263% |
| 1641 | LONZA GROUP AG | 0.014% | 72.277% |
| 1642 | NORTH WEST CO. | 0.014% | 72.290% |
| 1643 | CURTISS WRIGHT CORP COMMON STOCK USD1.0 | 0.014% | 72.304% |
| 1644 | BOSTON SCIENTIFIC CORP COMMON STOCK USD.01 | 0.014% | 72.317% |
| 1645 | LAGARDERE S.C.A | 0.014% | 72.331% |
| 1646 | BANKUNITED INC COMMON STOCK USD.01 | 0.014% | 72.344% |
| 1647 | GPO TELEVISA | 0.014% | 72.358% |
| 1648 | AMGEN INC | 0.014% | 72.372% |
| 1649 | CINTAS CORP | 0.014% | 72.385% |
| 1650 | DOUGLAS EMMETT INC REIT USD.01 | 0.014% | 72.399% |
| 1651 | INVESTORS BANCORP INC COMMON STOCK USD.01 | 0.014% | 72.412% |
| 1652 | VALE SA | 0.013% | 72.426% |
| 1653 | CACI INTERNATIONAL INC CL A COMMON STOCK USD.1 | 0.013% | 72.439% |
| 1654 | PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646 | 0.013% | 72.453% |
| 1655 | TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462 | 0.013% | 72.466% |
| 1656 | LEUCADIA NATIONAL CORP COMMON STOCK USD1.0 | 0.013% | 72.479% |
| 1657 | LIBERTY PROPERTY TRUST REIT USD.001 | 0.013% | 72.493% |
| 1658 | DCT INDUSTRIAL TRUST INC REIT USD.01 | 0.013% | 72.506% |
| 1659 | FERRARI NV | 0.013% | 72.520% |
| 1660 | HUDSON'S BAY CO | 0.013% | 72.533% |
| 1661 | POPULAR INC COMMON STOCK USD.01 | 0.013% | 72.547% |
| 1662 | ST JAMES PLACE | 0.013% | 72.560% |
| 1663 | WINTRUST FINANCIAL CORP COMMON STOCK | 0.013% | 72.574% |
| 1664 | BCO BRADESCO,PR | 0.013% | 72.587% |
| 1665 | TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1 | 0.013% | 72.600% |
| 1666 | LOGMEIN INC COMMON STOCK USD.01 | 0.013% | 72.614% |
| 1667 | GPO FIN BANORTE | 0.013% | 72.627% |
| 1668 | AGEAS | 0.013% | 72.641% |
| 1669 | ROYAL DUTCH SH- | 0.013% | 72.654% |
| 1670 | HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01 | 0.013% | 72.667% |
| 1671 | ITOCHU CORP | 0.013% | 72.681% |
| 1672 | ESSILOR INTERNA | 0.013% | 72.694% |
| 1673 | VOLKSWAGEN AG | 0.013% | 72.707% |
| 1674 | LIFEPOINT HOSPI | 0.013% | 72.721% |
| 1675 | CABOT CORP | 0.013% | 72.734% |
| 1676 | SOMPO JAPAN NIP | 0.013% | 72.747% |
| 1677 | FMC CORP | 0.013% | 72.760% |
| 1678 | ROPER TECHNOLOGIES INC COMMON STOCK USD.01 | 0.013% | 72.774% |
| 1679 | HANG SENG BANK | 0.013% | 72.787% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1680 | COPA HOLDINGS S | 0.013% | 72.800% |
| 1681 | VESTAS WIND SYS | 0.013% | 72.813% |
| 1682 | CIRRUS LOGIC IN | 0.013% | 72.827% |
| 1683 | MADISON SQUARE GARDEN CO A COMMON STOCK USD.01 | 0.013% | 72.840% |
| 1684 | SVENSKA HANDELS | 0.013% | 72.853% |
| 1685 | KION GROUP AG | 0.013% | 72.866% |
| 1686 | SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01 | 0.013% | 72.880% |
| 1687 | SIGNATURE BANK COMMON STOCK USD.01 | 0.013% | 72.893% |
| 1688 | SPIRIT AIRLINES INC COMMON STOCK USD.0001 | 0.013% | 72.906% |
| 1689 | SONOCO PRODUCTS | 0.013% | 72.919% |
| 1690 | JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625 | 0.013% | 72.932% |
| 1691 | TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134 | 0.013% | 72.946% |
| 1692 | KLONDEX MINES L | 0.013% | 72.959% |
| 1693 | MERLIN PROPERTI | 0.013% | 72.972% |
| 1694 | GRAND CANYON EDUCATION INC COMMON STOCK USD.01 | 0.013% | 72.985% |
| 1695 | RHEINMETALL AG | 0.013% | 72.998% |
| 1696 | MARUBENI CORP | 0.013% | 73.011% |
| 1697 | TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01 | 0.013% | 73.025% |
| 1698 | SPIRAX-SARCO EN | 0.013% | 73.038% |
| 1699 | SBM OFFSHORE NV | 0.013% | 73.051% |
| 1700 | STERICYCLE INC COMMON STOCK USD.01 | 0.013% | 73.064% |
| 1701 | EUROPEAN INVEST | 0.013% | 73.077% |
| 1702 | AALBERTS INDUST | 0.013% | 73.090% |
| 1703 | L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75 | 0.013% | 73.103% |
| 1704 | INTUIT INC COMMON STOCK USD.01 | 0.013% | 73.116% |
| 1705 | KROGER CO SR UNSECURED 01/21 3.3 | 0.013% | 73.129% |
| 1706 | FIRSTSTRAND LIMIT | 0.013% | 73.142% |
| 1707 | PASON SYSTEMS I | 0.013% | 73.155% |
| 1708 | EXPEDIA INC COMMON STOCK USD.001 | 0.013% | 73.169% |
| 1709 | CARLSBERG | 0.013% | 73.182% |
| 1710 | AUTODESK INC SR UNSECURED 12/22 3.6 | 0.013% | 73.195% |
| 1711 | KAR AUCTION SERVICES INC COMMON STOCK USD.01 | 0.013% | 73.208% |
| 1712 | INCITEC PIVOT | 0.013% | 73.221% |
| 1713 | ANTHEM INC SR UNSECURED 08/20 4.35 | 0.013% | 73.234% |
| 1714 | HANA FINANCIAL | 0.013% | 73.247% |
| 1715 | WPP PLC | 0.013% | 73.260% |
| 1716 | CYPRESS SEMICON | 0.013% | 73.273% |
| 1717 | ASSA ABLOY AB | 0.013% | 73.285% |
| 1718 | INTERTAPE POLYM | 0.013% | 73.298% |
| 1719 | ELECTRONIC ARTS | 0.013% | 73.311% |
| 1720 | NOKIAN RENKAAT | 0.013% | 73.324% |
| 1721 | KINGFISHER PLC | 0.013% | 73.337% |
| 1722 | ROYAL GOLD INC | 0.013% | 73.350% |
| 1723 | DIALOG SEMICOND | 0.013% | 73.363% |
| 1724 | TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01 | 0.013% | 73.376% |
| 1725 | CARLISLE COS IN | 0.013% | 73.389% |
| 1726 | CIGNA CORP | 0.013% | 73.402% |
| 1727 | PT UNITED TRACT | 0.013% | 73.414% |
| 1728 | FREENET AG | 0.013% | 73.427% |
| 1729 | HEALTHCARE TRUST OF AME CL A REIT USD.01 | 0.013% | 73.440% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1730 | JSW STEEL LTD | 0.013% | 73.453% |
| 1731 | AMPHENOL CORP | 0.013% | 73.466% |
| 1732 | BARD(CR)INC | 0.013% | 73.479% |
| 1733 | TRIMBLE INC COMMON STOCK | 0.013% | 73.491% |
| 1734 | QIAGEN NV | 0.013% | 73.504% |
| 1735 | CARNIVAL PLC | 0.013% | 73.517% |
| 1736 | SUMITOMO HEAVY | 0.013% | 73.530% |
| 1737 | NABORS INDUSTRI | 0.013% | 73.543% |
| 1738 | CTBC FINANCIAL | 0.013% | 73.555% |
| 1739 | BIG LOTS INC COMMON STOCK USD.01 | 0.013% | 73.568% |
| 1740 | STERIS PLC | 0.013% | 73.581% |
| 1741 | REGAL BELOIT CORP COMMON STOCK USD.01 | 0.013% | 73.594% |
| 1742 | UNIONE DI BAN. | 0.013% | 73.606% |
| 1743 | LINCOLN ELEC HL | 0.013% | 73.619% |
| 1744 | DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01 | 0.013% | 73.632% |
| 1745 | PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9 | 0.013% | 73.645% |
| 1746 | HOLOGIC INC COMMON STOCK USD.01 | 0.013% | 73.657% |
| 1747 | WESCO INTERNATI | 0.013% | 73.670% |
| 1748 | WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01 | 0.013% | 73.683% |
| 1749 | PDC ENERGY INC COMMON STOCK USD.01 | 0.013% | 73.695% |
| 1750 | SINGAPORE AIRLI | 0.013% | 73.708% |
| 1751 | CHINA PHARMACEU | 0.013% | 73.721% |
| 1752 | DAIWA SECURITIE | 0.013% | 73.733% |
| 1753 | COCA COLA HBC A | 0.013% | 73.746% |
| 1754 | TCF FINL CORP | 0.013% | 73.759% |
| 1755 | HAWAIIAN HOLDINGS INC COMMON STOCK USD.01 | 0.013% | 73.771% |
| 1756 | HCL TECHNOLOGIE | 0.013% | 73.784% |
| 1757 | WOODWARD INC COMMON STOCK USD.00292 | 0.013% | 73.797% |
| 1758 | CHIMEI INNOLUX | 0.013% | 73.809% |
| 1759 | DREAM OFFICE RE | 0.013% | 73.822% |
| 1760 | SYSCO CORP COMMON STOCK USD1.0 | 0.013% | 73.835% |
| 1761 | AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5 | 0.013% | 73.847% |
| 1762 | AVNET INC | 0.013% | 73.860% |
| 1763 | HISCOX LTD | 0.013% | 73.872% |
| 1764 | XEROX CORP 2.75 | 0.013% | 73.885% |
| 1765 | SYSCO CORPORATI | 0.013% | 73.897% |
| 1766 | SPECTRIS PLC | 0.013% | 73.910% |
| 1767 | QORVO INC COMMON STOCK USD.0001 | 0.013% | 73.923% |
| 1768 | HELMERICH & PAY | 0.013% | 73.935% |
| 1769 | NUANCE COMMUNICATIONS INC COMMON STOCK USD.001 | 0.013% | 73.948% |
| 1770 | SWEDEN GOVERMEN | 0.012% | 73.960% |
| 1771 | ASSOCD BANC-COR | 0.012% | 73.973% |
| 1772 | BCO DO BRASIL S | 0.012% | 73.985% |
| 1773 | MICRO FOCUS INT | 0.012% | 73.998% |
| 1774 | MORNEAU SHEPELL | 0.012% | 74.010% |
| 1775 | TERADATA CORP COMMON STOCK USD.01 | 0.012% | 74.022% |
| 1776 | PENGROWTH ENERGY CORP COMMON STOCK | 0.012% | 74.035% |
| 1777 | FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0 | 0.012% | 74.047% |
| 1778 | AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01 | 0.012% | 74.060% |
| 1779 | AKBANK TAS | 0.012% | 74.072% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1780 | SYMANTEC CORP | 0.012% | 74.085% |
| 1781 | ISHIKAWAJIMA HA | 0.012% | 74.097% |
| 1782 | DEN DANSKE BANK | 0.012% | 74.110% |
| 1783 | EDISON INTERNATIONAL COMMON STOCK | 0.012% | 74.122% |
| 1784 | BONAVISTA ENERG | 0.012% | 74.135% |
| 1785 | KIRIN HOLDINGS | 0.012% | 74.147% |
| 1786 | SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01 | 0.012% | 74.159% |
| 1787 | UMICORE | 0.012% | 74.172% |
| 1788 | SUBSEA 7 SA | 0.012% | 74.184% |
| 1789 | WHEELOCK & COMP | 0.012% | 74.197% |
| 1790 | KELT EXPLORATIO | 0.012% | 74.209% |
| 1791 | AGT FOOD AND IN | 0.012% | 74.221% |
| 1792 | MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875 | 0.012% | 74.234% |
| 1793 | XILINX INC | 0.012% | 74.246% |
| 1794 | PETROCHINA CO | 0.012% | 74.259% |
| 1795 | CMS ENERGY CORP SR UNSECURED 03/24 3.875 | 0.012% | 74.271% |
| 1796 | JEAN COUTU GRP | 0.012% | 74.283% |
| 1797 | DESCARTES SYSTEMS GRP/THE COMMON STOCK | 0.012% | 74.296% |
| 1798 | TRANSCANADA PIPELINES SR UNSECURED 08/22 2.5 | 0.012% | 74.308% |
| 1799 | LEND LEASE CORP | 0.012% | 74.320% |
| 1800 | MEDNAX INC | 0.012% | 74.333% |
| 1801 | VISTEON CORP COMMON STOCK | 0.012% | 74.345% |
| 1802 | APPLE HOSPITALITY REIT INC REIT NPV | 0.012% | 74.357% |
| 1803 | TATE & LYLE | 0.012% | 74.370% |
| 1804 | HCA HOLDINGS INC COMMON STOCK USD.01 | 0.012% | 74.382% |
| 1805 | BARCLAYS AFRICA | 0.012% | 74.394% |
| 1806 | VWR CORP COMMON STOCK USD.01 | 0.012% | 74.406% |
| 1807 | GS HOLDINGS COR | 0.012% | 74.419% |
| 1808 | KB FINANCIAL GROUP INC ADR ADR | 0.012% | 74.431% |
| 1809 | KEYSIGHT TECHNOLOGIES IN COMMON STOCK | 0.012% | 74.443% |
| 1810 | CHRISTIAN HANSE | 0.012% | 74.456% |
| 1811 | INMARSAT PLC | 0.012% | 74.468% |
| 1812 | ENAGAS | 0.012% | 74.480% |
| 1813 | ASCENDAS REAL E | 0.012% | 74.492% |
| 1814 | SEMPRA ENERGY COMMON STOCK | 0.012% | 74.504% |
| 1815 | POSCO | 0.012% | 74.517% |
| 1816 | T&D HOLDINGS IN | 0.012% | 74.529% |
| 1817 | BOMBARDIER INC | 0.012% | 74.541% |
| 1818 | UMB FINANCIAL CORP COMMON STOCK USD1.0 | 0.012% | 74.553% |
| 1819 | SKECHERS USA INC CL A COMMON STOCK USD.001 | 0.012% | 74.565% |
| 1820 | SANDERSON FARMS INC COMMON STOCK USD1.0 | 0.012% | 74.578% |
| 1821 | PPL CORPORATION | 0.012% | 74.590% |
| 1822 | EAGLE MATERIALS | 0.012% | 74.602% |
| 1823 | GIVAUDAN | 0.012% | 74.614% |
| 1824 | MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5 | 0.012% | 74.626% |
| 1825 | BRENNTAG AG | 0.012% | 74.638% |
| 1826 | EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01 | 0.012% | 74.650% |
| 1827 | NN GROUP NV | 0.012% | 74.663% |
| 1828 | REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01 | 0.012% | 74.675% |
| 1829 | TAIHEIYO CEMENT | 0.012% | 74.687% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1830 | CLOROX CO | 0.012% | 74.699% |
| 1831 | PEGATRON CORP | 0.012% | 74.711% |
| 1832 | TAUBMAN CENTERS INC REIT USD.01 | 0.012% | 74.723% |
| 1833 | DUKE ENERGY CORP SR UNSECURED 04/24 3.75 | 0.012% | 74.735% |
| 1834 | WENDY S CO/THE COMMON STOCK USD.1 | 0.012% | 74.747% |
| 1835 | LIXIL GROUP COR | 0.012% | 74.759% |
| 1836 | FOREST CITY REALTY TRUST A REIT USD.01 | 0.012% | 74.771% |
| 1837 | FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01 | 0.012% | 74.784% |
| 1838 | MURPHY USA INC COMMON STOCK | 0.012% | 74.796% |
| 1839 | BIO RAD LABORATORIES A COMMON STOCK USD.0001 | 0.012% | 74.808% |
| 1840 | KB FINANCIAL GR | 0.012% | 74.820% |
| 1841 | LOJAS RENNER SA | 0.012% | 74.832% |
| 1842 | SAP AG | 0.012% | 74.844% |
| 1843 | INPEX CORPORATI | 0.012% | 74.856% |
| 1844 | EVERSOURCE ENERGY COMMON STOCK USD5.0 | 0.012% | 74.868% |
| 1845 | COMPASS GROUP | 0.012% | 74.880% |
| 1846 | STELLA JONES IN | 0.012% | 74.892% |
| 1847 | DELUXE CORP | 0.012% | 74.904% |
| 1848 | BOSKALIS WESTMN | 0.012% | 74.916% |
| 1849 | RAGING RIVER EX | 0.012% | 74.928% |
| 1850 | SURGE ENERGY IN | 0.012% | 74.940% |
| 1851 | JAPAN TOBACCO I | 0.012% | 74.952% |
| 1852 | BT GROUP PLC | 0.012% | 74.964% |
| 1853 | CHINA GOLD INTL | 0.012% | 74.976% |
| 1854 | WHARF(HLDGS) | 0.012% | 74.988% |
| 1855 | ROSS STORES INC | 0.012% | 75.000% |
| 1856 | BOARDWALK REIT | 0.012% | 75.012% |
| 1857 | CITRIX SYSTEMS | 0.012% | 75.024% |
| 1858 | HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3 | 0.012% | 75.035% |
| 1859 | ADVANCED SEMICO | 0.012% | 75.047% |
| 1860 | ALACER GOLD COR | 0.012% | 75.059% |
| 1861 | ULTA BEAUTY INC COMMON STOCK USD.01 | 0.012% | 75.071% |
| 1862 | MINITUBISHI MATE | 0.012% | 75.083% |
| 1863 | ROYAL MAIL PLC- | 0.012% | 75.095% |
| 1864 | CUBESMART REIT USD.01 | 0.012% | 75.107% |
| 1865 | CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3 | 0.012% | 75.119% |
| 1866 | GROWTHPOINT PRO | 0.012% | 75.131% |
| 1867 | RANGE RESOURCES CORP COMMON STOCK USD.01 | 0.012% | 75.143% |
| 1868 | FLOWERS FOODS INC COMMON STOCK USD.01 | 0.012% | 75.155% |
| 1869 | SNYDERS LANCE INC COMMON STOCK USD.833 | 0.012% | 75.166% |
| 1870 | XYLEM INC COMMON STOCK | 0.012% | 75.178% |
| 1871 | O REILLY AUTOMOTIVE INC COMMON STOCK USD.01 | 0.012% | 75.190% |
| 1872 | INDITEX SA | 0.012% | 75.202% |
| 1873 | GEBERIT AG-REG | 0.012% | 75.214% |
| 1874 | SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0 | 0.012% | 75.226% |
| 1875 | EATON VANCE CORP COMMON STOCK USD.00390625 | 0.012% | 75.238% |
| 1876 | LOUISIANA PACIFIC CORP COMMON STOCK USD1.0 | 0.012% | 75.249% |
| 1877 | EXTENDED STAY AMERICA INC UNIT USD.01 | 0.012% | 75.261% |
| 1878 | FINISAR CORPORATION COMMON STOCK USD.001 | 0.012% | 75.273% |
| 1879 | REALOGY HOLDINGS CORP COMMON STOCK USD.01 | 0.012% | 75.285% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1880 | DTE ENERGY INC | 0.012% | 75.297% |
| 1881 | L'OREAL | 0.012% | 75.308% |
| 1882 | LEGG MASON INC COMMON STOCK USD.1 | 0.012% | 75.320% |
| 1883 | HONDA MOTOR CO LTD SPONS ADR ADR | 0.012% | 75.332% |
| 1884 | DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01 | 0.012% | 75.344% |
| 1885 | BOOKER GROUP | 0.012% | 75.355% |
| 1886 | FISERV INC COMMON STOCK USD.01 | 0.012% | 75.367% |
| 1887 | HYUNDAI ENG & C | 0.012% | 75.379% |
| 1888 | EAST JAPAN RAIL | 0.012% | 75.390% |
| 1889 | RICHELIEU HARDW | 0.012% | 75.402% |
| 1890 | OAD GAZPROM-SPO | 0.012% | 75.414% |
| 1891 | CNO FINANCIAL | 0.012% | 75.425% |
| 1892 | ACTAVIS FUNDING SCS COMPANY GUAR 03/20 3 | 0.012% | 75.437% |
| 1893 | ZOETIS INC COMMON STOCK USD.01 | 0.012% | 75.449% |
| 1894 | MEGGITT | 0.012% | 75.460% |
| 1895 | MOL HUNGARIAN | 0.012% | 75.472% |
| 1896 | MAPFRE SA | 0.012% | 75.484% |
| 1897 | INTL CONS AIRLI | 0.012% | 75.495% |
| 1898 | UMPQUA HOLDINGS CORP COMMON STOCK | 0.012% | 75.507% |
| 1899 | H.B. FULLER CO. COMMON STOCK USD1.0 | 0.012% | 75.519% |
| 1900 | TEIJIN | 0.012% | 75.530% |
| 1901 | UNITED URBAN IN | 0.012% | 75.542% |
| 1902 | EXPERIAN PLC | 0.012% | 75.554% |
| 1903 | NITTO DENKO COR | 0.012% | 75.565% |
| 1904 | SPIRIT REALTY CAPITAL INC REIT USD.01 | 0.012% | 75.577% |
| 1905 | FINMECCANICA SP | 0.012% | 75.589% |
| 1906 | CHURCH & DWIGHT | 0.012% | 75.600% |
| 1907 | COOPER TIRE&RUB | 0.012% | 75.612% |
| 1908 | MARRIOTT VACATIONS WORLD COMMON STOCK USD.01 | 0.012% | 75.623% |
| 1909 | BGC PARTNERS INC CL A COMMON STOCK USD.01 | 0.012% | 75.635% |
| 1910 | TWITTER INC COMMON STOCK USD.000005 | 0.012% | 75.647% |
| 1911 | ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.012% | 75.658% |
| 1912 | CYRUSONE INC REIT USD.01 | 0.012% | 75.670% |
| 1913 | MB FINANCIAL INC COMMON STOCK USD.01 | 0.012% | 75.681% |
| 1914 | HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85 | 0.012% | 75.693% |
| 1915 | HANKYU CORP | 0.012% | 75.705% |
| 1916 | DS SMITH PLC | 0.012% | 75.716% |
| 1917 | EQUITABLE GROUP | 0.012% | 75.728% |
| 1918 | COLUMBIA SPORTSWEAR CO COMMON STOCK | 0.012% | 75.739% |
| 1919 | CREDIT ACCEPTAN | 0.012% | 75.751% |
| 1920 | BONTERRA ENERGY | 0.012% | 75.762% |
| 1921 | ARTIS REAL ESTA | 0.012% | 75.774% |
| 1922 | WEINGARTEN REALTY INVESTORS REIT USD.03 | 0.012% | 75.785% |
| 1923 | AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0 | 0.012% | 75.797% |
| 1924 | HONG KONG EXCHA | 0.012% | 75.808% |
| 1925 | STERLING BANCORP/DE COMMON STOCK USD.01 | 0.012% | 75.820% |
| 1926 | MATTEL INC COMMON STOCK USD1.0 | 0.012% | 75.832% |
| 1927 | TELE2 AB-B SHS | 0.011% | 75.843% |
| 1928 | FULTON FINANCIAL CORP COMMON STOCK USD2.5 | 0.011% | 75.855% |
| 1929 | WILLIAM HILL PL | 0.011% | 75.866% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 1930 | BIDVEST GROUP L | 0.011% | 75.877% |
| 1931 | ENTEGRIS INC COMMON STOCK USD.01 | 0.011% | 75.889% |
| 1932 | CEMEX SA | 0.011% | 75.900% |
| 1933 | EQUITY COMMONWEALTH REIT USD.01 | 0.011% | 75.912% |
| 1934 | REDEFINE PROPER | 0.011% | 75.923% |
| 1935 | ADVANCE RESIDEN | 0.011% | 75.935% |
| 1936 | DIAMONDBACK ENERGY INC COMMON STOCK USD.01 | 0.011% | 75.946% |
| 1937 | ITT INC COMMON STOCK USD1.0 | 0.011% | 75.958% |
| 1938 | KESKO | 0.011% | 75.969% |
| 1939 | KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5 | 0.011% | 75.981% |
| 1940 | IMI PLC | 0.011% | 75.992% |
| 1941 | MINERALS TECHNOLOGIES INC COMMON STOCK USD.1 | 0.011% | 76.004% |
| 1942 | BOK FINANCIAL CORPORATION COMMON STOCK USD.00006 | 0.011% | 76.015% |
| 1943 | INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01 | 0.011% | 76.026% |
| 1944 | AMERISOURCEBERGEN CORP COMMON STOCK USD.01 | 0.011% | 76.038% |
| 1945 | CHILDRENS PLACE | 0.011% | 76.049% |
| 1946 | WESTERN POWER W | 0.011% | 76.061% |
| 1947 | BAT INTL FINANC | 0.011% | 76.072% |
| 1948 | ENSTAR GROUP LT | 0.011% | 76.083% |
| 1949 | OSRAM LICHT AG | 0.011% | 76.095% |
| 1950 | ASTRA INTERNATI | 0.011% | 76.106% |
| 1951 | ORIGIN ENERGY L | 0.011% | 76.117% |
| 1952 | AMS AG | 0.011% | 76.129% |
| 1953 | PERKINELMER INC COMMON STOCK USD1.0 | 0.011% | 76.140% |
| 1954 | DEUTSCHE BOERSE | 0.011% | 76.151% |
| 1955 | PANDORA A/S | 0.011% | 76.163% |
| 1956 | CONSOLIDATED EDISON INC COMMON STOCK USD.1 | 0.011% | 76.174% |
| 1957 | MAXIM INTEGRATE | 0.011% | 76.185% |
| 1958 | GUYANA GOLDFIEL | 0.011% | 76.197% |
| 1959 | FOMENTO ECON ME | 0.011% | 76.208% |
| 1960 | LIFE STORAGE INC REIT USD.01 | 0.011% | 76.219% |
| 1961 | CLEAN HARBOR IN | 0.011% | 76.231% |
| 1962 | WPP PLC SPONSORED ADR ADR | 0.011% | 76.242% |
| 1963 | KAWASAKI HEAVY | 0.011% | 76.253% |
| 1964 | CAMPBELL SOUP C | 0.011% | 76.264% |
| 1965 | STATE STREET CORP SR UNSECURED 05/21 1.95 | 0.011% | 76.276% |
| 1966 | HASBRO INC | 0.011% | 76.287% |
| 1967 | GRAMERCY PROPERTY TRUST REIT USD.01 | 0.011% | 76.298% |
| 1968 | OCEANEERING INT | 0.011% | 76.309% |
| 1969 | KLA TENCOR CORP COMMON STOCK USD.001 | 0.011% | 76.321% |
| 1970 | KERRY GROUP PLC | 0.011% | 76.332% |
| 1971 | PACKAGING CORP OF AMERICA COMMON STOCK USD.01 | 0.011% | 76.343% |
| 1972 | POLARIS INDUSTR | 0.011% | 76.354% |
| 1973 | FUJIFILM HLDGS | 0.011% | 76.366% |
| 1974 | GALAXY ENTERTA | 0.011% | 76.377% |
| 1975 | SHINHAN FIN GRO | 0.011% | 76.388% |
| 1976 | TATTS GROUP LTD | 0.011% | 76.399% |
| 1977 | CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0 | 0.011% | 76.411% |
| 1978 | ASSURANT INC SR UNSECURED 03/18 2.5 | 0.011% | 76.422% |
| 1979 | ORMAT TECHNOLOGIES INC COMMON STOCK USD.001 | 0.011% | 76.433% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 1980 | AXA-UAP | 0.011% | 76.444% |
| 1981 | GN STORE NORD | 0.011% | 76.455% |
| 1982 | SHOPIFY INC CLASS A COMMON STOCK | 0.011% | 76.466% |
| 1983 | AXIS BANK | 0.011% | 76.478% |
| 1984 | RELX NV | 0.011% | 76.489% |
| 1985 | ANSYS INC COMMON STOCK USD.01 | 0.011% | 76.500% |
| 1986 | VOYA FINANCIAL INC COMMON STOCK USD.01 | 0.011% | 76.511% |
| 1987 | ENERSYS COMMON STOCK USD.01 | 0.011% | 76.522% |
| 1988 | WEC ENERGY GROU | 0.011% | 76.533% |
| 1989 | CHINA MERCHANT | 0.011% | 76.545% |
| 1990 | ALERE INC COMMON STOCK USD.001 | 0.011% | 76.556% |
| 1991 | ARCELLOR MITTAL | 0.011% | 76.567% |
| 1992 | SINGAPORE TELEC | 0.011% | 76.578% |
| 1993 | WEIR GROUP | 0.011% | 76.589% |
| 1994 | COMMERCIAL METALS CO COMMON STOCK USD.01 | 0.011% | 76.600% |
| 1995 | CATHAY FINANCIA | 0.011% | 76.611% |
| 1996 | REXNORD CORP COMMON STOCK USD.01 | 0.011% | 76.622% |
| 1997 | CLOSE BROS GROU | 0.011% | 76.634% |
| 1998 | ASPEN INSURANCE | 0.011% | 76.645% |
| 1999 | WASHINGTON FEDERAL INC COMMON STOCK USD1.0 | 0.011% | 76.656% |
| 2000 | IBERIABANK CORP | 0.011% | 76.667% |
| 2001 | PORSCHE AUTOMOB | 0.011% | 76.678% |
| 2002 | CNPC (HONG KONG | 0.011% | 76.689% |
| 2003 | MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001 | 0.011% | 76.700% |
| 2004 | RAIFFEISEN BANK | 0.011% | 76.711% |
| 2005 | DARDEN RESTAURA | 0.011% | 76.722% |
| 2006 | HELVETIA HOLDIN | 0.011% | 76.733% |
| 2007 | CANACCORD FINAN | 0.011% | 76.744% |
| 2008 | KENNAMETAL INC COMMON STOCK USD1.25 | 0.011% | 76.756% |
| 2009 | EURONET WORLDWIDE INC COMMON STOCK USD.02 | 0.011% | 76.767% |
| 2010 | CATERPILLAR FIN | 0.011% | 76.778% |
| 2011 | SILGAN HLDGS | 0.011% | 76.789% |
| 2012 | OASIS PETROLEUM INC COMMON STOCK USD.01 | 0.011% | 76.800% |
| 2013 | BANCO BBPM SPA | 0.011% | 76.811% |
| 2014 | YUM BRANDS INC COMMON STOCK | 0.011% | 76.822% |
| 2015 | PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01 | 0.011% | 76.833% |
| 2016 | TEREX CORP | 0.011% | 76.844% |
| 2017 | EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0 | 0.011% | 76.855% |
| 2018 | BANCORPSOUTH INC COMMON STOCK USD2.5 | 0.011% | 76.866% |
| 2019 | TDC A/S | 0.011% | 76.877% |
| 2020 | DUPONT FABROS TECHNOLOGY REIT USD.001 | 0.011% | 76.888% |
| 2021 | ADIENT PLC | 0.011% | 76.899% |
| 2022 | TRAVIS PERKINS | 0.011% | 76.910% |
| 2023 | DEUTSCHE TELEKO | 0.011% | 76.921% |
| 2024 | WILLIAMS COS IN | 0.011% | 76.932% |
| 2025 | ANIXTER INTL IN | 0.011% | 76.943% |
| 2026 | AEGON N.V. | 0.011% | 76.954% |
| 2027 | CHALLENGER FIN | 0.011% | 76.965% |
| 2028 | MAJOR DRILLING | 0.011% | 76.976% |
| 2029 | SEKISUI HOUSE | 0.011% | 76.987% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2030 | HEALTHCARE REALTY TRUST INC REIT USD.01 | 0.011% | 76.998% |
| 2031 | ROYAL DUTCH SHELL SPON ADR A ADR | 0.011% | 77.009% |
| 2032 | KONICA MINOLTA | 0.011% | 77.020% |
| 2033 | BELLE INTERNATI | 0.011% | 77.031% |
| 2034 | BARNES GROUP INC COMMON STOCK USD.01 | 0.011% | 77.041% |
| 2035 | MEREDITH CORP | 0.011% | 77.052% |
| 2036 | PBF ENERGY INC CLASS A COMMON STOCK USD.001 | 0.011% | 77.063% |
| 2037 | EDF | 0.011% | 77.074% |
| 2038 | MITSUBISHI GAS | 0.011% | 77.085% |
| 2039 | INDIABULLS HOUS | 0.011% | 77.096% |
| 2040 | UNILEVER CAP CO | 0.011% | 77.107% |
| 2041 | SERVICE CORP IN | 0.011% | 77.118% |
| 2042 | SUMMIT MATERIALS INC CL A COMMON STOCK USD.01 | 0.011% | 77.128% |
| 2043 | UNITED BANKSHARES INC COMMON STOCK USD2.5 | 0.011% | 77.139% |
| 2044 | STORE CAPITAL CORP REIT USD.01 | 0.011% | 77.150% |
| 2045 | TYSON FOODS INC COMPANY GUAR 08/19 2.65 | 0.011% | 77.161% |
| 2046 | LIBERTY VENTURES SER A TRACKING STK USD.01 | 0.011% | 77.172% |
| 2047 | HUHTAMAKI OY | 0.011% | 77.183% |
| 2048 | BCO BRADESCO SA | 0.011% | 77.193% |
| 2049 | PUBLIC SERVICE | 0.011% | 77.204% |
| 2050 | APACHE CORP COMMON STOCK USD.625 | 0.011% | 77.215% |
| 2051 | ITAU UNIBANCO H SPON PRF ADR ADR | 0.011% | 77.226% |
| 2052 | DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8 | 0.011% | 77.237% |
| 2053 | ALFA SA DE CV | 0.011% | 77.247% |
| 2054 | DEVRY INC | 0.011% | 77.258% |
| 2055 | ILG INC COMMON STOCK USD.01 | 0.011% | 77.269% |
| 2056 | XCEL ENERGY INC COMMON STOCK USD2.5 | 0.011% | 77.280% |
| 2057 | CRANE CO | 0.011% | 77.291% |
| 2058 | CNH INDUSTRIAL | 0.011% | 77.301% |
| 2059 | FRESH DEL MONTE | 0.011% | 77.312% |
| 2060 | SAFRAN SA | 0.011% | 77.323% |
| 2061 | BANK OF HAWAII CORP COMMON STOCK USD.01 | 0.011% | 77.334% |
| 2062 | SAIPEM S.P.A. | 0.011% | 77.344% |
| 2063 | ASANKO GOLD INC | 0.011% | 77.355% |
| 2064 | PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85 | 0.011% | 77.366% |
| 2065 | JAPAN RETAIL FU | 0.011% | 77.377% |
| 2066 | INCYTE PHARMACE | 0.011% | 77.387% |
| 2067 | HILTON WORLDWIDE HLDGS W/I COMMON STOCK USD.01 | 0.011% | 77.398% |
| 2068 | MASONITE INTERNATIONAL CORP COMMON STOCK | 0.011% | 77.409% |
| 2069 | MUFG AMERICAS H | 0.011% | 77.419% |
| 2070 | DORMAN PRODUCTS INC COMMON STOCK USD.01 | 0.011% | 77.430% |
| 2071 | KAPSTONE PAPER | 0.011% | 77.441% |
| 2072 | BHARTI AIRTEL L | 0.011% | 77.451% |
| 2073 | CORELOGIC INC COMMON STOCK USD1.0 | 0.011% | 77.462% |
| 2074 | ENSCO PLC CLASS | 0.011% | 77.473% |
| 2075 | ALPS ELECTRIC C | 0.011% | 77.483% |
| 2076 | BRINK S CO/THE COMMON STOCK USD1.0 | 0.011% | 77.494% |
| 2077 | BBA AVIATION | 0.011% | 77.505% |
| 2078 | ESSENT GROUP LT | 0.011% | 77.515% |
| 2079 | DAIKIN INDUSTRI | 0.011% | 77.526% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2080 | KEPPEL CORP | 0.011% | 77.537% |
| 2081 | TIMKEN CO | 0.011% | 77.547% |
| 2082 | ONEOK INC | 0.011% | 77.558% |
| 2083 | ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2 | 0.011% | 77.568% |
| 2084 | PARK HOTELS + RESORTS INC REIT USD.01 | 0.011% | 77.579% |
| 2085 | INDOFOODS SUKSE | 0.011% | 77.590% |
| 2086 | RELX PLC SPON ADR ADR | 0.011% | 77.600% |
| 2087 | HUSQVARNA AB - | 0.011% | 77.611% |
| 2088 | SYDBANK | 0.011% | 77.621% |
| 2089 | DERWENT LONDON | 0.011% | 77.632% |
| 2090 | NU SKIN ENTERPR | 0.011% | 77.643% |
| 2091 | DAINIPPON INK&C | 0.011% | 77.653% |
| 2092 | SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5 | 0.011% | 77.664% |
| 2093 | EIFFAGE SA | 0.011% | 77.674% |
| 2094 | LUCARA DIAMOND | 0.011% | 77.685% |
| 2095 | WESTROCK RKT CO COMPANY GUAR 03/20 3.5 | 0.011% | 77.695% |
| 2096 | STEVEN MADDEN LTD COMMON STOCK USD.0001 | 0.011% | 77.706% |
| 2097 | DICK S SPORTING GOODS INC COMMON STOCK USD.01 | 0.011% | 77.716% |
| 2098 | MEGA FINANCIAL | 0.011% | 77.727% |
| 2099 | CVS HEALTH CORP SR UNSECURED 06/21 2.125 | 0.011% | 77.737% |
| 2100 | SINCLAIR BROADC | 0.011% | 77.748% |
| 2101 | PROASSURANCE CORP COMMON STOCK USD.01 | 0.011% | 77.758% |
| 2102 | EVERCORE PARTNE | 0.011% | 77.769% |
| 2103 | AAC TECHNOLOGIE | 0.010% | 77.779% |
| 2104 | PARAMOUNT RESOU | 0.010% | 77.790% |
| 2105 | LG TELECOM LTD | 0.010% | 77.800% |
| 2106 | BENDIGO AND ADE | 0.010% | 77.811% |
| 2107 | NICHIREI CORP | 0.010% | 77.821% |
| 2108 | HUMANA INC | 0.010% | 77.832% |
| 2109 | UBS GROUP | 0.010% | 77.842% |
| 2110 | RPC GROUP | 0.010% | 77.853% |
| 2111 | MOLINA HEALTHCARE INC COMMON STOCK USD.001 | 0.010% | 77.863% |
| 2112 | UNITED STATES STEEL CORP COMMON STOCK USD1.0 | 0.010% | 77.874% |
| 2113 | CARDTRONICS PLC | 0.010% | 77.884% |
| 2114 | DOMTAR CORP USD | 0.010% | 77.894% |
| 2115 | BADGER DAYLIGHT | 0.010% | 77.905% |
| 2116 | UPL LTD | 0.010% | 77.915% |
| 2117 | MEDICAL PROPERTIES TRUST INC REIT USD.001 | 0.010% | 77.926% |
| 2118 | MILESTONE APART | 0.010% | 77.936% |
| 2119 | GOLD FIELDS LTD SPONS ADR ADR | 0.010% | 77.946% |
| 2120 | BELDEN INC COMMON STOCK USD.01 | 0.010% | 77.957% |
| 2121 | LITE-ON TECHNOL | 0.010% | 77.967% |
| 2122 | IDEX CORP | 0.010% | 77.978% |
| 2123 | FASTENAL | 0.010% | 77.988% |
| 2124 | TRICAN WELL SER | 0.010% | 77.998% |
| 2125 | SAMSUNG ELEC-ME | 0.010% | 78.009% |
| 2126 | J + J SNACK FOODS CORP COMMON STOCK | 0.010% | 78.019% |
| 2127 | DISH NETWORK | 0.010% | 78.029% |
| 2128 | TOKIO MARINE HL | 0.010% | 78.040% |
| 2129 | EVERSOURCE ENERGY SR UNSECURED 05/18 1.45 | 0.010% | 78.050% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2130 | MEAD JOHNSON NUTRITION CO COMMON STOCK USD.01 | 0.010% | 78.060% |
| 2131 | SUMCO CORPORATI | 0.010% | 78.071% |
| 2132 | SUMITOMO MITSUI | 0.010% | 78.081% |
| 2133 | ACS, ACTIVIDADE | 0.010% | 78.091% |
| 2134 | KAO CORP | 0.010% | 78.102% |
| 2135 | BID CORP LTD | 0.010% | 78.112% |
| 2136 | BANK OF AMERICA CORP SR UNSECURED 01/22 5.7 | 0.010% | 78.122% |
| 2137 | CANYON SERVICES | 0.010% | 78.133% |
| 2138 | BARLOWORLD LTD | 0.010% | 78.143% |
| 2139 | SEAGATE TECHNOL | 0.010% | 78.153% |
| 2140 | ONEMAIN HOLDINGS INC COMMON STOCK USD.01 | 0.010% | 78.164% |
| 2141 | INTUITIVE SURGICAL INC COMMON STOCK USD.001 | 0.010% | 78.174% |
| 2142 | DISCOVERY HLDGS | 0.010% | 78.184% |
| 2143 | HILLTOP HOLDINGS INC COMMON STOCK USD.01 | 0.010% | 78.194% |
| 2144 | RSA INSURANCE G | 0.010% | 78.205% |
| 2145 | GENPACT LIMITED | 0.010% | 78.215% |
| 2146 | BAYER MOTOREN W | 0.010% | 78.225% |
| 2147 | METSO OYJ | 0.010% | 78.235% |
| 2148 | AXIS CAPITAL HO | 0.010% | 78.246% |
| 2149 | HAIN CELESTIAL GROUP INC COMMON STOCK USD.01 | 0.010% | 78.256% |
| 2150 | AAREAL BANK AG | 0.010% | 78.266% |
| 2151 | PURE INDUSTRIAL | 0.010% | 78.277% |
| 2152 | BANK OF QUEENSL | 0.010% | 78.287% |
| 2153 | DEUTSCHE WOHNEN | 0.010% | 78.297% |
| 2154 | MALLINCKRODT PL | 0.010% | 78.307% |
| 2155 | PROXIMUS | 0.010% | 78.317% |
| 2156 | FORTUM OYJ | 0.010% | 78.328% |
| 2157 | mitsui chemical | 0.010% | 78.338% |
| 2158 | PAINTED PONY PE | 0.010% | 78.348% |
| 2159 | HEINEKEN NV | 0.010% | 78.358% |
| 2160 | CHINA RESOURCES | 0.010% | 78.369% |
| 2161 | ALTUS GROUP LTD | 0.010% | 78.379% |
| 2162 | SAMSUNG FIRE & | 0.010% | 78.389% |
| 2163 | TELEFLEX INC COMMON STOCK USD1.0 | 0.010% | 78.399% |
| 2164 | NOVOZYMES A/S | 0.010% | 78.409% |
| 2165 | UBM PLC | 0.010% | 78.419% |
| 2166 | LENOVO GROUP LT | 0.010% | 78.430% |
| 2167 | VISHAY INTERTEC | 0.010% | 78.440% |
| 2168 | SHOWA DENKO KK | 0.010% | 78.450% |
| 2169 | US SILICA HOLDINGS INC COMMON STOCK USD.01 | 0.010% | 78.460% |
| 2170 | OFFICE DEPOT IN | 0.010% | 78.470% |
| 2171 | TRANSALTA RENEW | 0.010% | 78.480% |
| 2172 | CAPITAMALL TRUS | 0.010% | 78.491% |
| 2173 | QEP RESOURCES INC COMMON STOCK USD.01 | 0.010% | 78.501% |
| 2174 | MITSUI OSK LINE | 0.010% | 78.511% |
| 2175 | HRG GROUP INC COMMON STOCK USD.01 | 0.010% | 78.521% |
| 2176 | NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01 | 0.010% | 78.531% |
| 2177 | OJI PAPER CO | 0.010% | 78.541% |
| 2178 | DAIWA HOUSE IND | 0.010% | 78.551% |
| 2179 | BAIDU INC SPON ADR ADR USD.00005 | 0.010% | 78.561% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2180 | CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01 | 0.010% | 78.572% |
| 2181 | THYSSEN KRUPP A | 0.010% | 78.582% |
| 2182 | MEDICAL FACILIT | 0.010% | 78.592% |
| 2183 | UNI-PRESIDENT E | 0.010% | 78.602% |
| 2184 | COLRUYT SA | 0.010% | 78.612% |
| 2185 | MSC INDUSTRIAL | 0.010% | 78.622% |
| 2186 | HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01 | 0.010% | 78.632% |
| 2187 | STIFEL FINANCIAL CORP COMMON STOCK USD.15 | 0.010% | 78.642% |
| 2188 | SHERWIN WILLIAM | 0.010% | 78.652% |
| 2189 | AIMIA INC | 0.010% | 78.662% |
| 2190 | LG CORP | 0.010% | 78.672% |
| 2191 | CONAGRA BRANDS INC SR UNSECURED 01/23 3.2 | 0.010% | 78.682% |
| 2192 | ROGERS SUGAR IN | 0.010% | 78.692% |
| 2193 | FORTIVE CORP COMMON STOCK USD.01 | 0.010% | 78.702% |
| 2194 | AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01 | 0.010% | 78.712% |
| 2195 | AUTOZONE INC COMMON STOCK USD.01 | 0.010% | 78.723% |
| 2196 | GLOBAL PAYMENTS INC COMMON STOCK | 0.010% | 78.733% |
| 2197 | FIRST MAJESTIC SILVER CORP COMMON STOCK | 0.010% | 78.743% |
| 2198 | ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2 | 0.010% | 78.753% |
| 2199 | BEACON ROOFING SUPPLY INC COMMON STOCK USD.01 | 0.010% | 78.763% |
| 2200 | SUMITOMO RLTY&D | 0.010% | 78.773% |
| 2201 | INTU PROPERTIES | 0.010% | 78.783% |
| 2202 | SUNSTONE HOTEL | 0.010% | 78.793% |
| 2203 | MEXICHEM SAB DE | 0.010% | 78.803% |
| 2204 | OLD NATIONAL BANCORP COMMON STOCK | 0.010% | 78.812% |
| 2205 | WIENERBERGER AG | 0.010% | 78.822% |
| 2206 | CHICO'S FAS INC | 0.010% | 78.832% |
| 2207 | FRAPORT AG | 0.010% | 78.842% |
| 2208 | VONOVIA SE | 0.010% | 78.852% |
| 2209 | KINGBOARD CHEMI | 0.010% | 78.862% |
| 2210 | COLUMBIA BANKING SYSTEM INC COMMON STOCK | 0.010% | 78.872% |
| 2211 | CENTAMIN PLC | 0.010% | 78.882% |
| 2212 | OBAYASHI CORP | 0.010% | 78.892% |
| 2213 | KYOCERA CORP | 0.010% | 78.902% |
| 2214 | PREMIER GOLD MI | 0.010% | 78.912% |
| 2215 | MITSUBISHI MOTO | 0.010% | 78.922% |
| 2216 | COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0 | 0.010% | 78.932% |
| 2217 | SUMITOMO RUBBER | 0.010% | 78.942% |
| 2218 | COMPAL ELECTRON | 0.010% | 78.952% |
| 2219 | APERAM SA | 0.010% | 78.962% |
| 2220 | GERDAU SA SIDER | 0.010% | 78.972% |
| 2221 | TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01 | 0.010% | 78.981% |
| 2222 | CORPORATE OFFICE PROPERTIES REIT USD.01 | 0.010% | 78.991% |
| 2223 | MICROCHIP TECHN | 0.010% | 79.001% |
| 2224 | DIGITALGLOBE INC COMMON STOCK USD.001 | 0.010% | 79.011% |
| 2225 | HEALTHSOUTH CORP COMMON STOCK USD.01 | 0.010% | 79.021% |
| 2226 | ANTOFAGASTA HLD | 0.010% | 79.031% |
| 2227 | WHIRLPOOL CORP | 0.010% | 79.041% |
| 2228 | ABERDEEN TRUST | 0.010% | 79.051% |
| 2229 | GATX CORP | 0.010% | 79.060% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2230 | TRINIDAD DRILLI | 0.010% | 79.070% |
| 2231 | SEMGROUP CORP CLASS A COMMON STOCK | 0.010% | 79.080% |
| 2232 | ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01 | 0.010% | 79.090% |
| 2233 | NETSCOUT SYSTEMS INC COMMON STOCK USD.001 | 0.010% | 79.100% |
| 2234 | NETFLIX INC COMMON STOCK USD.001 | 0.010% | 79.110% |
| 2235 | HP INC SR UNSECURED 12/21 4.65 | 0.010% | 79.120% |
| 2236 | GLACIER BANCORP INC COMMON STOCK USD.01 | 0.010% | 79.129% |
| 2237 | STAR ENTERTAINM | 0.010% | 79.139% |
| 2238 | ORIX JREIT INC | 0.010% | 79.149% |
| 2239 | FLS INDUSTRIES | 0.010% | 79.159% |
| 2240 | TRUSTMARK CORP COMMON STOCK | 0.010% | 79.169% |
| 2241 | LONGFOR PROPERT | 0.010% | 79.179% |
| 2242 | ENGHOUSE SYSTEM | 0.010% | 79.188% |
| 2243 | CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2 | 0.010% | 79.198% |
| 2244 | MERCURY GENERAL | 0.010% | 79.208% |
| 2245 | KLX INC COMMON STOCK USD.01 | 0.010% | 79.218% |
| 2246 | LOWE S COS INC SR UNSECURED 09/25 3.375 | 0.010% | 79.227% |
| 2247 | BEAZLEY PLC | 0.010% | 79.237% |
| 2248 | JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0 | 0.010% | 79.247% |
| 2249 | SHARP CORP | 0.010% | 79.257% |
| 2250 | CHRISTIAN DIOR | 0.010% | 79.267% |
| 2251 | EMPIRE STATE RE | 0.010% | 79.276% |
| 2252 | HILLENBRAND INC COMMON STOCK | 0.010% | 79.286% |
| 2253 | GRAHAM HOLDINGS | 0.010% | 79.296% |
| 2254 | RALPH LAUREN CORP COMMON STOCK USD.01 | 0.010% | 79.306% |
| 2255 | CAP GEMINI | 0.010% | 79.315% |
| 2256 | ALEXANDER + BALDWIN INC COMMON STOCK | 0.010% | 79.325% |
| 2257 | GERRESHEIMER GR | 0.010% | 79.335% |
| 2258 | COOPER STANDARD HOLDING COMMON STOCK USD.001 | 0.010% | 79.345% |
| 2259 | URBAN OUTFITTERS INC COMMON STOCK USD.0001 | 0.010% | 79.354% |
| 2260 | TABCORP HLDGS L | 0.010% | 79.364% |
| 2261 | DAIWAHOUSE RE | 0.010% | 79.374% |
| 2262 | GAMESTOP CORP CLASS A COMMON STOCK USD.001 | 0.010% | 79.384% |
| 2263 | ANGLOVAAL INDS | 0.010% | 79.393% |
| 2264 | IDEXX LABORATORIES INC COMMON STOCK USD.1 | 0.010% | 79.403% |
| 2265 | VALLLOUREC SA | 0.010% | 79.413% |
| 2266 | PARAMOUNT GROUP INC REIT USD.01 | 0.010% | 79.423% |
| 2267 | AUTOCANADA INC | 0.010% | 79.432% |
| 2268 | MERCK KGAA | 0.010% | 79.442% |
| 2269 | BANK OF THE OZARKS COMMON STOCK USD.01 | 0.010% | 79.452% |
| 2270 | SEB SA | 0.010% | 79.461% |
| 2271 | CATHAY GENERAL BANCORP COMMON STOCK USD.01 | 0.010% | 79.471% |
| 2272 | LOCALIZA RENT A | 0.010% | 79.481% |
| 2273 | MOTOROLA SOLUTIONS INC COMMON STOCK USD.01 | 0.010% | 79.490% |
| 2274 | SYNGENTA AG ADR ADR | 0.010% | 79.500% |
| 2275 | LASALLE HOTEL PROPERTIES REIT USD.01 | 0.010% | 79.510% |
| 2276 | LITHIA MOTORS INC CL A COMMON STOCK | 0.010% | 79.520% |
| 2277 | VARIAN MEDICAL | 0.010% | 79.529% |
| 2278 | HOPE BANCORP INC COMMON STOCK USD.001 | 0.010% | 79.539% |
| 2279 | SUNRISE COMMUNC | 0.010% | 79.549% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2280 | DAVE & BUSTER'S | 0.010% | 79.558% |
| 2281 | KELLOGG CO | 0.010% | 79.568% |
| 2282 | COUSINS PROPERTIES INC REIT USD1.0 | 0.010% | 79.578% |
| 2283 | KNIGHT TRANSPORTATION INC COMMON STOCK USD.01 | 0.010% | 79.587% |
| 2284 | TRELLEBORG AB | 0.010% | 79.597% |
| 2285 | CHEUNG KONG PRO | 0.010% | 79.606% |
| 2286 | BCA POP EMILIA | 0.010% | 79.616% |
| 2287 | ON ASSIGNMENT INC COMMON STOCK USD.01 | 0.010% | 79.626% |
| 2288 | DDR CORP REIT USD.1 | 0.010% | 79.635% |
| 2289 | FRESENIUS MEDIC | 0.010% | 79.645% |
| 2290 | VALLEY NATIONAL BANCORP COMMON STOCK | 0.010% | 79.655% |
| 2291 | Atlantia SpA | 0.010% | 79.664% |
| 2292 | WEX INC COMMON STOCK USD.01 | 0.010% | 79.674% |
| 2293 | INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0 | 0.010% | 79.683% |
| 2294 | CREE INC COMMON STOCK USD.00125 | 0.010% | 79.693% |
| 2295 | RETAIL PROPERTIES OF AME A REIT USD.001 | 0.010% | 79.703% |
| 2296 | CABOT OIL & GAS | 0.010% | 79.712% |
| 2297 | J FRONT RETAILI | 0.010% | 79.722% |
| 2298 | REYNOLDS AMERICAN INC COMMON STOCK USD.0001 | 0.010% | 79.731% |
| 2299 | ROWAN COMPANIES | 0.010% | 79.741% |
| 2300 | ITHACA ENERGY I | 0.010% | 79.751% |
| 2301 | SHOPRITE HLDGS | 0.010% | 79.760% |
| 2302 | MCCORMICK & CO | 0.010% | 79.770% |
| 2303 | INTERDIGITAL IN | 0.010% | 79.779% |
| 2304 | ORIX CORP | 0.010% | 79.789% |
| 2305 | NEXSTAR MEDIA GROUP INC COMMON STOCK USD.01 | 0.010% | 79.798% |
| 2306 | PRAIRIESKY ROYA | 0.010% | 79.808% |
| 2307 | VERISK ANALYTICS INC COMMON STOCK USD.001 | 0.010% | 79.818% |
| 2308 | HECLA MINING CO | 0.010% | 79.827% |
| 2309 | MOOG INC CLASS A COMMON STOCK USD1.0 | 0.010% | 79.837% |
| 2310 | OMNICOM GROUP I | 0.010% | 79.846% |
| 2311 | CHINA LIFE INS | 0.010% | 79.856% |
| 2312 | FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625 | 0.010% | 79.865% |
| 2313 | BAJAJ FINSERV L | 0.010% | 79.875% |
| 2314 | UNIPER SE | 0.010% | 79.884% |
| 2315 | NIPPON YUSEN KK | 0.010% | 79.894% |
| 2316 | CHINA INSURANCE | 0.010% | 79.903% |
| 2317 | HEIDELBERGCEMEN | 0.009% | 79.913% |
| 2318 | FIRST INDL REAL | 0.009% | 79.922% |
| 2319 | ENERSIS SA | 0.009% | 79.932% |
| 2320 | CHARLES RIVER LABORATORIES COMMON STOCK USD.01 | 0.009% | 79.941% |
| 2321 | FONCIERE DES RE | 0.009% | 79.951% |
| 2322 | AUTOZONE INC SR UNSECURED 01/23 2.875 | 0.009% | 79.960% |
| 2323 | TORAY INDS INC | 0.009% | 79.969% |
| 2324 | ASML HOLDING NV | 0.009% | 79.979% |
| 2325 | PT BANK CENTRAL | 0.009% | 79.988% |
| 2326 | EXPEDITORS INTL WASH INC COMMON STOCK USD.01 | 0.009% | 79.998% |
| 2327 | HERMAN MILLER I | 0.009% | 80.007% |
| 2328 | HANG LUNG PROPE | 0.009% | 80.017% |
| 2329 | RANDSTAD HOLDIN | 0.009% | 80.026% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2330 | GREAT WESTERN BANCORP INC COMMON STOCK USD.01 | 0.009% | 80.035% |
| 2331 | DEAN FOODS CO COMMON STOCK USD.01 | 0.009% | 80.045% |
| 2332 | NATIONAL GENERA | 0.009% | 80.054% |
| 2333 | FERROVIAL SA | 0.009% | 80.064% |
| 2334 | ROYAL BANK OF SCOT SPON ADR ADR | 0.009% | 80.073% |
| 2335 | HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4 | 0.009% | 80.082% |
| 2336 | SPARK NEW ZEA | 0.009% | 80.092% |
| 2337 | ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01 | 0.009% | 80.101% |
| 2338 | TIVO CORP COMMON STOCK USD.001 | 0.009% | 80.111% |
| 2339 | HNI CORP | 0.009% | 80.120% |
| 2340 | SUNTEC REIT | 0.009% | 80.129% |
| 2341 | HENGAN INTL | 0.009% | 80.139% |
| 2342 | PLASTIC OMNIUM | 0.009% | 80.148% |
| 2343 | MEDIASET | 0.009% | 80.157% |
| 2344 | ACCOR | 0.009% | 80.167% |
| 2345 | KEYCORP | 0.009% | 80.176% |
| 2346 | ECHOSTAR CORP A COMMON STOCK USD.001 | 0.009% | 80.185% |
| 2347 | GRUPO AEROPORTU | 0.009% | 80.195% |
| 2348 | CENTRAL JAPAN R | 0.009% | 80.204% |
| 2349 | GEMALTO (PARIS) | 0.009% | 80.213% |
| 2350 | PIEDMONT OFFICE | 0.009% | 80.223% |
| 2351 | NIPPON MEAT PAC | 0.009% | 80.232% |
| 2352 | ABM INDUSTRIES INC COMMON STOCK USD.01 | 0.009% | 80.241% |
| 2353 | FLOWSERVE CORP COMMON STOCK USD1.25 | 0.009% | 80.251% |
| 2354 | FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01 | 0.009% | 80.260% |
| 2355 | LCI INDUSTRIES COMMON STOCK USD.01 | 0.009% | 80.269% |
| 2356 | HUMANA INC SR UNSECURED 10/19 2.625 | 0.009% | 80.278% |
| 2357 | ECN CAPITAL COR | 0.009% | 80.288% |
| 2358 | JAPAN PRIME REA | 0.009% | 80.297% |
| 2359 | SBI HOLDINGS IN | 0.009% | 80.306% |
| 2360 | TANGER FACTORY OUTLET CENTER REIT USD.01 | 0.009% | 80.315% |
| 2361 | ARGO GROUP INTE | 0.009% | 80.325% |
| 2362 | DIXONS CARPHONE | 0.009% | 80.334% |
| 2363 | YASKAWA ELEC CO | 0.009% | 80.343% |
| 2364 | REGENERON PHARMACEUTICALS COMMON STOCK USD.001 | 0.009% | 80.352% |
| 2365 | UNITED NATURAL FOODS INC COMMON STOCK USD.01 | 0.009% | 80.362% |
| 2366 | LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2 | 0.009% | 80.371% |
| 2367 | SEMICONDUCTOR M | 0.009% | 80.380% |
| 2368 | VOESTALPINE AG | 0.009% | 80.389% |
| 2369 | CAPSTONE MINING | 0.009% | 80.399% |
| 2370 | WANT WANT CHINA | 0.009% | 80.408% |
| 2371 | WATERS CORP | 0.009% | 80.417% |
| 2372 | FURUKAWA ELECTR | 0.009% | 80.426% |
| 2373 | ANTHEM INC SR UNSECURED 08/19 2.25 | 0.009% | 80.435% |
| 2374 | PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0 | 0.009% | 80.445% |
| 2375 | OMRON CORP | 0.009% | 80.454% |
| 2376 | ZYNGA INC CL A COMMON STOCK USD.00000625 | 0.009% | 80.463% |
| 2377 | KURARAY CO | 0.009% | 80.472% |
| 2378 | ACCIONA SA | 0.009% | 80.481% |
| 2379 | CONVERGYS CORP COMMON STOCK | 0.009% | 80.491% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2380 | NAVER CORP | 0.009% | 80.500% |
| 2381 | XPERI CORP COMMON STOCK USD.001 | 0.009% | 80.509% |
| 2382 | STANDARD LIFE P | 0.009% | 80.518% |
| 2383 | DOLBY LABORATORIES INC CL A COMMON STOCK USD.001 | 0.009% | 80.527% |
| 2384 | WESTPAC BANKING CORP SR UNSECURED 08/21 2 | 0.009% | 80.536% |
| 2385 | HANKOOK TIRE CO | 0.009% | 80.546% |
| 2386 | SOUTH STATE CORP COMMON STOCK USD2.5 | 0.009% | 80.555% |
| 2387 | KAWASAKI KISEN | 0.009% | 80.564% |
| 2388 | BANK OF COMMUNI | 0.009% | 80.573% |
| 2389 | GRACO INC COMMON STOCK USD1.0 | 0.009% | 80.582% |
| 2390 | CHINA MINSHENG | 0.009% | 80.591% |
| 2391 | SHAFTESBURY | 0.009% | 80.601% |
| 2392 | DRIL QUIP INC | 0.009% | 80.610% |
| 2393 | WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0 | 0.009% | 80.619% |
| 2394 | IMPERIAL HOLDIN | 0.009% | 80.628% |
| 2395 | CANACOL ENERGY | 0.009% | 80.637% |
| 2396 | ACI WORLDWIDE INC COMMON STOCK USD.005 | 0.009% | 80.646% |
| 2397 | AURUBIS AG | 0.009% | 80.655% |
| 2398 | MINTH GROUP LTD | 0.009% | 80.664% |
| 2399 | CATALENT INC COMMON STOCK USD.01 | 0.009% | 80.673% |
| 2400 | CORESITE REALTY CORP REIT USD.01 | 0.009% | 80.683% |
| 2401 | ORION CORP | 0.009% | 80.692% |
| 2402 | FIRST FINANCIAL | 0.009% | 80.701% |
| 2403 | INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1 | 0.009% | 80.710% |
| 2404 | BANK OF IRELAND | 0.009% | 80.719% |
| 2405 | MOODY S CORP COMMON STOCK USD.01 | 0.009% | 80.728% |
| 2406 | TETRA TECH INC COMMON STOCK USD.01 | 0.009% | 80.737% |
| 2407 | AARON S INC COMMON STOCK USD.5 | 0.009% | 80.746% |
| 2408 | RENTOKIL INITIA | 0.009% | 80.755% |
| 2409 | SHIMAO PROPERTY | 0.009% | 80.764% |
| 2410 | PARTNERS GROUP | 0.009% | 80.773% |
| 2411 | AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01 | 0.009% | 80.782% |
| 2412 | MAN STRATEGIC H | 0.009% | 80.791% |
| 2413 | BUCHER IND-REGD | 0.009% | 80.800% |
| 2414 | STUDENT TRANSPORTATION INC COMMON STOCK | 0.009% | 80.809% |
| 2415 | POLYONE CORPORATION COMMON STOCK USD.01 | 0.009% | 80.818% |
| 2416 | SWIRE PACIFIC | 0.009% | 80.827% |
| 2417 | RYMAN HOSPITALITY PROPERTIES REIT USD.01 | 0.009% | 80.836% |
| 2418 | SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1 | 0.009% | 80.845% |
| 2419 | SEVERN TRENT | 0.009% | 80.854% |
| 2420 | CHORUS AVIATION | 0.009% | 80.863% |
| 2421 | KEMPER CORP COMMON STOCK USD.1 | 0.009% | 80.872% |
| 2422 | INTERMEDIATE CA | 0.009% | 80.881% |
| 2423 | BAYTEX ENERGY CORP COMMON STOCK | 0.009% | 80.890% |
| 2424 | NIKE INC SR UNSECURED 11/26 2.375 | 0.009% | 80.899% |
| 2425 | mitsui fudosan | 0.009% | 80.908% |
| 2426 | HELEN OF TROY C | 0.009% | 80.917% |
| 2427 | EDUCATION REALTY TRUST INC REIT USD.01 | 0.009% | 80.926% |
| 2428 | CEMEX SA | 0.009% | 80.935% |
| 2429 | CVB FINANCIAL CORP COMMON STOCK | 0.009% | 80.944% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2430 | SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95 | 0.009% | 80.953% |
| 2431 | SONOVA HOLDING | 0.009% | 80.962% |
| 2432 | WHITING PETROLEUM CORP COMMON STOCK USD.001 | 0.009% | 80.971% |
| 2433 | MICHAEL KORS HO | 0.009% | 80.980% |
| 2434 | PROVIDENT FINAN | 0.009% | 80.989% |
| 2435 | SUEDZUCKER AG | 0.009% | 80.998% |
| 2436 | NEDCOR LTD ZAR1 | 0.009% | 81.007% |
| 2437 | WORLD FUEL SERVICES CORP COMMON STOCK USD.01 | 0.009% | 81.015% |
| 2438 | GALENICA HOLDIN | 0.009% | 81.024% |
| 2439 | J.C. PENNEY CO INC COMMON STOCK USD.5 | 0.009% | 81.033% |
| 2440 | CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01 | 0.009% | 81.042% |
| 2441 | II VI INC COMMON STOCK | 0.009% | 81.051% |
| 2442 | BARRY CALLEBAUT | 0.009% | 81.060% |
| 2443 | FLETCHER BUILDI | 0.009% | 81.069% |
| 2444 | PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01 | 0.009% | 81.078% |
| 2445 | RLJ LODGING TRUST REIT | 0.009% | 81.087% |
| 2446 | AGF MGMT LTD CL | 0.009% | 81.095% |
| 2447 | EVERBANK FINANCIAL CORP COMMON STOCK USD.01 | 0.009% | 81.104% |
| 2448 | CRODA INTERNATI | 0.009% | 81.113% |
| 2449 | BRANDYWINE REAL | 0.009% | 81.122% |
| 2450 | SKANSKA AB | 0.009% | 81.131% |
| 2451 | NEW YORK TIMES | 0.009% | 81.140% |
| 2452 | HITACHI CONST M | 0.009% | 81.148% |
| 2453 | NGK SPARK PLUG | 0.009% | 81.157% |
| 2454 | OWENS + MINOR INC COMMON STOCK USD2.0 | 0.009% | 81.166% |
| 2455 | SAMSUNG SDI CO | 0.009% | 81.175% |
| 2456 | THE FOSCHINI GR | 0.009% | 81.184% |
| 2457 | ALTIUS MINERALS | 0.009% | 81.193% |
| 2458 | ALSTOM | 0.009% | 81.201% |
| 2459 | PAYCHEX INC | 0.009% | 81.210% |
| 2460 | SKF AB - B SHAR | 0.009% | 81.219% |
| 2461 | COMPASS MINERALS INTERNATION COMMON STOCK USD.01 | 0.009% | 81.228% |
| 2462 | METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01 | 0.009% | 81.237% |
| 2463 | GREENE KING | 0.009% | 81.246% |
| 2464 | AMER SPORTS OYJ | 0.009% | 81.254% |
| 2465 | WERNER ENTERPRISES INC COMMON STOCK USD.01 | 0.009% | 81.263% |
| 2466 | ICADE | 0.009% | 81.272% |
| 2467 | DARLING INGREDIENTS INC COMMON STOCK USD.01 | 0.009% | 81.281% |
| 2468 | PTT EXP&PROD-FG | 0.009% | 81.290% |
| 2469 | MORGAN STANLEY | 0.009% | 81.298% |
| 2470 | JM AB | 0.009% | 81.307% |
| 2471 | TRIBUNE MEDIA C | 0.009% | 81.316% |
| 2472 | TIGER BRANDS | 0.009% | 81.325% |
| 2473 | KOBE STEEL | 0.009% | 81.333% |
| 2474 | STOREBRAND ASA | 0.009% | 81.342% |
| 2475 | NISOURCE FINANCE CORP COMPANY GUAR 03/22 6.125 | 0.009% | 81.351% |
| 2476 | PERRIGO CO PLC | 0.009% | 81.360% |
| 2477 | HINDALCO INDS | 0.009% | 81.369% |
| 2478 | TRI POINTE GROUP INC COMMON STOCK USD.01 | 0.009% | 81.377% |
| 2479 | BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001 | 0.009% | 81.386% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2480 | TRUWORTHS INTER | 0.009% | 81.395% |
| 2481 | BILLERUD AB | 0.009% | 81.404% |
| 2482 | CDW CORP/DE COMMON STOCK USD.01 | 0.009% | 81.412% |
| 2483 | LI & FUNG LIMIT | 0.009% | 81.421% |
| 2484 | AVERY DENNISON | 0.009% | 81.430% |
| 2485 | UNIPOLSAI SPA | 0.009% | 81.438% |
| 2486 | AMEREN CORP | 0.009% | 81.447% |
| 2487 | NIPRO CORP | 0.009% | 81.456% |
| 2488 | WESTLAKE CHEMICAL CORP COMMON STOCK USD.01 | 0.009% | 81.465% |
| 2489 | SKYWEST INC COMMON STOCK | 0.009% | 81.473% |
| 2490 | NIPPON PROLOGIS | 0.009% | 81.482% |
| 2491 | IWG PLC | 0.009% | 81.491% |
| 2492 | DONGFENG MOTOR | 0.009% | 81.499% |
| 2493 | WHIRLPOOL CORP SR UNSECURED 06/21 4.85 | 0.009% | 81.508% |
| 2494 | CBS CORP COMPANY GUAR 04/20 5.75 | 0.009% | 81.517% |
| 2495 | MITSUBISHI UJF | 0.009% | 81.525% |
| 2496 | HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01 | 0.009% | 81.534% |
| 2497 | RUMO SA | 0.009% | 81.543% |
| 2498 | FORMOSA CHEMICA | 0.009% | 81.551% |
| 2499 | LITTELFUSE INC COMMON STOCK USD.01 | 0.009% | 81.560% |
| 2500 | JOY GLOBAL INC COMMON STOCK USD1.0 | 0.009% | 81.568% |
| 2501 | LUKOIL PJSC - A | 0.009% | 81.577% |
| 2502 | MSCI INC | 0.009% | 81.586% |
| 2503 | TENNECO AUTOMOT | 0.009% | 81.594% |
| 2504 | MONDI LTD | 0.009% | 81.603% |
| 2505 | SANTOS LIMITED | 0.009% | 81.612% |
| 2506 | LEONI AG | 0.009% | 81.620% |
| 2507 | HOWDEN JOINERY | 0.009% | 81.629% |
| 2508 | COMMSCOPE HOLDING CO INC COMMON STOCK USD.01 | 0.009% | 81.637% |
| 2509 | HENNES & MAURIT | 0.009% | 81.646% |
| 2510 | WOOD GROUP (JOH | 0.009% | 81.654% |
| 2511 | WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0 | 0.009% | 81.663% |
| 2512 | WAJAX CORP | 0.009% | 81.672% |
| 2513 | EXTENDICARE INC | 0.009% | 81.680% |
| 2514 | TREVALI MINING | 0.009% | 81.689% |
| 2515 | BK OF EAST ASIA | 0.009% | 81.697% |
| 2516 | APPLIED INDUSTRIAL TECH INC COMMON STOCK | 0.009% | 81.706% |
| 2517 | PHYSICIANS REALTY TRUST REIT USD.01 | 0.009% | 81.714% |
| 2518 | HIKMA PHARMACEU | 0.009% | 81.723% |
| 2519 | FEDERATED INVES | 0.009% | 81.732% |
| 2520 | DREAM GLOBAL RE | 0.009% | 81.740% |
| 2521 | GROUP 1 AUTO | 0.009% | 81.749% |
| 2522 | AVIGILON CORP C | 0.009% | 81.757% |
| 2523 | BUFFALO WILD WINGS INC COMMON STOCK | 0.009% | 81.766% |
| 2524 | SIENNA SENIOR L | 0.009% | 81.774% |
| 2525 | SOUTH32 LTD | 0.009% | 81.783% |
| 2526 | EUTELSAT COMMUN | 0.009% | 81.791% |
| 2527 | CRACKER BARREL | 0.009% | 81.800% |
| 2528 | CATERPILLAR INC SR UNSECURED 05/21 3.9 | 0.009% | 81.808% |
| 2529 | T GARANTI BANKA | 0.008% | 81.817% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2530 | GREAT PORTLAND | 0.008% | 81.825% |
| 2531 | AMERIPRISE FINA | 0.008% | 81.834% |
| 2532 | NATL HEALTH INVESTORS INC REIT USD.01 | 0.008% | 81.842% |
| 2533 | DENKI KAGAKU KO | 0.008% | 81.851% |
| 2534 | LEGRAND SA | 0.008% | 81.859% |
| 2535 | ATLAS COPCO AB- | 0.008% | 81.868% |
| 2536 | GLP J-REIT | 0.008% | 81.876% |
| 2537 | CAMBREX CORP COMMON STOCK USD.1 | 0.008% | 81.884% |
| 2538 | YOKOGAWA ELECTR | 0.008% | 81.893% |
| 2539 | FEDEX CORP COMPANY GUAR 01/24 4 | 0.008% | 81.901% |
| 2540 | PUBLICIS GROUPE | 0.008% | 81.910% |
| 2541 | CHINA STEEL | 0.008% | 81.918% |
| 2542 | LOTTE CHEMICAL | 0.008% | 81.927% |
| 2543 | COLUMBIA PROPERTY TRUST INC REIT USD.01 | 0.008% | 81.935% |
| 2544 | HYUNDAI STEEL C | 0.008% | 81.944% |
| 2545 | BT GROUP PLC SPON ADR ADR | 0.008% | 81.952% |
| 2546 | SEMBCORP INDUST | 0.008% | 81.961% |
| 2547 | SOUTHERN POWER | 0.008% | 81.969% |
| 2548 | HANG LUNG DEVEL | 0.008% | 81.977% |
| 2549 | DCC PLC | 0.008% | 81.986% |
| 2550 | AMERICAN WATER WORKS CO INC COMMON STOCK USD.01 | 0.008% | 81.994% |
| 2551 | STMICROELECTRONICS NV NY SHS NY REG SHRS | 0.008% | 82.003% |
| 2552 | INSURANCE AUSTR | 0.008% | 82.011% |
| 2553 | VANTIV INC CL A COMMON STOCK USD.00001 | 0.008% | 82.019% |
| 2554 | MAGELLAN HEALTH INC COMMON STOCK USD.01 | 0.008% | 82.028% |
| 2555 | BUNZL PLC | 0.008% | 82.036% |
| 2556 | FTI CONSULTING INC COMMON STOCK USD.01 | 0.008% | 82.044% |
| 2557 | FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01 | 0.008% | 82.053% |
| 2558 | SUNOPTA INC COMMON STOCK | 0.008% | 82.061% |
| 2559 | CASINO GUICH-PE | 0.008% | 82.069% |
| 2560 | BHARAT FORGE LT | 0.008% | 82.078% |
| 2561 | YUE YUEN INDUST | 0.008% | 82.086% |
| 2562 | INVESTEC PLC | 0.008% | 82.094% |
| 2563 | CHENIERE ENERGY INC COMMON STOCK USD.003 | 0.008% | 82.103% |
| 2564 | HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3 | 0.008% | 82.111% |
| 2565 | UBE INDUSTRIES | 0.008% | 82.119% |
| 2566 | DEVON ENERGY CORP COMMON STOCK USD.1 | 0.008% | 82.128% |
| 2567 | WOOLWORTHS LTD | 0.008% | 82.136% |
| 2568 | TERNA RETE ELET | 0.008% | 82.144% |
| 2569 | INTL FLAVORS&FR | 0.008% | 82.153% |
| 2570 | RBC BEARINGS INC COMMON STOCK USD.01 | 0.008% | 82.161% |
| 2571 | INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75 | 0.008% | 82.169% |
| 2572 | ALTRIA GROUP INC COMPANY GUAR 05/21 4.75 | 0.008% | 82.178% |
| 2573 | ILLINOIS TOOL W | 0.008% | 82.186% |
| 2574 | EVONIK INDUSTRI | 0.008% | 82.194% |
| 2575 | THK CO | 0.008% | 82.202% |
| 2576 | BANK HAPOLIM B | 0.008% | 82.211% |
| 2577 | AIRCASTLE LTD | 0.008% | 82.219% |
| 2578 | ECOLAB INC SR UNSECURED 12/21 4.35 | 0.008% | 82.227% |
| 2579 | TOKYO ELECTRON | 0.008% | 82.236% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2580 | PRA HEALTH SCIE | 0.008% | 82.244% |
| 2581 | ATHABASCA OIL C | 0.008% | 82.252% |
| 2582 | ASHIKAGA HOLDIN | 0.008% | 82.260% |
| 2583 | PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01 | 0.008% | 82.269% |
| 2584 | SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01 | 0.008% | 82.277% |
| 2585 | AXALTA COATING | 0.008% | 82.285% |
| 2586 | JANUS CAPITAL GROUP INC COMMON STOCK USD.01 | 0.008% | 82.293% |
| 2587 | BIOGEN INC SR UNSECURED 09/22 3.625 | 0.008% | 82.302% |
| 2588 | AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7 | 0.008% | 82.310% |
| 2589 | GREAT WALL AUTO | 0.008% | 82.318% |
| 2590 | CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01 | 0.008% | 82.326% |
| 2591 | WILLIAM DEMANT | 0.008% | 82.334% |
| 2592 | ARYZTA AG | 0.008% | 82.343% |
| 2593 | CATERPILLAR INC SR UNSECURED 05/24 3.4 | 0.008% | 82.351% |
| 2594 | CNA FINANCIAL CORP SR UNSECURED 05/24 3.95 | 0.008% | 82.359% |
| 2595 | FIRSTGROUP | 0.008% | 82.367% |
| 2596 | BRADY(WH) | 0.008% | 82.375% |
| 2597 | ENDESA S.A. | 0.008% | 82.384% |
| 2598 | OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125 | 0.008% | 82.392% |
| 2599 | THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5 | 0.008% | 82.400% |
| 2600 | DUKE ENERGY CORP SR UNSECURED 09/19 5.05 | 0.008% | 82.408% |
| 2601 | BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01 | 0.008% | 82.416% |
| 2602 | TEMENOS GROUP A | 0.008% | 82.425% |
| 2603 | TGS NOPEC GEOPH | 0.008% | 82.433% |
| 2604 | WESTERN UNION CO COMMON STOCK USD.01 | 0.008% | 82.441% |
| 2605 | JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625 | 0.008% | 82.449% |
| 2606 | CMS ENERGY CORP | 0.008% | 82.457% |
| 2607 | KROGER 3.4% 15A | 0.008% | 82.465% |
| 2608 | COLONY STARWOOD HOMES REIT USD.01 | 0.008% | 82.474% |
| 2609 | TULLOW OIL PLC | 0.008% | 82.482% |
| 2610 | ALCOA CORP COMMON STOCK USD.01 | 0.008% | 82.490% |
| 2611 | BK MANDIRI | 0.008% | 82.498% |
| 2612 | INFOSYS LTD SP ADR ADR | 0.008% | 82.506% |
| 2613 | BANNER CORPORATION COMMON STOCK USD.01 | 0.008% | 82.514% |
| 2614 | TD AMERITRADE HOLDING CORP COMMON STOCK USD.01 | 0.008% | 82.522% |
| 2615 | Rural Electrifi | 0.008% | 82.531% |
| 2616 | COGECO INC COMMON STOCK | 0.008% | 82.539% |
| 2617 | TULLETT PREBON | 0.008% | 82.547% |
| 2618 | AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01 | 0.008% | 82.555% |
| 2619 | CHINA COMMUNICA | 0.008% | 82.563% |
| 2620 | ALLSTATE CORP SR UNSECURED 06/23 3.15 | 0.008% | 82.571% |
| 2621 | WORTHINGTON IND | 0.008% | 82.579% |
| 2622 | KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95 | 0.008% | 82.587% |
| 2623 | SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9 | 0.008% | 82.596% |
| 2624 | GAMESA CORP TEC | 0.008% | 82.604% |
| 2625 | RED ELECTRICA C | 0.008% | 82.612% |
| 2626 | NEWS CORP CLASS A COMMON STOCK USD.01 | 0.008% | 82.620% |
| 2627 | CLP HOLDINGS | 0.008% | 82.628% |
| 2628 | UNIVERSAL CORP | 0.008% | 82.636% |
| 2629 | SEMPRA ENERGY SR UNSECURED 06/24 3.55 | 0.008% | 82.644% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2630 | SINO BIOPHAMACE | 0.008% | 82.652% |
| 2631 | HYPROP INVESTME | 0.008% | 82.660% |
| 2632 | QUANTA COMPUTER | 0.008% | 82.668% |
| 2633 | CHINA RESOURCES | 0.008% | 82.676% |
| 2634 | HANWHA CHEMICAL | 0.008% | 82.685% |
| 2635 | CARPENTER TECH | 0.008% | 82.693% |
| 2636 | TELENOR AS | 0.008% | 82.701% |
| 2637 | WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9 | 0.008% | 82.709% |
| 2638 | OUTOKUMPU OY | 0.008% | 82.717% |
| 2639 | NTN CORPORATION | 0.008% | 82.725% |
| 2640 | INTIME RETAIL G | 0.008% | 82.733% |
| 2641 | PADDY POWER PLC | 0.008% | 82.741% |
| 2642 | SUNAC CHINA HLD | 0.008% | 82.749% |
| 2643 | PRICELINE GROUP | 0.008% | 82.757% |
| 2644 | WALGREEN CO COMPANY GUAR 09/22 3.1 | 0.008% | 82.765% |
| 2645 | Dongbu Insuranc | 0.008% | 82.773% |
| 2646 | DOVER CORP SR UNSECURED 11/25 3.15 | 0.008% | 82.781% |
| 2647 | ELECTROLUX AB-S | 0.008% | 82.789% |
| 2648 | DOMINION RESOURCES INC SR UNSECURED 12/24 3.625 | 0.008% | 82.797% |
| 2649 | UGI CORP COMMON STOCK | 0.008% | 82.805% |
| 2650 | WEATHERFORD INT | 0.008% | 82.813% |
| 2651 | HALYARD HEALTH INC COMMON STOCK USD.01 | 0.008% | 82.821% |
| 2652 | DUNKIN BRANDS GROUP INC COMMON STOCK USD.001 | 0.008% | 82.829% |
| 2653 | MILLICOM INTL C | 0.008% | 82.837% |
| 2654 | CEZ AS | 0.008% | 82.845% |
| 2655 | CANFOR PULP PRO | 0.008% | 82.853% |
| 2656 | ALTRIA GROUP INC COMPANY GUAR 08/22 2.85 | 0.008% | 82.861% |
| 2657 | AGILE PROPERTY | 0.008% | 82.869% |
| 2658 | mitsui mining & | 0.008% | 82.877% |
| 2659 | UNIVAR INC COMMON STOCK USD.01 | 0.008% | 82.885% |
| 2660 | EBAY INC 3.45% | 0.008% | 82.893% |
| 2661 | AMERICAN EXPRESS CO SR UNSECURED 12/22 2.65 | 0.008% | 82.901% |
| 2662 | NVR INC COMMON STOCK USD.01 | 0.008% | 82.909% |
| 2663 | ELECTROCOMPONEN | 0.008% | 82.917% |
| 2664 | 21ST CENTURY FOX AMERICA COMPANY GUAR 09/22 3 | 0.008% | 82.925% |
| 2665 | ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001 | 0.008% | 82.933% |
| 2666 | NORDSTROM INC | 0.008% | 82.941% |
| 2667 | SEABOARD CORP COMMON STOCK USD1.0 | 0.008% | 82.949% |
| 2668 | ASTRAZENECA | 0.008% | 82.957% |
| 2669 | FUKUOKA FINANCI | 0.008% | 82.965% |
| 2670 | UNIVERSAL FOREST PRODUCTS COMMON STOCK | 0.008% | 82.973% |
| 2671 | SUMITOMO METAL | 0.008% | 82.981% |
| 2672 | ENLINK MIDSTREAM LLC COMMON STOCK USD.01 | 0.008% | 82.989% |
| 2673 | AMBEV SA | 0.008% | 82.997% |
| 2674 | HENDERSON LAND | 0.008% | 83.005% |
| 2675 | URBAN EDGE PROPERTIES REIT USD.01 | 0.008% | 83.013% |
| 2676 | ITRON INC | 0.008% | 83.021% |
| 2677 | VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5 | 0.008% | 83.029% |
| 2678 | SHINHAN FINANCI | 0.008% | 83.037% |
| 2679 | ACADIA REALTY TRUST REIT USD.001 | 0.008% | 83.045% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2680 | NCR CORP | 0.008% | 83.052% |
| 2681 | COVANTA HOLDING CORP COMMON STOCK USD.1 | 0.008% | 83.060% |
| 2682 | MIZUHO BANK LTD | 0.008% | 83.068% |
| 2683 | ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55 | 0.008% | 83.076% |
| 2684 | TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01 | 0.008% | 83.084% |
| 2685 | ORPEA | 0.008% | 83.092% |
| 2686 | ANHEUSER BUSCH INBEV WOR COMPANY GUAR 07/22 2.5 | 0.008% | 83.100% |
| 2687 | HUGO BOSS AG | 0.008% | 83.108% |
| 2688 | BECTON DICKINSON | 0.008% | 83.116% |
| 2689 | PS BUSINESS PARKS INC/CA REIT USD.01 | 0.008% | 83.124% |
| 2690 | PROGRESS ENERGY INC SR UNSECURED 12/19 4.875 | 0.008% | 83.131% |
| 2691 | FAMILYMART CO | 0.008% | 83.139% |
| 2692 | CARTER S INC COMMON STOCK USD.01 | 0.008% | 83.147% |
| 2693 | FEDEX CORP SR U | 0.008% | 83.155% |
| 2694 | TJX COS INC SR UNSECURED 05/23 2.5 | 0.008% | 83.163% |
| 2695 | VALMONT INDUSTRIES COMMON STOCK USD1.0 | 0.008% | 83.171% |
| 2696 | AMGEN INC SR UNSECURED 05/25 3.125 | 0.008% | 83.179% |
| 2697 | VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5 | 0.008% | 83.186% |
| 2698 | GOME ELECTRICAL | 0.008% | 83.194% |
| 2699 | EBARA CORP | 0.008% | 83.202% |
| 2700 | CHESAPEAKE ENERGY CORP COMMON STOCK USD.01 | 0.008% | 83.210% |
| 2701 | STILLWATER MINI | 0.008% | 83.218% |
| 2702 | SANDVINE COR-CA | 0.008% | 83.226% |
| 2703 | CREDICORP | 0.008% | 83.234% |
| 2704 | SYMRISE AG | 0.008% | 83.241% |
| 2705 | YOKOHAMA RUBBER | 0.008% | 83.249% |
| 2706 | GLOBUS MEDICAL | 0.008% | 83.257% |
| 2707 | VERINT SYSTEMS | 0.008% | 83.265% |
| 2708 | MAXIMUS INC COMMON STOCK | 0.008% | 83.273% |
| 2709 | BRP INC/CA- SUB | 0.008% | 83.281% |
| 2710 | NOK CORP | 0.008% | 83.288% |
| 2711 | INSIGHT ENTERPRISES INC COMMON STOCK USD.01 | 0.008% | 83.296% |
| 2712 | SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01 | 0.008% | 83.304% |
| 2713 | ENERGEN CORP COMMON STOCK USD.01 | 0.008% | 83.312% |
| 2714 | NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01 | 0.008% | 83.320% |
| 2715 | VODAFONE GROUP | 0.008% | 83.327% |
| 2716 | OC OERLIKON COR | 0.008% | 83.335% |
| 2717 | EXPRESS SCRIPTS | 0.008% | 83.343% |
| 2718 | ASAHI BREWERIES | 0.008% | 83.351% |
| 2719 | MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0 | 0.008% | 83.359% |
| 2720 | DKSH HOLDING LT | 0.008% | 83.366% |
| 2721 | WAL-MART DE MEX | 0.008% | 83.374% |
| 2722 | UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0 | 0.008% | 83.382% |
| 2723 | INTEL CORP SR UNSECURED 07/20 2.45 | 0.008% | 83.390% |
| 2724 | SAP SE SPONSORED ADR ADR | 0.008% | 83.397% |
| 2725 | SM ENERGY CO COMMON STOCK USD.01 | 0.008% | 83.405% |
| 2726 | ACCO BRANDS CORP COMMON STOCK USD.01 | 0.008% | 83.413% |
| 2727 | CH ROBINSON WOR | 0.008% | 83.421% |
| 2728 | MCDONALD S CORP SR UNSECURED 12/20 2.75 | 0.008% | 83.428% |
| 2729 | DOMINO S PIZZA INC COMMON STOCK USD.01 | 0.008% | 83.436% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2730 | SEALED AIR CORP COMMON STOCK USD.1 | 0.008% | 83.444% |
| 2731 | FANUC | 0.008% | 83.452% |
| 2732 | VF CORP | 0.008% | 83.459% |
| 2733 | LIC HOUSING FIN | 0.008% | 83.467% |
| 2734 | COMPUTER MODELL | 0.008% | 83.475% |
| 2735 | BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01 | 0.008% | 83.483% |
| 2736 | SOJITZ CORP COM | 0.008% | 83.490% |
| 2737 | FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2 | 0.008% | 83.498% |
| 2738 | CHINA CITIC BK | 0.008% | 83.506% |
| 2739 | CAPITALAND | 0.008% | 83.514% |
| 2740 | AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01 | 0.008% | 83.521% |
| 2741 | IMPALA PLATINUM | 0.008% | 83.529% |
| 2742 | AMERICAN HONDA | 0.008% | 83.537% |
| 2743 | SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001 | 0.008% | 83.545% |
| 2744 | WARTSILA OYJ AB | 0.008% | 83.552% |
| 2745 | E.SUN FINANCIAL | 0.008% | 83.560% |
| 2746 | DAIICHI SANKYO | 0.008% | 83.568% |
| 2747 | DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7 | 0.008% | 83.575% |
| 2748 | KBR INC COMMON STOCK USD.001 | 0.008% | 83.583% |
| 2749 | UNIFIRST CORP/MA COMMON STOCK USD.1 | 0.008% | 83.591% |
| 2750 | RESMED INC | 0.008% | 83.599% |
| 2751 | BARCLAYS PLC SR UNSECURED 01/21 3.25 | 0.008% | 83.606% |
| 2752 | VIACOM INC SR UNSECURED 12/19 2.75 | 0.008% | 83.614% |
| 2753 | LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01 | 0.008% | 83.622% |
| 2754 | VERIZON COMMUNI | 0.008% | 83.629% |
| 2755 | PEARSON | 0.008% | 83.637% |
| 2756 | ASTELLAS PHARMA | 0.008% | 83.645% |
| 2757 | ULVAC INC. | 0.008% | 83.653% |
| 2758 | SEIKO EPSON COR | 0.008% | 83.660% |
| 2759 | RPM INTERNATIONAL INC COMMON STOCK USD.01 | 0.008% | 83.668% |
| 2760 | ARISTOCRAT LEIS | 0.008% | 83.676% |
| 2761 | KOSMOS ENERGY L | 0.008% | 83.683% |
| 2762 | AT+T INC SR UNSECURED 02/21 2.8 | 0.008% | 83.691% |
| 2763 | SRC ENERGY INC COMMON STOCK USD.001 | 0.008% | 83.699% |
| 2764 | NATIONAL EXPRES | 0.008% | 83.706% |
| 2765 | WALGREENS BOOTS ALLIANCE SR UNSECURED 06/21 2.6 | 0.008% | 83.714% |
| 2766 | FIRSTCASH INC COMMON STOCK USD.01 | 0.008% | 83.722% |
| 2767 | SAAB AB | 0.008% | 83.729% |
| 2768 | ADARO ENERGY TB | 0.008% | 83.737% |
| 2769 | CENTERPOINT ENE | 0.008% | 83.745% |
| 2770 | NORTHWEST BANCSHARES INC COMMON STOCK USD.01 | 0.008% | 83.752% |
| 2771 | GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625 | 0.008% | 83.760% |
| 2772 | INGENICO | 0.008% | 83.767% |
| 2773 | PLEXUS CORP COMMON STOCK USD.01 | 0.008% | 83.775% |
| 2774 | METCASH LTD | 0.008% | 83.783% |
| 2775 | ABBOTT LABORATORIES SR UNSECURED 03/25 2.95 | 0.008% | 83.790% |
| 2776 | ESTEE LAUDER CO | 0.008% | 83.798% |
| 2777 | B+G FOODS INC COMMON STOCK USD.01 | 0.008% | 83.806% |
| 2778 | OIL STATES INTERNATIONAL INC COMMON STOCK USD.01 | 0.008% | 83.813% |
| 2779 | TRANSDIGM GROUP INC COMMON STOCK USD.01 | 0.008% | 83.821% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2780 | VOPAK (KON) | 0.008% | 83.828% |
| 2781 | ASUSTEK COMPUTE | 0.008% | 83.836% |
| 2782 | BEIJING ENTERPR | 0.008% | 83.844% |
| 2783 | KEYBANK NA/CLEV | 0.008% | 83.851% |
| 2784 | MORGAN STANLEY SR UNSECURED 11/21 2.625 | 0.008% | 83.859% |
| 2785 | BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734 | 0.008% | 83.867% |
| 2786 | EVERSOURCE ENER | 0.008% | 83.874% |
| 2787 | BQE CANT VAUDOI | 0.008% | 83.882% |
| 2788 | TOKYU FUDOSAN H | 0.008% | 83.889% |
| 2789 | OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001 | 0.008% | 83.897% |
| 2790 | SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01 | 0.008% | 83.904% |
| 2791 | DAICEL CHEM IND | 0.008% | 83.912% |
| 2792 | JAPAN HOTEL REI | 0.008% | 83.920% |
| 2793 | KGHM POLSKA MIE | 0.008% | 83.927% |
| 2794 | WABTEC CORP COMMON STOCK USD.01 | 0.008% | 83.935% |
| 2795 | DILLARD DEPT ST | 0.008% | 83.942% |
| 2796 | KNOWLES CORP COMMON STOCK USD.01 | 0.008% | 83.950% |
| 2797 | FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001 | 0.008% | 83.958% |
| 2798 | ROBERT HALF INT | 0.008% | 83.965% |
| 2799 | NELNET INC CL A COMMON STOCK USD.01 | 0.008% | 83.973% |
| 2800 | BNK FINANCIAL G | 0.008% | 83.980% |
| 2801 | ASTORIA FINANCIAL CORP COMMON STOCK USD.01 | 0.008% | 83.988% |
| 2802 | HEARTLAND EXPRESS INC COMMON STOCK USD.01 | 0.008% | 83.995% |
| 2803 | INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01 | 0.008% | 84.003% |
| 2804 | HAEMONETICS COR | 0.008% | 84.010% |
| 2805 | ICU MEDICAL INC COMMON STOCK USD.1 | 0.008% | 84.018% |
| 2806 | GREEN DOT CORP CLASS A COMMON STOCK USD.001 | 0.008% | 84.025% |
| 2807 | NOW INC COMMON STOCK USD.01 | 0.008% | 84.033% |
| 2808 | TOYODA GOSEI | 0.008% | 84.040% |
| 2809 | COPART INC | 0.008% | 84.048% |
| 2810 | TUTOR PERINI CORP COMMON STOCK USD1.0 | 0.008% | 84.055% |
| 2811 | BRILLIANCE CHIN | 0.008% | 84.063% |
| 2812 | BANKINTER SA | 0.008% | 84.071% |
| 2813 | MALAYAN BKG BHD | 0.008% | 84.078% |
| 2814 | TIME INC COMMON STOCK USD.01 | 0.008% | 84.086% |
| 2815 | COBHAM PLC | 0.008% | 84.093% |
| 2816 | GRUPA LOTOS S.A | 0.008% | 84.101% |
| 2817 | ORORA LTD | 0.008% | 84.108% |
| 2818 | DOWNER EDI LTD | 0.007% | 84.116% |
| 2819 | GRANITE CONST | 0.007% | 84.123% |
| 2820 | TOWNE BANK COMMON STOCK USD1.667 | 0.007% | 84.131% |
| 2821 | MATTEL INC SR UNSECURED 08/21 2.35 | 0.007% | 84.138% |
| 2822 | MEDIASET ESPANA | 0.007% | 84.145% |
| 2823 | UNIPOL GRUPPO F | 0.007% | 84.153% |
| 2824 | ROTORK PLC | 0.007% | 84.160% |
| 2825 | WYNN RESORTS LTD COMMON STOCK USD.01 | 0.007% | 84.168% |
| 2826 | CBOE HOLDINGS INC COMMON STOCK | 0.007% | 84.175% |
| 2827 | YARA INTERNATIO | 0.007% | 84.183% |
| 2828 | PHOENIX GROUP H | 0.007% | 84.190% |
| 2829 | BIO TECHNE CORP COMMON STOCK USD.01 | 0.007% | 84.198% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2830 | PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01 | 0.007% | 84.205% |
| 2831 | MMI HOLDINGS LT | 0.007% | 84.213% |
| 2832 | COSCO PACIFIC | 0.007% | 84.220% |
| 2833 | ACTIVIA PROPERT | 0.007% | 84.228% |
| 2834 | AMCOR LIMITED | 0.007% | 84.235% |
| 2835 | MSA SAFETY INC COMMON STOCK | 0.007% | 84.243% |
| 2836 | CATHAY PACIFIC | 0.007% | 84.250% |
| 2837 | TAISHIN FINANCI | 0.007% | 84.258% |
| 2838 | SAPPORO BREWERI | 0.007% | 84.265% |
| 2839 | FERROGLOBE PLC | 0.007% | 84.272% |
| 2840 | CHICAGO BRIDGE | 0.007% | 84.280% |
| 2841 | FUJIKURA | 0.007% | 84.287% |
| 2842 | SUZUKEN CO LTD | 0.007% | 84.295% |
| 2843 | BENCHMARK ELECT | 0.007% | 84.302% |
| 2844 | TTM TECHNOLOGIES COMMON STOCK USD.001 | 0.007% | 84.310% |
| 2845 | NATIONAL FUEL GAS CO COMMON STOCK USD1.0 | 0.007% | 84.317% |
| 2846 | LEGGETT + PLATT INC COMMON STOCK USD.01 | 0.007% | 84.324% |
| 2847 | NORDSTROM INC COMMON STOCK | 0.007% | 84.332% |
| 2848 | YAMADA DENKI CO | 0.007% | 84.339% |
| 2849 | MCKESSON CORP 4 | 0.007% | 84.347% |
| 2850 | SMITH AND NEPHE | 0.007% | 84.354% |
| 2851 | FBL FINANCIAL G | 0.007% | 84.361% |
| 2852 | HYUNDAI MARINE& | 0.007% | 84.369% |
| 2853 | SECOM CO | 0.007% | 84.376% |
| 2854 | DAINIPPON SCREE | 0.007% | 84.383% |
| 2855 | FIRST SOLAR INC | 0.007% | 84.391% |
| 2856 | POU CHEN | 0.007% | 84.398% |
| 2857 | AURIZON HOLDING | 0.007% | 84.406% |
| 2858 | RESILIENT REIT | 0.007% | 84.413% |
| 2859 | LOOMIS AB | 0.007% | 84.420% |
| 2860 | HERSHEY FOODS C | 0.007% | 84.428% |
| 2861 | KONE OYJ | 0.007% | 84.435% |
| 2862 | PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01 | 0.007% | 84.442% |
| 2863 | ACUITY BRANDS INC COMMON STOCK USD.01 | 0.007% | 84.450% |
| 2864 | FIRSTENERGY CORP COMMON STOCK USD.1 | 0.007% | 84.457% |
| 2865 | CAMPBELL SOUP CO SR UNSECURED 04/21 4.25 | 0.007% | 84.464% |
| 2866 | DAI NIPPON PRIN | 0.007% | 84.472% |
| 2867 | CROMBIE REAL ES | 0.007% | 84.479% |
| 2868 | KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001 | 0.007% | 84.486% |
| 2869 | SHIN KONG FINL | 0.007% | 84.494% |
| 2870 | MRC GLOBAL INC COMMON STOCK USD.01 | 0.007% | 84.501% |
| 2871 | EASTGROUP PROPERTIES INC REIT | 0.007% | 84.508% |
| 2872 | BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001 | 0.007% | 84.516% |
| 2873 | IG GROUP HLDGS | 0.007% | 84.523% |
| 2874 | BARCLAYS PLC | 0.007% | 84.530% |
| 2875 | FUJI ELECTRIC C | 0.007% | 84.538% |
| 2876 | TOPPAN PRINTING | 0.007% | 84.545% |
| 2877 | NKT HOLDING A/S | 0.007% | 84.552% |
| 2878 | RENASANT CORP COMMON STOCK USD5.0 | 0.007% | 84.560% |
| 2879 | TOTAL ENERGY SE | 0.007% | 84.567% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 2880 | WPG HOLDINGS | 0.007% | 84.574% |
| 2881 | RAIA DROGASIL S | 0.007% | 84.581% |
| 2882 | ALUMINA LTD | 0.007% | 84.589% |
| 2883 | ROHM CO | 0.007% | 84.596% |
| 2884 | MASCO CORP | 0.007% | 84.603% |
| 2885 | ASML HOLDING NV | 0.007% | 84.610% |
| 2886 | HOPEWELL HLDGS | 0.007% | 84.618% |
| 2887 | BODYCOTE PLC | 0.007% | 84.625% |
| 2888 | VEOLIA ENVIRONM | 0.007% | 84.632% |
| 2889 | PRYSMIAN SPA CO | 0.007% | 84.640% |
| 2890 | OZ MINERALS LTD | 0.007% | 84.647% |
| 2891 | CIENA CORP COMMON STOCK USD.01 | 0.007% | 84.654% |
| 2892 | TAKASHIMAYA CO | 0.007% | 84.661% |
| 2893 | CARGOTEC CORP-B | 0.007% | 84.668% |
| 2894 | BRAMBLES LIMITE | 0.007% | 84.676% |
| 2895 | CAPITACOMMERCIA | 0.007% | 84.683% |
| 2896 | RED HAT INC COMMON STOCK USD.0001 | 0.007% | 84.690% |
| 2897 | DECKERS OUTDOOR CORP COMMON STOCK USD.01 | 0.007% | 84.697% |
| 2898 | TECH MAHINDRA L | 0.007% | 84.705% |
| 2899 | CSR LIMITED | 0.007% | 84.712% |
| 2900 | BLOOMIN BRANDS INC COMMON STOCK USD.01 | 0.007% | 84.719% |
| 2901 | LOGITECH INTERN | 0.007% | 84.726% |
| 2902 | APOGEE ENTERPRISES INC COMMON STOCK USD.333 | 0.007% | 84.733% |
| 2903 | MITSUBISHI ESTA | 0.007% | 84.741% |
| 2904 | AGGREKO PLC | 0.007% | 84.748% |
| 2905 | 58.COM INC ADR ADR | 0.007% | 84.755% |
| 2906 | VAIL RESORTS | 0.007% | 84.762% |
| 2907 | AMERICAN WOODMARK CORP COMMON STOCK | 0.007% | 84.769% |
| 2908 | BUZZI UNICEM SP | 0.007% | 84.777% |
| 2909 | DELEK US HOLDINGS INC COMMON STOCK USD.01 | 0.007% | 84.784% |
| 2910 | ELECTRONICS | 0.007% | 84.791% |
| 2911 | TATA CONSULTANC | 0.007% | 84.798% |
| 2912 | BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561 | 0.007% | 84.805% |
| 2913 | ACADIA HEALTHCARE CO INC COMMON STOCK USD.01 | 0.007% | 84.812% |
| 2914 | CERNER CORP | 0.007% | 84.820% |
| 2915 | MAHINDRA &MAHIN | 0.007% | 84.827% |
| 2916 | TELKOM GROUP LT | 0.007% | 84.834% |
| 2917 | VECTREN CORP COMMON STOCK | 0.007% | 84.841% |
| 2918 | CHEMED CORP COMMON STOCK USD1.0 | 0.007% | 84.848% |
| 2919 | SMITH + NEPHEW PLC SPON ADR ADR | 0.007% | 84.855% |
| 2920 | AIR METHODS CORP COMMON STOCK USD.06 | 0.007% | 84.863% |
| 2921 | TAIWAN CEMENT | 0.007% | 84.870% |
| 2922 | SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01 | 0.007% | 84.877% |
| 2923 | NORSK HYDRO AS | 0.007% | 84.884% |
| 2924 | MUELLER WATER P | 0.007% | 84.891% |
| 2925 | ERICSSON (LM) TEL SP ADR ADR | 0.007% | 84.898% |
| 2926 | TATA MOTORS LTD | 0.007% | 84.905% |
| 2927 | LG CABLE &MCHY | 0.007% | 84.913% |
| 2928 | ANSELL LTD | 0.007% | 84.920% |
| 2929 | PGE POLSKA GRUP | 0.007% | 84.927% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2930 | FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1 | 0.007% | 84.934% |
| 2931 | PEAB AB | 0.007% | 84.941% |
| 2932 | APPLIED MATERIALS INC SR UNSECURED 04/27 3.3 | 0.007% | 84.948% |
| 2933 | METHODE ELEC IN | 0.007% | 84.955% |
| 2934 | HITACHI METALS | 0.007% | 84.963% |
| 2935 | HAYS | 0.007% | 84.970% |
| 2936 | CARE CAPITAL PROPERTIES INC REIT USD.01 | 0.007% | 84.977% |
| 2937 | KERING | 0.007% | 84.984% |
| 2938 | DIAMONDROCK HOSPITALITY CO REIT USD.01 | 0.007% | 84.991% |
| 2939 | SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001 | 0.007% | 84.998% |
| 2940 | CALFRAC WELL SE | 0.007% | 85.005% |
| 2941 | STATE BK OF IND | 0.007% | 85.012% |
| 2942 | IDEA CELLULAR L | 0.007% | 85.020% |
| 2943 | BLOCK(H&R)INC | 0.007% | 85.027% |
| 2944 | LEG IMMOBILIEN | 0.007% | 85.034% |
| 2945 | SGS SA-REG COMM | 0.007% | 85.041% |
| 2946 | ROYAL UNIBREW A | 0.007% | 85.048% |
| 2947 | OIL SEARCH LTD | 0.007% | 85.055% |
| 2948 | ANTERO RESOURCES CORP COMMON STOCK USD.01 | 0.007% | 85.062% |
| 2949 | ENTERGY CORP | 0.007% | 85.069% |
| 2950 | CONTINENTAL GOL | 0.007% | 85.076% |
| 2951 | CONCORDIA FINAN | 0.007% | 85.083% |
| 2952 | WATSCO INC COMMON STOCK USD.5 | 0.007% | 85.090% |
| 2953 | TOPBUILD CORP COMMON STOCK | 0.007% | 85.097% |
| 2954 | WORLEYPARSONS | 0.007% | 85.104% |
| 2955 | SASOL | 0.007% | 85.112% |
| 2956 | WISTRON CORP | 0.007% | 85.119% |
| 2957 | BK OF NOVA SCOT | 0.007% | 85.126% |
| 2958 | STEPAN CO COMMON STOCK USD1.0 | 0.007% | 85.133% |
| 2959 | SUN PHARMACEUTI | 0.007% | 85.140% |
| 2960 | LARSEN & TOUBRO | 0.007% | 85.147% |
| 2961 | INDEPENDENT BANK CORP/MA COMMON STOCK USD.01 | 0.007% | 85.154% |
| 2962 | ADANI PORT & SE | 0.007% | 85.161% |
| 2963 | LUMENTUM HOLDINGS INC COMMON STOCK USD.001 | 0.007% | 85.168% |
| 2964 | EDENRED | 0.007% | 85.175% |
| 2965 | VIASAT INC COMMON STOCK USD.0001 | 0.007% | 85.182% |
| 2966 | PUBLIC BNK-LOCA | 0.007% | 85.189% |
| 2967 | CAIRN ENERGY PL | 0.007% | 85.196% |
| 2968 | CEMBRA MONEY BA | 0.007% | 85.203% |
| 2969 | SEMTECH CORP | 0.007% | 85.210% |
| 2970 | HP INC SR UNSECURED 06/21 4.3 | 0.007% | 85.217% |
| 2971 | CREDIT SAISON C | 0.007% | 85.224% |
| 2972 | ULTRAPAR PARTIC | 0.007% | 85.231% |
| 2973 | NORTHVIEW APART | 0.007% | 85.238% |
| 2974 | HENDERSON GROUP | 0.007% | 85.245% |
| 2975 | BROWN-FORMAN CO | 0.007% | 85.252% |
| 2976 | NUVASIVE INC COMMON STOCK USD.001 | 0.007% | 85.259% |
| 2977 | SCRIPPS(EW)CO(N | 0.007% | 85.266% |
| 2978 | MDU RES GROUP I | 0.007% | 85.273% |
| 2979 | CHONGQING RURAL | 0.007% | 85.280% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 2980 | MDC HOLDINGS INC COMMON STOCK USD.01 | 0.007% | 85.287% |
| 2981 | ELECTR DE FRANC | 0.007% | 85.294% |
| 2982 | HANWHA CORP | 0.007% | 85.301% |
| 2983 | HOYA CORP | 0.007% | 85.308% |
| 2984 | FLAGSTAR BANCORP INC COMMON STOCK USD.01 | 0.007% | 85.315% |
| 2985 | PROSIEBENSAT.1 | 0.007% | 85.322% |
| 2986 | AVX CORP COMMON STOCK USD.01 | 0.007% | 85.329% |
| 2987 | HYOSUNG CORP | 0.007% | 85.336% |
| 2988 | LOJAS AMERICANA | 0.007% | 85.342% |
| 2989 | JAMES HARDIE IN | 0.007% | 85.349% |
| 2990 | MERITAGE HOMES CORP COMMON STOCK USD.01 | 0.007% | 85.356% |
| 2991 | VERIFONE SYSTEMS INC COMMON STOCK USD.01 | 0.007% | 85.363% |
| 2992 | SHUTTERFLY INC | 0.007% | 85.370% |
| 2993 | SINOPAC HLDG | 0.007% | 85.377% |
| 2994 | A.P. MOLLER-MAE | 0.007% | 85.384% |
| 2995 | PLAYTECH | 0.007% | 85.391% |
| 2996 | ENTEL EMP NAC T | 0.007% | 85.398% |
| 2997 | WASHINGTON REIT REIT USD.01 | 0.007% | 85.405% |
| 2998 | BEKAERT SA | 0.007% | 85.411% |
| 2999 | HUTCHISON PORT | 0.007% | 85.418% |
| 3000 | DAIMLER FINANCE NA LLC COMPANY GUAR 144A 03/20 2.25 | 0.007% | 85.425% |
| 3001 | PERNOD-RICARD | 0.007% | 85.432% |
| 3002 | SIX FLAGS ENTERTAINMENT CORP COMMON STOCK | 0.007% | 85.439% |
| 3003 | CHINA EVERBRIGH | 0.007% | 85.446% |
| 3004 | CHINA CINDA ASS | 0.007% | 85.453% |
| 3005 | JUNGHEINRICH - | 0.007% | 85.460% |
| 3006 | SIMS GROUP LTD | 0.007% | 85.467% |
| 3007 | PAYSAFE GROUP P | 0.007% | 85.473% |
| 3008 | AMER NATL INS | 0.007% | 85.480% |
| 3009 | BRITISH SKY BRO | 0.007% | 85.487% |
| 3010 | FIRST FINANCIAL BANCORP COMMON STOCK | 0.007% | 85.494% |
| 3011 | MACK CALI REALTY CORP REIT USD.01 | 0.007% | 85.501% |
| 3012 | SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4 | 0.007% | 85.508% |
| 3013 | MICROSEMI | 0.007% | 85.514% |
| 3014 | KYOCERA CORP SPONS ADR ADR | 0.007% | 85.521% |
| 3015 | RETAIL OPPORTUNITY INVESTMEN REIT USD.0001 | 0.007% | 85.528% |
| 3016 | TRANSURBAN GROU | 0.007% | 85.535% |
| 3017 | GILDEMEISTER AG | 0.007% | 85.542% |
| 3018 | TOYOTA INDUSTRI | 0.007% | 85.549% |
| 3019 | EMPRESA BRASILE | 0.007% | 85.556% |
| 3020 | GREENBRIER COMPANIES INC COMMON STOCK | 0.007% | 85.562% |
| 3021 | ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01 | 0.007% | 85.569% |
| 3022 | KASIKORNBANK PL | 0.007% | 85.576% |
| 3023 | NIPPON PAPER IN | 0.007% | 85.583% |
| 3024 | NAVIGATORS GROUP INC COMMON STOCK USD.1 | 0.007% | 85.590% |
| 3025 | SHANGRI-LA ASIA | 0.007% | 85.596% |
| 3026 | WALGREEN BOOTS | 0.007% | 85.603% |
| 3027 | MORI SEIKI CO | 0.007% | 85.610% |
| 3028 | ALIGN TECHNOLOGY INC COMMON STOCK USD.0001 | 0.007% | 85.617% |
| 3029 | MUELLER INDS IN | 0.007% | 85.624% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3030 | ARGONAUT GOLD I | 0.007% | 85.630% |
| 3031 | ACXIOM CORP COMMON STOCK USD.1 | 0.007% | 85.637% |
| 3032 | GUANGZHOU R&F P | 0.007% | 85.644% |
| 3033 | SALESFORCE.COM | 0.007% | 85.651% |
| 3034 | JUPITER PLC | 0.007% | 85.658% |
| 3035 | GREIF INC CL A COMMON STOCK | 0.007% | 85.664% |
| 3036 | KCG HOLDINGS INC CL A COMMON STOCK USD.01 | 0.007% | 85.671% |
| 3037 | JUST ENERGY GROUP INC COMMON STOCK | 0.007% | 85.678% |
| 3038 | PRICESMART INC | 0.007% | 85.685% |
| 3039 | MATSON INC COMMON STOCK | 0.007% | 85.692% |
| 3040 | EQT CORPORATION | 0.007% | 85.698% |
| 3041 | CITIZEN WATCH C | 0.007% | 85.705% |
| 3042 | HORIZON PHARMA | 0.007% | 85.712% |
| 3043 | CADENCE DESIGN SYS INC COMMON STOCK USD.01 | 0.007% | 85.719% |
| 3044 | CORE LABORATORI | 0.007% | 85.725% |
| 3045 | AGL ENERGY LTD | 0.007% | 85.732% |
| 3046 | ILLUMINA INC | 0.007% | 85.739% |
| 3047 | MCDERMOTT INTL | 0.007% | 85.746% |
| 3048 | SUMITOMO OSAKA | 0.007% | 85.752% |
| 3049 | NEENAH PAPER INC COMMON STOCK USD.01 | 0.007% | 85.759% |
| 3050 | SEEK LTD. | 0.007% | 85.766% |
| 3051 | WESBANCO INC COMMON STOCK USD2.0833 | 0.007% | 85.772% |
| 3052 | CRH MEDICAL COR | 0.007% | 85.779% |
| 3053 | MARUTI SUZUKI | 0.007% | 85.786% |
| 3054 | MO OCH DOMSJO A | 0.007% | 85.793% |
| 3055 | QTS REALTY TRUST INC CL A REIT USD.01 | 0.007% | 85.799% |
| 3056 | KULICKE&SOFFA I | 0.007% | 85.806% |
| 3057 | AZZ INC COMMON STOCK USD1.0 | 0.007% | 85.813% |
| 3058 | SIMCORP A/S | 0.007% | 85.819% |
| 3059 | AMMB HOLDINGS B | 0.007% | 85.826% |
| 3060 | SOTHEBY S COMMON STOCK USD.01 | 0.007% | 85.833% |
| 3061 | PRA GROUP INC COMMON STOCK USD.01 | 0.007% | 85.840% |
| 3062 | HERBALIFE LTD COMMON STOCK USD.002 | 0.007% | 85.846% |
| 3063 | KERRY PROPRTIE | 0.007% | 85.853% |
| 3064 | ZEON CO | 0.007% | 85.860% |
| 3065 | LANCASTER COLON | 0.007% | 85.866% |
| 3066 | TARO PHARMACEUT | 0.007% | 85.873% |
| 3067 | CDK GLOBAL INC COMMON STOCK USD.01 | 0.007% | 85.880% |
| 3068 | ASPEN TECHNOLOGY INC COMMON STOCK USD.1 | 0.007% | 85.886% |
| 3069 | SAMSONITE INTL | 0.007% | 85.893% |
| 3070 | THALES SA | 0.007% | 85.900% |
| 3071 | GLANBIA PLC | 0.007% | 85.906% |
| 3072 | CONSTELLATION ENERGY GRO COMPANY GUAR 12/20 5.15 | 0.007% | 85.913% |
| 3073 | COFINIMMO | 0.007% | 85.919% |
| 3074 | DENTSU INC. | 0.007% | 85.926% |
| 3075 | QISDA CORP | 0.007% | 85.933% |
| 3076 | TRINSEO SA | 0.007% | 85.939% |
| 3077 | PORTO SEGURO SA | 0.007% | 85.946% |
| 3078 | SERVICEMASTER G | 0.007% | 85.953% |
| 3079 | FILA KOREA LTD | 0.007% | 85.959% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3080 | CHAILEASE HOLDI | 0.007% | 85.966% |
| 3081 | WALKER + DUNLOP INC COMMON STOCK | 0.007% | 85.972% |
| 3082 | MORNINGSTAR INC COMMON STOCK | 0.007% | 85.979% |
| 3083 | ABERTIS INFRAES | 0.007% | 85.986% |
| 3084 | GETINGE AB, B S | 0.007% | 85.992% |
| 3085 | BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01 | 0.007% | 85.999% |
| 3086 | GAM HOLDING LTD | 0.007% | 86.005% |
| 3087 | ADELAIDE BRIGHT | 0.007% | 86.012% |
| 3088 | ELEMENTIS (1998 | 0.007% | 86.019% |
| 3089 | PANERA BREAD COMPANY CLASS A COMMON STOCK USD.0001 | 0.007% | 86.025% |
| 3090 | MARKETAXESS HOLDINGS INC COMMON STOCK USD.003 | 0.007% | 86.032% |
| 3091 | GRIFOLS SA | 0.007% | 86.038% |
| 3092 | O'REILLY AUTOMO | 0.007% | 86.045% |
| 3093 | CHINA MEDICAL S | 0.007% | 86.052% |
| 3094 | CAPITEC BANK HL | 0.007% | 86.058% |
| 3095 | HD SUPPLY HOLDINGS INC COMMON STOCK USD.01 | 0.007% | 86.065% |
| 3096 | IBIDEN CO | 0.007% | 86.071% |
| 3097 | SYNAPTICS INC COMMON STOCK USD.001 | 0.007% | 86.078% |
| 3098 | LEONS FURNITURE | 0.007% | 86.084% |
| 3099 | A P MOLLER - MA | 0.007% | 86.091% |
| 3100 | CIPLA LTD | 0.007% | 86.097% |
| 3101 | UNION BANKSHARES CORP COMMON STOCK USD1.33 | 0.007% | 86.104% |
| 3102 | SUZANO PAPEL E | 0.007% | 86.111% |
| 3103 | NETGEAR INC COMMON STOCK USD.001 | 0.007% | 86.117% |
| 3104 | KORN/FERRY INTERNATIONAL COMMON STOCK USD.01 | 0.007% | 86.124% |
| 3105 | VIAVI SOLUTIONS INC COMMON STOCK USD.001 | 0.007% | 86.130% |
| 3106 | ALLEGIANT TRAVE | 0.007% | 86.137% |
| 3107 | ENI | 0.007% | 86.143% |
| 3108 | CHINA SHENHUA E | 0.007% | 86.150% |
| 3109 | BIRD CONSTRUCTI | 0.007% | 86.156% |
| 3110 | Straumann AG | 0.007% | 86.163% |
| 3111 | TPK HOLDINGS CO | 0.007% | 86.169% |
| 3112 | HMS HOLDINGS CORP COMMON STOCK USD.01 | 0.007% | 86.176% |
| 3113 | AKORN INC COMMON STOCK | 0.007% | 86.182% |
| 3114 | AT+T INC SR UNSECURED 02/21 4.6 | 0.007% | 86.189% |
| 3115 | CONDUENT INC COMMON STOCK USD.01 | 0.007% | 86.195% |
| 3116 | ENDO INTERNATIO | 0.007% | 86.202% |
| 3117 | INDUSTRIAL BANK | 0.007% | 86.209% |
| 3118 | WIPRO | 0.007% | 86.215% |
| 3119 | WEIS MARKETS IN | 0.007% | 86.222% |
| 3120 | PROGRESS ENERGY | 0.006% | 86.228% |
| 3121 | VALENER INC | 0.006% | 86.235% |
| 3122 | FRONTIER REIT | 0.006% | 86.241% |
| 3123 | VESUVIUS PLC | 0.006% | 86.247% |
| 3124 | TELETECH HOLDIN | 0.006% | 86.254% |
| 3125 | SCHRODERS PLC | 0.006% | 86.260% |
| 3126 | ISS A/S | 0.006% | 86.267% |
| 3127 | NINE DRAGONS PA | 0.006% | 86.273% |
| 3128 | ISETAN MITSUKOS | 0.006% | 86.280% |
| 3129 | CLEANAWAY WASTE | 0.006% | 86.286% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3130 | ARCA CONTINEN | 0.006% | 86.293% |
| 3131 | TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0 | 0.006% | 86.299% |
| 3132 | LANDSTAR SYSTEM | 0.006% | 86.306% |
| 3133 | PETROFAC LTD | 0.006% | 86.312% |
| 3134 | VOLVO AB | 0.006% | 86.319% |
| 3135 | IT HOLDINGS COR | 0.006% | 86.325% |
| 3136 | SPROTT INC COMM | 0.006% | 86.332% |
| 3137 | FOSUN INTERNATI | 0.006% | 86.338% |
| 3138 | HK & CHINA GAS | 0.006% | 86.344% |
| 3139 | HITACHI CHEMICA | 0.006% | 86.351% |
| 3140 | ITV PLC | 0.006% | 86.357% |
| 3141 | PEBBLEBROOK HOT | 0.006% | 86.364% |
| 3142 | LIFE HEALTHCARE | 0.006% | 86.370% |
| 3143 | LEXINGTON REALTY TRUST REIT USD.0001 | 0.006% | 86.377% |
| 3144 | AQUA AMERICA INC COMMON STOCK USD.5 | 0.006% | 86.383% |
| 3145 | QINETIQ GROUP P | 0.006% | 86.390% |
| 3146 | TEXAS ROADHOUSE INC COMMON STOCK USD.001 | 0.006% | 86.396% |
| 3147 | MTR CORP | 0.006% | 86.402% |
| 3148 | N B T BANCORP INC COMMON STOCK USD.01 | 0.006% | 86.409% |
| 3149 | EAGLE BANCORP INC COMMON STOCK USD.01 | 0.006% | 86.415% |
| 3150 | SMITH (A.O.) CORP COMMON STOCK USD1.0 | 0.006% | 86.422% |
| 3151 | YUANTA FINL HOL | 0.006% | 86.428% |
| 3152 | QANTAS AIRWAYS | 0.006% | 86.435% |
| 3153 | CABOT MICROELECTRONICS CORP COMMON STOCK USD.001 | 0.006% | 86.441% |
| 3154 | FAIRFAX MEDIA L | 0.006% | 86.447% |
| 3155 | HASEKO CORP | 0.006% | 86.454% |
| 3156 | YTL CORP | 0.006% | 86.460% |
| 3157 | CYRELA BRAZIL R | 0.006% | 86.467% |
| 3158 | DOWA HOLDING CO | 0.006% | 86.473% |
| 3159 | SECURITAS | 0.006% | 86.479% |
| 3160 | CHEMOURS CO/THE COMMON STOCK | 0.006% | 86.486% |
| 3161 | ARISTA NETWORKS INC COMMON STOCK USD.0001 | 0.006% | 86.492% |
| 3162 | CENCOSUD SA | 0.006% | 86.499% |
| 3163 | TOKYO TATEMONO | 0.006% | 86.505% |
| 3164 | BNC BANCORP COMMON STOCK | 0.006% | 86.511% |
| 3165 | JBS SA | 0.006% | 86.518% |
| 3166 | CLICLS GROUP | 0.006% | 86.524% |
| 3167 | GEMALTO NV | 0.006% | 86.531% |
| 3168 | GS YUASA CORP | 0.006% | 86.537% |
| 3169 | DUET GROUP | 0.006% | 86.543% |
| 3170 | BALCHEM CORP COMMON STOCK USD.0667 | 0.006% | 86.550% |
| 3171 | WGL HOLDINGS INC COMMON STOCK | 0.006% | 86.556% |
| 3172 | VENTURE CORP | 0.006% | 86.562% |
| 3173 | GREENCORE GROUP | 0.006% | 86.569% |
| 3174 | OSI SYSTEMS INC | 0.006% | 86.575% |
| 3175 | BROCADE COMMUNI | 0.006% | 86.581% |
| 3176 | GCL-POLY ENERGY | 0.006% | 86.588% |
| 3177 | HORACE MANN EDUCATORS COMMON STOCK USD.001 | 0.006% | 86.594% |
| 3178 | HOCHTIEF AG | 0.006% | 86.600% |
| 3179 | AJINOMOTO CO IN | 0.006% | 86.607% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3180 | NIPPON KAYAKU C | 0.006% | 86.613% |
| 3181 | SPX FLOW INC COMMON STOCK USD.01 | 0.006% | 86.619% |
| 3182 | PREMIER INC CLASS A COMMON STOCK USD.01 | 0.006% | 86.626% |
| 3183 | SCHOLASTIC CORP | 0.006% | 86.632% |
| 3184 | RLI CORP COMMON STOCK USD1.0 | 0.006% | 86.638% |
| 3185 | BRAIT SA | 0.006% | 86.645% |
| 3186 | STATOIL ASA SPON ADR ADR | 0.006% | 86.651% |
| 3187 | HUB GROUP INC CL A COMMON STOCK USD.01 | 0.006% | 86.657% |
| 3188 | COMFORT SYSTEMS | 0.006% | 86.664% |
| 3189 | YAMAGUCHI FINAN | 0.006% | 86.670% |
| 3190 | FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0 | 0.006% | 86.676% |
| 3191 | HUANENG RENEWAB | 0.006% | 86.682% |
| 3192 | NEX GROUP PLC | 0.006% | 86.689% |
| 3193 | JAPAN LOGISTICS | 0.006% | 86.695% |
| 3194 | MORI HILLS REIT | 0.006% | 86.701% |
| 3195 | BANK LEUMI LE-I | 0.006% | 86.707% |
| 3196 | HIGH LINER FOOD | 0.006% | 86.714% |
| 3197 | SUL AMERICA SA | 0.006% | 86.720% |
| 3198 | JSR CORPORATION | 0.006% | 86.726% |
| 3199 | MERLIN ENTERTAI | 0.006% | 86.733% |
| 3200 | YAMATO HOLDINGS | 0.006% | 86.739% |
| 3201 | WEBMD HEALTH CORP COMMON STOCK USD.01 | 0.006% | 86.745% |
| 3202 | GLUSKIN SHEFF & | 0.006% | 86.751% |
| 3203 | SULZER AG | 0.006% | 86.758% |
| 3204 | POWER FINANCE C | 0.006% | 86.764% |
| 3205 | ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01 | 0.006% | 86.770% |
| 3206 | FERRO CORP | 0.006% | 86.776% |
| 3207 | IJM CORP BERHAD | 0.006% | 86.783% |
| 3208 | TERANGA GOLD CO | 0.006% | 86.789% |
| 3209 | SANWA SHUTTER C | 0.006% | 86.795% |
| 3210 | SERVISFIRST BANCSHARES INC COMMON STOCK USD.001 | 0.006% | 86.801% |
| 3211 | HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15 | 0.006% | 86.808% |
| 3212 | KURITA WATER IN | 0.006% | 86.814% |
| 3213 | CHINA AGRI-INDU | 0.006% | 86.820% |
| 3214 | BASF SE SPON ADR ADR | 0.006% | 86.826% |
| 3215 | EMBRAER SA SPON ADR ADR | 0.006% | 86.832% |
| 3216 | SEI INVESTMENT | 0.006% | 86.839% |
| 3217 | HIROSHIMA BANK | 0.006% | 86.845% |
| 3218 | SUNTRUST BANKS INC SR UNSECURED 03/21 2.9 | 0.006% | 86.851% |
| 3219 | WABASH NATIONAL | 0.006% | 86.857% |
| 3220 | BERENDSEN PLC | 0.006% | 86.863% |
| 3221 | AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01 | 0.006% | 86.870% |
| 3222 | VALIANT HOLDING | 0.006% | 86.876% |
| 3223 | BERRY PLASTICS GROUP INC COMMON STOCK USD.01 | 0.006% | 86.882% |
| 3224 | JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01 | 0.006% | 86.888% |
| 3225 | COCA-COLA BOTTL | 0.006% | 86.894% |
| 3226 | DIEBOLD INC | 0.006% | 86.901% |
| 3227 | T IS BANKASI | 0.006% | 86.907% |
| 3228 | F5 NETWORKS INC COMMON STOCK | 0.006% | 86.913% |
| 3229 | MAPLETREE COMME | 0.006% | 86.919% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3230 | JINDAL STEEL & | 0.006% | 86.925% |
| 3231 | KYUSHU FINANCIA | 0.006% | 86.931% |
| 3232 | TOYO TIRE & RUB | 0.006% | 86.938% |
| 3233 | GULFPORT ENERGY CORP COMMON STOCK USD.01 | 0.006% | 86.944% |
| 3234 | VICTREX PLC | 0.006% | 86.950% |
| 3235 | GARTNER GROUP I | 0.006% | 86.956% |
| 3236 | CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01 | 0.006% | 86.962% |
| 3237 | S-OIL CORPORATI | 0.006% | 86.968% |
| 3238 | STAMPS.COM INC COMMON STOCK USD.001 | 0.006% | 86.975% |
| 3239 | CINEWORLD GROUP | 0.006% | 86.981% |
| 3240 | BPCE SA COMPANY GUAR 07/19 2.5 | 0.006% | 86.987% |
| 3241 | ADMIRAL GROUP | 0.006% | 86.993% |
| 3242 | RYDER SYSTEM INC SR UNSECURED 11/21 3.45 | 0.006% | 86.999% |
| 3243 | WACKER CHEMIE A | 0.006% | 87.005% |
| 3244 | SCOTTS MIRACLE GRO CO COMMON STOCK USD.01 | 0.006% | 87.011% |
| 3245 | NIPPON EXPRESS | 0.006% | 87.018% |
| 3246 | TAISEI CORP | 0.006% | 87.024% |
| 3247 | SINOPHARM GROUP | 0.006% | 87.030% |
| 3248 | CJ CHEILJEDANG | 0.006% | 87.036% |
| 3249 | PINNACLE WEST CAPITAL COMMON STOCK | 0.006% | 87.042% |
| 3250 | SUMITOMO FOREST | 0.006% | 87.048% |
| 3251 | Alten | 0.006% | 87.054% |
| 3252 | KANEKA CORP | 0.006% | 87.060% |
| 3253 | CHIBA BANK | 0.006% | 87.067% |
| 3254 | DAILY MAIL&GEN | 0.006% | 87.073% |
| 3255 | BOSTON BEER COMPANY INC A COMMON STOCK USD.01 | 0.006% | 87.079% |
| 3256 | EXELIXIS INC | 0.006% | 87.085% |
| 3257 | NIPPON ELEC GLA | 0.006% | 87.091% |
| 3258 | MICROSTRATEGY INC CL A COMMON STOCK USD.001 | 0.006% | 87.097% |
| 3259 | PSEG POWER | 0.006% | 87.103% |
| 3260 | AIR WATER INC. | 0.006% | 87.109% |
| 3261 | CAL MAINE FOODS INC COMMON STOCK USD.01 | 0.006% | 87.115% |
| 3262 | RIGHTMOVE GROUP | 0.006% | 87.121% |
| 3263 | FIVE PRIME THER | 0.006% | 87.128% |
| 3264 | STEELCASE INC | 0.006% | 87.134% |
| 3265 | LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3 | 0.006% | 87.140% |
| 3266 | NIBE INDUSTRIER | 0.006% | 87.146% |
| 3267 | NEWMARKET CORP COMMON STOCK | 0.006% | 87.152% |
| 3268 | DSW INC CLASS A COMMON STOCK | 0.006% | 87.158% |
| 3269 | INVESTA OFFICE | 0.006% | 87.164% |
| 3270 | NWS HOLDINGS LT | 0.006% | 87.170% |
| 3271 | ALTICE NV CLAS | 0.006% | 87.176% |
| 3272 | HEICO CORP CLASS A COMMON STOCK USD.01 | 0.006% | 87.182% |
| 3273 | PEOPLE'S INSURA | 0.006% | 87.188% |
| 3274 | VONTOBEL HLDGS | 0.006% | 87.194% |
| 3275 | AVIS BUDGET GROUP INC COMMON STOCK USD.01 | 0.006% | 87.201% |
| 3276 | BWX TECHNOLOGIES INC COMMON STOCK USD.01 | 0.006% | 87.207% |
| 3277 | GENTERA SAB DE | 0.006% | 87.213% |
| 3278 | NOVO NORDISK A/S SPONS ADR ADR | 0.006% | 87.219% |
| 3279 | AXEL SPRINGER A | 0.006% | 87.225% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3280 | CHANG HWA COMME | 0.006% | 87.231% |
| 3281 | DAITO TRUST CON | 0.006% | 87.237% |
| 3282 | ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01 | 0.006% | 87.243% |
| 3283 | MONRO MUFFLER BRAKE INC COMMON STOCK USD.01 | 0.006% | 87.249% |
| 3284 | POOL CORP COMMON STOCK USD.001 | 0.006% | 87.255% |
| 3285 | ATMOS ENERGY CO | 0.006% | 87.261% |
| 3286 | RUBIS | 0.006% | 87.267% |
| 3287 | SHENZHEN INVEST | 0.006% | 87.273% |
| 3288 | LLOYD THOMPSON | 0.006% | 87.279% |
| 3289 | BK OF KYOTO | 0.006% | 87.285% |
| 3290 | MTY FOOD GROUP | 0.006% | 87.291% |
| 3291 | LAM RESEARCH CO | 0.006% | 87.297% |
| 3292 | GENERAC HOLDINGS INC COMMON STOCK USD.01 | 0.006% | 87.303% |
| 3293 | MONSTER BEVERAGE CORP COMMON STOCK | 0.006% | 87.309% |
| 3294 | NOMURA REAL EST | 0.006% | 87.315% |
| 3295 | CASIO COMPUTER | 0.006% | 87.321% |
| 3296 | SCANA CORP COMMON STOCK | 0.006% | 87.327% |
| 3297 | KENEDIX REALTY | 0.006% | 87.333% |
| 3298 | KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01 | 0.006% | 87.339% |
| 3299 | SILICON LABORAT | 0.006% | 87.345% |
| 3300 | LENNOX INTERNATIONAL INC COMMON STOCK USD.01 | 0.006% | 87.351% |
| 3301 | ABB LTD SPON ADR ADR | 0.006% | 87.357% |
| 3302 | GUNMA BANK | 0.006% | 87.363% |
| 3303 | TATA STEEL LIMI | 0.006% | 87.369% |
| 3304 | PRIMARY HEALTH | 0.006% | 87.375% |
| 3305 | PARK NATIONAL CORP COMMON STOCK | 0.006% | 87.381% |
| 3306 | China Mengniu D | 0.006% | 87.387% |
| 3307 | PENNON GROUP | 0.006% | 87.393% |
| 3308 | ALFA LAVAL AB | 0.006% | 87.399% |
| 3309 | ENERPLUS CORP COMMON STOCK | 0.006% | 87.405% |
| 3310 | PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01 | 0.006% | 87.411% |
| 3311 | BEIJING CAPITAL | 0.006% | 87.417% |
| 3312 | SIHUAN PHARMACE | 0.006% | 87.423% |
| 3313 | KILLAM APART RE | 0.006% | 87.429% |
| 3314 | ROGERS CORP COMMON STOCK USD1.0 | 0.006% | 87.435% |
| 3315 | DGB FINANCIAL G | 0.006% | 87.440% |
| 3316 | SELECT INCOME REIT REIT USD.01 | 0.006% | 87.446% |
| 3317 | FIRST FINL BANKSHARES INC COMMON STOCK USD.01 | 0.006% | 87.452% |
| 3318 | SUNNY OPTICAL T | 0.006% | 87.458% |
| 3319 | TIETO CORP OYJ | 0.006% | 87.464% |
| 3320 | ROCKWOOL INTL | 0.006% | 87.470% |
| 3321 | WEICHAJ POWER-H | 0.006% | 87.476% |
| 3322 | MIDDLEBY CORP COMMON STOCK USD.01 | 0.006% | 87.482% |
| 3323 | CSRA INC COMMON STOCK USD.001 | 0.006% | 87.488% |
| 3324 | IDACORP INC COMMON STOCK | 0.006% | 87.494% |
| 3325 | HAWAIIAN ELECTRIC INDS COMMON STOCK | 0.006% | 87.499% |
| 3326 | DAELIM INDUSTRI | 0.006% | 87.505% |
| 3327 | RICHMONT MINES | 0.006% | 87.511% |
| 3328 | VEECO INSTRUMENTS INC COMMON STOCK USD.01 | 0.006% | 87.517% |
| 3329 | HACHIJUNI BANK | 0.006% | 87.523% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3330 | ENN ENERGY HOLD | 0.006% | 87.529% |
| 3331 | TRYGVESTA AS | 0.006% | 87.535% |
| 3332 | OTP BANK PLC | 0.006% | 87.541% |
| 3333 | INNOSPEC INC COMMON STOCK USD.01 | 0.006% | 87.547% |
| 3334 | BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0 | 0.006% | 87.552% |
| 3335 | CSG SYSTEMS INTL INC COMMON STOCK USD.01 | 0.006% | 87.558% |
| 3336 | SONIC HEALTHCAR | 0.006% | 87.564% |
| 3337 | RELIANCE CAPITA | 0.006% | 87.570% |
| 3338 | CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01 | 0.006% | 87.576% |
| 3339 | IXIA COMMON STOCK | 0.006% | 87.582% |
| 3340 | NAMCO BANDAI HO | 0.006% | 87.588% |
| 3341 | SNAM SPA | 0.006% | 87.594% |
| 3342 | NEOPOST | 0.006% | 87.599% |
| 3343 | TALANX AG | 0.006% | 87.605% |
| 3344 | AMERIS BANCORP COMMON STOCK USD1.0 | 0.006% | 87.611% |
| 3345 | SANKYU INC | 0.006% | 87.617% |
| 3346 | NOVATEK MICROEL | 0.006% | 87.623% |
| 3347 | COCHLEAR LTD | 0.006% | 87.629% |
| 3348 | STAG INDUSTRIAL INC REIT USD.01 | 0.006% | 87.635% |
| 3349 | SCHOUW & CO | 0.006% | 87.640% |
| 3350 | SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0 | 0.006% | 87.646% |
| 3351 | GRUPO AEROPORTU | 0.006% | 87.652% |
| 3352 | OWENS-ILLINOIS | 0.006% | 87.658% |
| 3353 | HANESBRANDS INC COMMON STOCK USD.01 | 0.006% | 87.664% |
| 3354 | FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157 | 0.006% | 87.670% |
| 3355 | PORTLAND GENERAL ELECTRIC CO COMMON STOCK | 0.006% | 87.675% |
| 3356 | BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01 | 0.006% | 87.681% |
| 3357 | KBC GROEP NV | 0.006% | 87.687% |
| 3358 | E-MART CO. LTD. | 0.006% | 87.693% |
| 3359 | NORDSON CORP COMMON STOCK | 0.006% | 87.699% |
| 3360 | POWER ASSETS HO | 0.006% | 87.704% |
| 3361 | FAST RETAILING | 0.006% | 87.710% |
| 3362 | BROOKS AUTOMATI | 0.006% | 87.716% |
| 3363 | LARGAN PRECISIO | 0.006% | 87.722% |
| 3364 | HOMESERVE PLC | 0.006% | 87.728% |
| 3365 | HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0 | 0.006% | 87.733% |
| 3366 | SINO-OCEAN LAND | 0.006% | 87.739% |
| 3367 | SALZGITTER AG | 0.006% | 87.745% |
| 3368 | CHINA GAS HOLDI | 0.006% | 87.751% |
| 3369 | NEXANS | 0.006% | 87.756% |
| 3370 | ATKINS WS | 0.006% | 87.762% |
| 3371 | HINO MOTORS | 0.006% | 87.768% |
| 3372 | 77TH BANK | 0.006% | 87.774% |
| 3373 | SHERRITT INTERN | 0.006% | 87.779% |
| 3374 | BIOVERATIV INC COMMON STOCK USD.001 | 0.006% | 87.785% |
| 3375 | SABRA HEALTH CARE REIT INC REIT USD.01 | 0.006% | 87.791% |
| 3376 | COGNEX CORP | 0.006% | 87.797% |
| 3377 | PIZZA PIZZA ROY | 0.006% | 87.802% |
| 3378 | ALSEA SAB DE CV | 0.006% | 87.808% |
| 3379 | NABTESCO CORP | 0.006% | 87.814% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3380 | CANARA BANK | 0.006% | 87.820% |
| 3381 | DINEQUITY INC | 0.006% | 87.825% |
| 3382 | ADVANTEST | 0.006% | 87.831% |
| 3383 | TORO CO | 0.006% | 87.837% |
| 3384 | DUN + BRADSTREET CORP COMMON STOCK USD.01 | 0.006% | 87.842% |
| 3385 | BOFI HOLDING INC COMMON STOCK USD.01 | 0.006% | 87.848% |
| 3386 | TAURON POLSKA E | 0.006% | 87.854% |
| 3387 | BELIMO HOLDING | 0.006% | 87.860% |
| 3388 | IROBOT CORP | 0.006% | 87.865% |
| 3389 | CUBIC CORP COMMON STOCK | 0.006% | 87.871% |
| 3390 | HITACHI CAPITAL | 0.006% | 87.877% |
| 3391 | BRF SA ADR ADR | 0.006% | 87.882% |
| 3392 | HOKUHOKU FINANC | 0.006% | 87.888% |
| 3393 | DAEWOO SECURITI | 0.006% | 87.894% |
| 3394 | MOBILE MINI INC COMMON STOCK USD.01 | 0.006% | 87.899% |
| 3395 | AMEC FOSTER | 0.006% | 87.905% |
| 3396 | FIRM CAPITAL MO | 0.006% | 87.911% |
| 3397 | BHARAT HEAVY EL | 0.006% | 87.916% |
| 3398 | ALBANY INTL CORP CL A COMMON STOCK USD.001 | 0.006% | 87.922% |
| 3399 | JAZZ PHARMACEUT | 0.006% | 87.928% |
| 3400 | ESCO TECHNOLOGIES INC COMMON STOCK USD.01 | 0.006% | 87.933% |
| 3401 | NIDEC CORPORATI | 0.006% | 87.939% |
| 3402 | MAKITA CORP | 0.006% | 87.945% |
| 3403 | CHUGOKU BANK | 0.006% | 87.950% |
| 3404 | CORE-MARK HLDG | 0.006% | 87.956% |
| 3405 | NCC AB-B | 0.006% | 87.962% |
| 3406 | MBIA INC | 0.006% | 87.967% |
| 3407 | UNITED UTILITIE | 0.006% | 87.973% |
| 3408 | FABRINET | 0.006% | 87.979% |
| 3409 | FIRST BANCORP PUERTO RICO COMMON STOCK USD.1 | 0.006% | 87.984% |
| 3410 | HYUNDAI HEAVY I | 0.006% | 87.990% |
| 3411 | BOVIS HOMES GRO | 0.006% | 87.996% |
| 3412 | PCCW LIMITED | 0.006% | 88.001% |
| 3413 | UTD O/S LAND | 0.006% | 88.007% |
| 3414 | BRUKER CORP COMMON STOCK USD.01 | 0.006% | 88.013% |
| 3415 | EUROCOMMERCIAL | 0.006% | 88.018% |
| 3416 | INTERFACE INC COMMON STOCK USD.1 | 0.006% | 88.024% |
| 3417 | SHANGHAI INDL | 0.006% | 88.029% |
| 3418 | DISTRIBUIDORA I | 0.006% | 88.035% |
| 3419 | WABCO HOLDINGS INC COMMON STOCK USD.01 | 0.006% | 88.041% |
| 3420 | PETRONET LNG LT | 0.006% | 88.046% |
| 3421 | WACOAL CORP | 0.006% | 88.052% |
| 3422 | FORWARD AIR COR | 0.006% | 88.058% |
| 3423 | LTC PROPERTIES | 0.006% | 88.063% |
| 3424 | KAZAKHMYS PLC | 0.006% | 88.069% |
| 3425 | TECHTRONIC INDU | 0.006% | 88.074% |
| 3426 | EMPRESAS COPEC | 0.006% | 88.080% |
| 3427 | SJM HOLDINGS LT | 0.006% | 88.086% |
| 3428 | ANTA SPORTS PRO | 0.006% | 88.091% |
| 3429 | ESCORTS LTD | 0.006% | 88.097% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3430 | MRV ENGENHARIA | 0.006% | 88.102% |
| 3431 | UNIT CORP | 0.006% | 88.108% |
| 3432 | AU OPTRONICS CO | 0.006% | 88.114% |
| 3433 | FIERA SCEPTRE I | 0.006% | 88.119% |
| 3434 | Denison Mines C | 0.006% | 88.125% |
| 3435 | AAR CORP | 0.006% | 88.130% |
| 3436 | OMNICELL INC COMMON STOCK USD.001 | 0.006% | 88.136% |
| 3437 | MAGELLAN AEROSP | 0.006% | 88.142% |
| 3438 | AENA SA | 0.006% | 88.147% |
| 3439 | LIQUOR STORES N | 0.006% | 88.153% |
| 3440 | EUROFINS SCIENT | 0.006% | 88.158% |
| 3441 | SSAB SVENSKT ST | 0.006% | 88.164% |
| 3442 | ARGAN INC COMMON STOCK USD.15 | 0.006% | 88.169% |
| 3443 | BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001 | 0.006% | 88.175% |
| 3444 | CATTOLICA ASSIC | 0.006% | 88.181% |
| 3445 | NIKON CORP | 0.006% | 88.186% |
| 3446 | CHINA DEVELOPME | 0.006% | 88.192% |
| 3447 | TSUMURA & CO | 0.006% | 88.197% |
| 3448 | LA Z BOY INC COMMON STOCK USD1.0 | 0.006% | 88.203% |
| 3449 | BANCFIRST CORP | 0.006% | 88.208% |
| 3450 | VERISIGN | 0.006% | 88.214% |
| 3451 | L BRANDS INC COMMON STOCK USD.5 | 0.006% | 88.219% |
| 3452 | FORBO HLDG | 0.006% | 88.225% |
| 3453 | SANTEN PHARM CO | 0.006% | 88.230% |
| 3454 | NIFCO INC | 0.006% | 88.236% |
| 3455 | QUAKER CHEMICAL CORP COMMON STOCK USD1.0 | 0.006% | 88.242% |
| 3456 | CRH (DUBLIN) | 0.006% | 88.247% |
| 3457 | ENERGIAS DE POR | 0.006% | 88.253% |
| 3458 | XENIA HOTELS + RESORTS INC REIT USD.01 | 0.006% | 88.258% |
| 3459 | GREAT PLAINS ENERGY INC COMMON STOCK | 0.006% | 88.264% |
| 3460 | ALLIANT ENERGY | 0.006% | 88.269% |
| 3461 | SHENANDOAH TELECOMMUNICATION COMMON STOCK | 0.006% | 88.275% |
| 3462 | PRIVATEBANCORP INC COMMON STOCK | 0.006% | 88.280% |
| 3463 | OGE ENERGY CORP COMMON STOCK USD.01 | 0.006% | 88.286% |
| 3464 | BANCA MEDIOLANU | 0.006% | 88.291% |
| 3465 | TKH GROUP NV DU | 0.006% | 88.297% |
| 3466 | AES CORP COMMON STOCK USD.01 | 0.006% | 88.302% |
| 3467 | NTT DOCOMO INC SPON ADR ADR | 0.006% | 88.308% |
| 3468 | NHK SPRING CO | 0.006% | 88.313% |
| 3469 | HARVEY NORMAN H | 0.006% | 88.319% |
| 3470 | BURLINGTON STORES INC COMMON STOCK USD.0001 | 0.005% | 88.324% |
| 3471 | HIGHWEALTH CONS | 0.005% | 88.330% |
| 3472 | BLACK HILLS CORP COMMON STOCK USD1.0 | 0.005% | 88.335% |
| 3473 | SYNTHOMER PLC | 0.005% | 88.341% |
| 3474 | CABELA S INC COMMON STOCK USD.01 | 0.005% | 88.346% |
| 3475 | LG HOUSEHOLD HE | 0.005% | 88.352% |
| 3476 | LIBERTY GLOBAL | 0.005% | 88.357% |
| 3477 | GAIL INDIA LTD | 0.005% | 88.363% |
| 3478 | MORINAGA MILK I | 0.005% | 88.368% |
| 3479 | INTERCONTINENTAL HOTELS ADR ADR | 0.005% | 88.373% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3480 | TOKUYAMA CORP | 0.005% | 88.379% |
| 3481 | SPARTANNASH CO COMMON STOCK | 0.005% | 88.384% |
| 3482 | CTRIIP.COM INTERNATIONAL ADR ADR USD.01 | 0.005% | 88.390% |
| 3483 | OPKO HEALTH INC COMMON STOCK USD.01 | 0.005% | 88.395% |
| 3484 | MULTI COLOR CORP COMMON STOCK | 0.005% | 88.401% |
| 3485 | FINANCIAL ENGINES INC COMMON STOCK USD.0001 | 0.005% | 88.406% |
| 3486 | LANDWIRT RENTEN | 0.005% | 88.412% |
| 3487 | DA OFFICE INV C | 0.005% | 88.417% |
| 3488 | HAITONG SECURIT | 0.005% | 88.423% |
| 3489 | CNP ASSURANCES | 0.005% | 88.428% |
| 3490 | TOYOBO CO | 0.005% | 88.433% |
| 3491 | X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT | 0.005% | 88.439% |
| 3492 | NTT DATA | 0.005% | 88.444% |
| 3493 | REDROW | 0.005% | 88.450% |
| 3494 | KAMAN CORP COMMON STOCK USD1.0 | 0.005% | 88.455% |
| 3495 | ONE GAS INC COMMON STOCK | 0.005% | 88.461% |
| 3496 | AUTO TRADER GRO | 0.005% | 88.466% |
| 3497 | BENEFICIAL BANCORP INC COMMON STOCK USD.01 | 0.005% | 88.471% |
| 3498 | PRIMORIS SERVICES CORP COMMON STOCK USD.0001 | 0.005% | 88.477% |
| 3499 | FUCHS PETROLUB | 0.005% | 88.482% |
| 3500 | CROWN HOLDINGS INC COMMON STOCK USD5.0 | 0.005% | 88.488% |
| 3501 | ASTEC INDUSTRIE | 0.005% | 88.493% |
| 3502 | TOPCON CORPORAT | 0.005% | 88.499% |
| 3503 | AMERICAN ASSETS TRUST INC REIT USD.01 | 0.005% | 88.504% |
| 3504 | FACTSET RESEARC | 0.005% | 88.509% |
| 3505 | MERITZ SECURITI | 0.005% | 88.515% |
| 3506 | PIONEER FOODS L | 0.005% | 88.520% |
| 3507 | SKY CITY | 0.005% | 88.526% |
| 3508 | KEIHAN ELECTRIC | 0.005% | 88.531% |
| 3509 | LIBERTY MEDIA COR SIRIUSXM A TRACKING STK | 0.005% | 88.537% |
| 3510 | ADEKA CORPORATI | 0.005% | 88.542% |
| 3511 | JIANGXI COPPER | 0.005% | 88.547% |
| 3512 | INVENTEC CORP | 0.005% | 88.553% |
| 3513 | ALTRAN TECHNOLO | 0.005% | 88.558% |
| 3514 | VONAGE HLDGS CO | 0.005% | 88.563% |
| 3515 | WADDELL & REED | 0.005% | 88.569% |
| 3516 | SKYWORTH DIGITA | 0.005% | 88.574% |
| 3517 | ACCTON | 0.005% | 88.580% |
| 3518 | GRUBHUB INC COMMON STOCK USD.0001 | 0.005% | 88.585% |
| 3519 | INDEPENDENT BANK GROUP INC COMMON STOCK USD.01 | 0.005% | 88.590% |
| 3520 | SHENZHOU INT GR | 0.005% | 88.596% |
| 3521 | HKT TRUST | 0.005% | 88.601% |
| 3522 | NAN YA PLASTIC | 0.005% | 88.607% |
| 3523 | SPROUTS FARMERS MARKET INC COMMON STOCK USD.001 | 0.005% | 88.612% |
| 3524 | CHOICE HOTELS INTL INC COMMON STOCK USD.01 | 0.005% | 88.617% |
| 3525 | KRATON CORP COMMON STOCK USD.01 | 0.005% | 88.623% |
| 3526 | LONDON STOCK EX | 0.005% | 88.628% |
| 3527 | GOLDEN AGRI RES | 0.005% | 88.633% |
| 3528 | ABN AMRO GROUP | 0.005% | 88.639% |
| 3529 | WERELDHAVE NV | 0.005% | 88.644% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3530 | SEACOR HOLDINGS INC COMMON STOCK USD.01 | 0.005% | 88.649% |
| 3531 | SAGE GROUP PLC/ | 0.005% | 88.655% |
| 3532 | TAIYO YUDEN CO | 0.005% | 88.660% |
| 3533 | SARTORIUS AG-VO | 0.005% | 88.665% |
| 3534 | ANHUI CONCH CEM | 0.005% | 88.671% |
| 3535 | NOF CORP | 0.005% | 88.676% |
| 3536 | YY INC ADR ADR USD.00001 | 0.005% | 88.682% |
| 3537 | DAIDO STEEL CO | 0.005% | 88.687% |
| 3538 | PLANTRONICS INC COMMON STOCK USD.01 | 0.005% | 88.692% |
| 3539 | HEICO CORP | 0.005% | 88.698% |
| 3540 | BANRISUL | 0.005% | 88.703% |
| 3541 | CAPELLA EDUCATI | 0.005% | 88.708% |
| 3542 | DORMA+KABA HOLD | 0.005% | 88.713% |
| 3543 | ALLETE INC | 0.005% | 88.719% |
| 3544 | JAMES RIVER GRO | 0.005% | 88.724% |
| 3545 | WESTERN REFININ | 0.005% | 88.729% |
| 3546 | TENET HEALTHCARE CORP COMMON STOCK USD.05 | 0.005% | 88.735% |
| 3547 | SYKES ENTERPRISES INC COMMON STOCK USD.01 | 0.005% | 88.740% |
| 3548 | MAIDEN HLDGS LT | 0.005% | 88.745% |
| 3549 | SOUTH32 ADR ADR | 0.005% | 88.751% |
| 3550 | POWERTECH TECHN | 0.005% | 88.756% |
| 3551 | FISHER & PAYKEL | 0.005% | 88.761% |
| 3552 | BOB EVANS FARMS | 0.005% | 88.767% |
| 3553 | EVOLUTION MININ | 0.005% | 88.772% |
| 3554 | TRONOX LTD-CL A | 0.005% | 88.777% |
| 3555 | COMFORTDELGRO C | 0.005% | 88.782% |
| 3556 | BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01 | 0.005% | 88.788% |
| 3557 | TASEKO MINES LT | 0.005% | 88.793% |
| 3558 | TRILOGY ENERGY | 0.005% | 88.798% |
| 3559 | KLOECKNER & CO | 0.005% | 88.804% |
| 3560 | TESSENDERLO CHE | 0.005% | 88.809% |
| 3561 | CALERES INC COMMON STOCK USD.01 | 0.005% | 88.814% |
| 3562 | SCHWEITZER-MAUD | 0.005% | 88.819% |
| 3563 | LANCASHIRE HLDG | 0.005% | 88.825% |
| 3564 | ASM INTL NV | 0.005% | 88.830% |
| 3565 | FIBRIA CELULOSE SA SPON ADR ADR | 0.005% | 88.835% |
| 3566 | ZILLOW GROUP INC C COMMON STOCK | 0.005% | 88.840% |
| 3567 | FAR EAST HORIZO | 0.005% | 88.846% |
| 3568 | HUA NAN FINANCI | 0.005% | 88.851% |
| 3569 | CHINA LIFE INSURANCE CO ADR ADR | 0.005% | 88.856% |
| 3570 | LOGITECH INTERN | 0.005% | 88.861% |
| 3571 | PROGRESS SOFTWARE CORP COMMON STOCK USD.01 | 0.005% | 88.867% |
| 3572 | WIN SEMICONDUCT | 0.005% | 88.872% |
| 3573 | K'S HOLDINGS | 0.005% | 88.877% |
| 3574 | CHINA RAILWAY C | 0.005% | 88.882% |
| 3575 | NCI BUILDING SYSTEMS INC COMMON STOCK USD.01 | 0.005% | 88.888% |
| 3576 | BUWOG AG | 0.005% | 88.893% |
| 3577 | EMPLOYERS HOLDINGS INC COMMON STOCK USD.01 | 0.005% | 88.898% |
| 3578 | KOREA INVESTMEN | 0.005% | 88.903% |
| 3579 | CENTURY ALUMINUM COMPANY COMMON STOCK USD.01 | 0.005% | 88.909% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3580 | Samsung Life In | 0.005% | 88.914% |
| 3581 | JD SPORTS FASHI | 0.005% | 88.919% |
| 3582 | NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5 | 0.005% | 88.924% |
| 3583 | PSP SWISS PROPE | 0.005% | 88.929% |
| 3584 | ACTUANT CORP A COMMON STOCK USD.2 | 0.005% | 88.935% |
| 3585 | TINGYI(CAYMAN I | 0.005% | 88.940% |
| 3586 | ICA GRUPPEN AB | 0.005% | 88.945% |
| 3587 | WOOLWORTHS HLDG | 0.005% | 88.950% |
| 3588 | EXXARO | 0.005% | 88.956% |
| 3589 | SEGA SAMMY HOLD | 0.005% | 88.961% |
| 3590 | BLACKPEARL RESO | 0.005% | 88.966% |
| 3591 | HEROUX DEVTEK | 0.005% | 88.971% |
| 3592 | DONALDSON CO IN | 0.005% | 88.976% |
| 3593 | FRANSHION PROPE | 0.005% | 88.982% |
| 3594 | ADVANCED MICRO | 0.005% | 88.987% |
| 3595 | SHIZUOKA BANK | 0.005% | 88.992% |
| 3596 | DUNDEE PRECIOUS | 0.005% | 88.997% |
| 3597 | TAIWAN COOPERAT | 0.005% | 89.002% |
| 3598 | SUN TV NETWORK | 0.005% | 89.008% |
| 3599 | HARSCO CORP | 0.005% | 89.013% |
| 3600 | CBL & ASSOC PRO | 0.005% | 89.018% |
| 3601 | BEIJING ENT WAT | 0.005% | 89.023% |
| 3602 | CAPITAL BANK FINANCIAL CL A COMMON STOCK | 0.005% | 89.028% |
| 3603 | HENKEL KGAA-PRE | 0.005% | 89.034% |
| 3604 | XINYI GLASS HOL | 0.005% | 89.039% |
| 3605 | GRAINCORP LTD | 0.005% | 89.044% |
| 3606 | JAPAN AIRLINES | 0.005% | 89.049% |
| 3607 | CHARTER HALL GR | 0.005% | 89.054% |
| 3608 | NISSHINBO IND I | 0.005% | 89.059% |
| 3609 | CHUBU ELEC POWE | 0.005% | 89.065% |
| 3610 | CAP SA | 0.005% | 89.070% |
| 3611 | BMC STOCK HOLDINGS INC COMMON STOCK USD.01 | 0.005% | 89.075% |
| 3612 | AYALA CORP | 0.005% | 89.080% |
| 3613 | PTT GLOBAL CHEM | 0.005% | 89.085% |
| 3614 | KUBOTA CORP | 0.005% | 89.090% |
| 3615 | BARCO(NEW) | 0.005% | 89.096% |
| 3616 | AMERISAFE INC COMMON STOCK USD.01 | 0.005% | 89.101% |
| 3617 | NIPPON ACCOMMOD | 0.005% | 89.106% |
| 3618 | BIOMERIEUX | 0.005% | 89.111% |
| 3619 | NEXT PLC | 0.005% | 89.116% |
| 3620 | GREAT EAGLE HLD | 0.005% | 89.121% |
| 3621 | OLYMPUS OPTICAL | 0.005% | 89.127% |
| 3622 | NOMURA HOLDINGS INC SPON ADR ADR | 0.005% | 89.132% |
| 3623 | ESSENTRA PLC | 0.005% | 89.137% |
| 3624 | WSFS FINANCIAL CORP COMMON STOCK USD.01 | 0.005% | 89.142% |
| 3625 | YUEXIU PROPERTY | 0.005% | 89.147% |
| 3626 | RENGO CO | 0.005% | 89.152% |
| 3627 | DIPLOMA (NEW) | 0.005% | 89.157% |
| 3628 | BENESSE CORP | 0.005% | 89.162% |
| 3629 | SAMSUNG SECS CO | 0.005% | 89.168% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3630 | LATAM AIRLINES | 0.005% | 89.173% |
| 3631 | HYUNDAI DS,NEW | 0.005% | 89.178% |
| 3632 | ALLEGION PLC | 0.005% | 89.183% |
| 3633 | BANKIA SA | 0.005% | 89.188% |
| 3634 | SOFTWARE AG DAR | 0.005% | 89.193% |
| 3635 | BANCOLOMBIA SA | 0.005% | 89.198% |
| 3636 | EXTERRAN CORP COMMON STOCK USD.01 | 0.005% | 89.203% |
| 3637 | OSG CORP | 0.005% | 89.208% |
| 3638 | DELTA ELECTRONI | 0.005% | 89.214% |
| 3639 | NEUSTAR INC-CLA | 0.005% | 89.219% |
| 3640 | KONINKLIJKE BAM | 0.005% | 89.224% |
| 3641 | SABINA SILVER C | 0.005% | 89.229% |
| 3642 | QUBE HOLDINGS L | 0.005% | 89.234% |
| 3643 | KOITO MFG CO | 0.005% | 89.239% |
| 3644 | NEW ORIENTAL ED | 0.005% | 89.244% |
| 3645 | TELEFONICA DEUT | 0.005% | 89.249% |
| 3646 | KEMIRA OY | 0.005% | 89.254% |
| 3647 | ALS LTD | 0.005% | 89.259% |
| 3648 | CENTURY TOKYO | 0.005% | 89.264% |
| 3649 | EBIX INC COMMON STOCK USD.1 | 0.005% | 89.269% |
| 3650 | SWATCH GROUP AG | 0.005% | 89.275% |
| 3651 | CIA BRASILEIRA | 0.005% | 89.280% |
| 3652 | DRAX GROUP PLC | 0.005% | 89.285% |
| 3653 | WOONGJIN COWAY | 0.005% | 89.290% |
| 3654 | CORBION NV | 0.005% | 89.295% |
| 3655 | NISHI-NIPPON FI | 0.005% | 89.300% |
| 3656 | ULTRAPAR PARTIC | 0.005% | 89.305% |
| 3657 | HTC CORP COMMON | 0.005% | 89.310% |
| 3658 | ASIA CEMENT | 0.005% | 89.315% |
| 3659 | AWA BANK | 0.005% | 89.320% |
| 3660 | SHRIRAM TRANSP | 0.005% | 89.325% |
| 3661 | TOKYO GAS CO | 0.005% | 89.330% |
| 3662 | LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01 | 0.005% | 89.335% |
| 3663 | GENTHERM INC COMMON STOCK | 0.005% | 89.340% |
| 3664 | BOLLORE | 0.005% | 89.345% |
| 3665 | SHOWA SHELL SEK | 0.005% | 89.350% |
| 3666 | TAIWAN HON CHUA | 0.005% | 89.355% |
| 3667 | CANTEL MEDICAL CORP COMMON STOCK USD.1 | 0.005% | 89.360% |
| 3668 | BROOKLINE BANCORP INC COMMON STOCK USD.01 | 0.005% | 89.365% |
| 3669 | GLORY | 0.005% | 89.370% |
| 3670 | SAIA INC COMMON STOCK USD.001 | 0.005% | 89.375% |
| 3671 | WAREHOUSES DE P | 0.005% | 89.380% |
| 3672 | BANK OF GEORGIA | 0.005% | 89.385% |
| 3673 | JAPAN EXCELLENT | 0.005% | 89.390% |
| 3674 | HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01 | 0.005% | 89.395% |
| 3675 | ALEXANDERS INC | 0.005% | 89.400% |
| 3676 | JACK IN THE BOX INC COMMON STOCK USD.01 | 0.005% | 89.406% |
| 3677 | H2O RETAILING C | 0.005% | 89.411% |
| 3678 | E L FINL CORP L | 0.005% | 89.416% |
| 3679 | MIRACA HOLDIN | 0.005% | 89.421% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3680 | ORKLA ASA | 0.005% | 89.426% |
| 3681 | DHX MEDIA LTD | 0.005% | 89.431% |
| 3682 | JD.COM INC ADR ADR USD.00002 | 0.005% | 89.436% |
| 3683 | GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01 | 0.005% | 89.441% |
| 3684 | RAMBUS INC | 0.005% | 89.446% |
| 3685 | CST BRANDS INC COMMON STOCK USD.01 | 0.005% | 89.451% |
| 3686 | MASIMO CORP COMMON STOCK USD.001 | 0.005% | 89.456% |
| 3687 | EASYJET | 0.005% | 89.461% |
| 3688 | BILFINGER BERGE | 0.005% | 89.466% |
| 3689 | NIPPON KONPO UN | 0.005% | 89.470% |
| 3690 | KRUNG THAI BNK | 0.005% | 89.475% |
| 3691 | LIONS GATE ENTERTAINMENT A COMMON STOCK NPV | 0.005% | 89.480% |
| 3692 | SWIFT TRANSPORTATION CO COMMON STOCK USD.001 | 0.005% | 89.485% |
| 3693 | CHINA HONGQIAO | 0.005% | 89.490% |
| 3694 | FLEXIUM INTERCO | 0.005% | 89.495% |
| 3695 | INTRUM JUSTITIA | 0.005% | 89.500% |
| 3696 | SEVEN BANK LTD. | 0.005% | 89.505% |
| 3697 | VALMET CORP | 0.005% | 89.510% |
| 3698 | ORIENT OVERSEAS | 0.005% | 89.515% |
| 3699 | SOHO CHINA LTD | 0.005% | 89.520% |
| 3700 | INGEVITY CORP COMMON STOCK USD.01 | 0.005% | 89.525% |
| 3701 | IDEMITSU KOSAN | 0.005% | 89.530% |
| 3702 | SIRIUS XM HOLDINGS INC COMMON STOCK USD.001 | 0.005% | 89.535% |
| 3703 | TRACTOR SUPPLY | 0.005% | 89.540% |
| 3704 | NORTH PACIFIC B | 0.005% | 89.545% |
| 3705 | OXFORD INDUSTRI | 0.005% | 89.550% |
| 3706 | ALSTRIA OFFICE | 0.005% | 89.555% |
| 3707 | COMPUTERSHARE L | 0.005% | 89.560% |
| 3708 | KITE REALTY GROUP TRUST REIT USD.01 | 0.005% | 89.565% |
| 3709 | INTRAWEST RESORTS HOLDINGS I COMMON STOCK USD.01 | 0.005% | 89.570% |
| 3710 | SHIGA BANK | 0.005% | 89.575% |
| 3711 | TOPDANMARK A/S | 0.005% | 89.580% |
| 3712 | POWER INTEGRATI | 0.005% | 89.585% |
| 3713 | BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01 | 0.005% | 89.590% |
| 3714 | INDUSTRIAS PENO | 0.005% | 89.595% |
| 3715 | COMPEQ MFG | 0.005% | 89.600% |
| 3716 | STANDARD MOTOR PRODS COMMON STOCK USD2.0 | 0.005% | 89.605% |
| 3717 | ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001 | 0.005% | 89.610% |
| 3718 | SHENZHEN INTERN | 0.005% | 89.614% |
| 3719 | USHIO INC | 0.005% | 89.619% |
| 3720 | JAPAN EXCHANGE | 0.005% | 89.624% |
| 3721 | PARAGON GROUP O | 0.005% | 89.629% |
| 3722 | CHART INDUSTRIE | 0.005% | 89.634% |
| 3723 | WEB.COM GROUP INC COMMON STOCK USD.001 | 0.005% | 89.639% |
| 3724 | SUPER GROUP | 0.005% | 89.644% |
| 3725 | NATIONAL HEALTHCARE CORP COMMON STOCK USD.01 | 0.005% | 89.649% |
| 3726 | INTEGRATED DEVI | 0.005% | 89.654% |
| 3727 | MEDIBANK PVT LT | 0.005% | 89.659% |
| 3728 | CLEARWATER PAPER CORP COMMON STOCK USD.0001 | 0.005% | 89.664% |
| 3729 | JUBILANT LIFE S | 0.005% | 89.669% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3730 | SMC CORP | 0.005% | 89.674% |
| 3731 | ISRAEL DISCOUNT | 0.005% | 89.679% |
| 3732 | REALPAGE INC COMMON STOCK USD.001 | 0.005% | 89.683% |
| 3733 | NISOURCE INC | 0.005% | 89.688% |
| 3734 | JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01 | 0.005% | 89.693% |
| 3735 | AXIATA GROUP | 0.005% | 89.698% |
| 3736 | HELIX ENERGY SOLUTIONS GROUP COMMON STOCK | 0.005% | 89.703% |
| 3737 | IMAX CORP | 0.005% | 89.708% |
| 3738 | FORTUNA SILVER MINES INC COMMON STOCK | 0.005% | 89.713% |
| 3739 | EQUATORIAL ENER | 0.005% | 89.718% |
| 3740 | MODERN TIMES GR | 0.005% | 89.723% |
| 3741 | CEAT LTD | 0.005% | 89.728% |
| 3742 | WI-LAN INC | 0.005% | 89.732% |
| 3743 | NAGOYA RAILROAD | 0.005% | 89.737% |
| 3744 | LG INSURANCE CO | 0.005% | 89.742% |
| 3745 | CIFI HOLDINGS G | 0.005% | 89.747% |
| 3746 | HORIZON NORTH L | 0.005% | 89.752% |
| 3747 | DELTA LLOYD NV | 0.005% | 89.757% |
| 3748 | ASSECO POLAND S | 0.005% | 89.762% |
| 3749 | SUN ART RETAIL | 0.005% | 89.766% |
| 3750 | CRANSWICK | 0.005% | 89.771% |
| 3751 | HANWA CO | 0.005% | 89.776% |
| 3752 | KOTAK MAHINDRA | 0.005% | 89.781% |
| 3753 | NIPPON SUISAN | 0.005% | 89.786% |
| 3754 | AUTODESK INC | 0.005% | 89.791% |
| 3755 | JTEKT CORP. | 0.005% | 89.796% |
| 3756 | GRAFTON GROUP P | 0.005% | 89.800% |
| 3757 | MARUHA NICHIRO | 0.005% | 89.805% |
| 3758 | PORTUCEL EMPRES | 0.005% | 89.810% |
| 3759 | STEWART INFORMATION SERVICES COMMON STOCK USD1.0 | 0.005% | 89.815% |
| 3760 | S + T BANCORP INC COMMON STOCK USD2.5 | 0.005% | 89.820% |
| 3761 | CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001 | 0.005% | 89.825% |
| 3762 | PT TAMBANG BATU | 0.005% | 89.830% |
| 3763 | SHIMIZU CORP | 0.005% | 89.834% |
| 3764 | TAIYO NIPPON SA | 0.005% | 89.839% |
| 3765 | RUSH ENTERPRISES INC CL A COMMON STOCK USD.01 | 0.005% | 89.844% |
| 3766 | ARROW ELECTRONI | 0.005% | 89.849% |
| 3767 | VEON LTD ADR | 0.005% | 89.854% |
| 3768 | SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001 | 0.005% | 89.859% |
| 3769 | NIPPON LIGHT ME | 0.005% | 89.863% |
| 3770 | EPAM SYSTEMS INC COMMON STOCK USD.001 | 0.005% | 89.868% |
| 3771 | GIANT MFG CO | 0.005% | 89.873% |
| 3772 | TOMPKINS FINANCIAL CORP COMMON STOCK USD.1 | 0.005% | 89.878% |
| 3773 | KOREAN AIR LINE | 0.005% | 89.883% |
| 3774 | ULTRA ELECTRONI | 0.005% | 89.887% |
| 3775 | GPO CARSO SA DE | 0.005% | 89.892% |
| 3776 | DFDS A/S | 0.005% | 89.897% |
| 3777 | EMMI AG | 0.005% | 89.902% |
| 3778 | NIPPON SHOKUBAI | 0.005% | 89.907% |
| 3779 | MONOGRAM RESIDENTIAL TRUST I REIT | 0.005% | 89.911% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3780 | NAGASE & CO | 0.005% | 89.916% |
| 3781 | QUALITY CARE PROPERTIES REIT USD.01 | 0.005% | 89.921% |
| 3782 | CANAM GROUP | 0.005% | 89.926% |
| 3783 | FUJITSU GENERAL | 0.005% | 89.931% |
| 3784 | ARMSTRONG WORLD | 0.005% | 89.935% |
| 3785 | BELMOND LTD | 0.005% | 89.940% |
| 3786 | AMERICA MOVIL S | 0.005% | 89.945% |
| 3787 | EMPRESAS CMPC S | 0.005% | 89.950% |
| 3788 | EXELON GENERATION CO LLC SR UNSECURED 10/20 4 | 0.005% | 89.954% |
| 3789 | CENTERSTATE BANKS INC COMMON STOCK USD.01 | 0.005% | 89.959% |
| 3790 | SOUTHWESTERN ENERGY CO COMMON STOCK USD.01 | 0.005% | 89.964% |
| 3791 | INDUS HOLDING A | 0.005% | 89.969% |
| 3792 | CHIPOTLE MEXICA | 0.005% | 89.974% |
| 3793 | HAZAMA CORP(NEW | 0.005% | 89.978% |
| 3794 | JSE LTD | 0.005% | 89.983% |
| 3795 | LG&E & KU ENERG | 0.005% | 89.988% |
| 3796 | MEDIATEK INC | 0.005% | 89.993% |
| 3797 | KANSAI ELEC POW | 0.005% | 89.997% |
| 3798 | BDO UNIBANK INC | 0.005% | 90.002% |
| 3799 | DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3 | 0.005% | 90.007% |
| 3800 | GRAY TELEVISION INC COMMON STOCK | 0.005% | 90.012% |
| 3801 | QUAD GRAPHICS INC COMMON STOCK USD.025 | 0.005% | 90.016% |
| 3802 | FEDERAL BANK LT | 0.005% | 90.021% |
| 3803 | COM2US CORPORAT | 0.005% | 90.026% |
| 3804 | GLATFELTER(PH)C | 0.005% | 90.031% |
| 3805 | TRIUMPH GROUP I | 0.005% | 90.035% |
| 3806 | LATAM AIRLINES GROUP SP ADR ADR | 0.005% | 90.040% |
| 3807 | CFE | 0.005% | 90.045% |
| 3808 | CREST NICHOLSON | 0.005% | 90.050% |
| 3809 | KONAMI CO | 0.005% | 90.054% |
| 3810 | NIPPON TEL&TEL | 0.005% | 90.059% |
| 3811 | SUPER MICRO COMPUTER INC COMMON STOCK USD.001 | 0.005% | 90.064% |
| 3812 | INNOFOS HOLDINGS INC COMMON STOCK USD.001 | 0.005% | 90.068% |
| 3813 | NITORI CO LTD | 0.005% | 90.073% |
| 3814 | KUBOTA CORP | 0.005% | 90.078% |
| 3815 | THOMAS COOK GRO | 0.005% | 90.083% |
| 3816 | TELSTRA CORP | 0.005% | 90.087% |
| 3817 | TOKYU CORP | 0.005% | 90.092% |
| 3818 | CHEMTURA CORP COMMON STOCK USD.01 | 0.005% | 90.097% |
| 3819 | INDUSTRIAS CH S | 0.005% | 90.101% |
| 3820 | AMEDISYS INC COMMON STOCK USD.001 | 0.005% | 90.106% |
| 3821 | DAH SING FINANC | 0.005% | 90.111% |
| 3822 | SANKYO CO LTD | 0.005% | 90.116% |
| 3823 | FIRST BUSEY CORP COMMON STOCK USD.001 | 0.005% | 90.120% |
| 3824 | BREWIN DOLPHIN | 0.005% | 90.125% |
| 3825 | TRIPOD TECHNOLO | 0.005% | 90.130% |
| 3826 | D'IETEREN TRADI | 0.005% | 90.134% |
| 3827 | BANCA POPOLARE | 0.005% | 90.139% |
| 3828 | WHITEHAVEN COAL | 0.005% | 90.144% |
| 3829 | TENNANT CO | 0.005% | 90.148% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3830 | ZHONGSHENG GROU | 0.005% | 90.153% |
| 3831 | mitsui eng&ship | 0.005% | 90.158% |
| 3832 | AOYAMA TRADING | 0.005% | 90.162% |
| 3833 | EOH HOLDINGS LT | 0.005% | 90.167% |
| 3834 | LG INNOTEK CO | 0.005% | 90.172% |
| 3835 | GPO FIN INBURSA | 0.005% | 90.176% |
| 3836 | WASHINGTON PRIME GROUP INC REIT USD.0001 | 0.005% | 90.181% |
| 3837 | SPIRE INC COMMON STOCK USD1.0 | 0.005% | 90.186% |
| 3838 | BJ S RESTAURANTS INC COMMON STOCK | 0.005% | 90.191% |
| 3839 | STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5 | 0.005% | 90.195% |
| 3840 | MAPLETREE INDUS | 0.005% | 90.200% |
| 3841 | GALLIFORD TRY P | 0.005% | 90.204% |
| 3842 | CIMAREX ENERGY CO COMMON STOCK USD.01 | 0.005% | 90.209% |
| 3843 | 1ST SOURCE CORP COMMON STOCK | 0.005% | 90.214% |
| 3844 | YAMAHA CORP | 0.005% | 90.218% |
| 3845 | ALTRIA GROUP INC COMPANY GUAR 01/20 2.625 | 0.005% | 90.223% |
| 3846 | DUERR AG | 0.005% | 90.228% |
| 3847 | PILGRIM S PRIDE CORP COMMON STOCK USD.01 | 0.005% | 90.232% |
| 3848 | VISCOFAN SA | 0.005% | 90.237% |
| 3849 | LOGAN PROPERTY | 0.005% | 90.242% |
| 3850 | ANDERSONS INC/THE COMMON STOCK | 0.005% | 90.246% |
| 3851 | CCR SA | 0.005% | 90.251% |
| 3852 | IYO BANK | 0.005% | 90.256% |
| 3853 | SCRIPPS NETWORK | 0.005% | 90.260% |
| 3854 | GOVERNMENT PROPERTIES INCOME REIT USD.01 | 0.005% | 90.265% |
| 3855 | WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001 | 0.005% | 90.270% |
| 3856 | ENERGY DEVELOP | 0.005% | 90.274% |
| 3857 | HOKKOKU BANK | 0.005% | 90.279% |
| 3858 | FOXCONN TECHNOL | 0.005% | 90.283% |
| 3859 | BHP BILLITON LTD SPON ADR ADR | 0.005% | 90.288% |
| 3860 | NETWORK HEALTHC | 0.005% | 90.293% |
| 3861 | BREMBO SPA | 0.005% | 90.297% |
| 3862 | SAPURAKENCANA P | 0.005% | 90.302% |
| 3863 | EXPONENT INC COMMON STOCK USD.001 | 0.005% | 90.307% |
| 3864 | KONECRANES O | 0.005% | 90.311% |
| 3865 | PENTA OCEAN CON | 0.005% | 90.316% |
| 3866 | GREEN PLAINS INC COMMON STOCK USD.001 | 0.005% | 90.320% |
| 3867 | KAMIGUMI CO | 0.005% | 90.325% |
| 3868 | KT & G | 0.005% | 90.330% |
| 3869 | IMPERIAL METALS | 0.005% | 90.334% |
| 3870 | ITC LTD | 0.005% | 90.339% |
| 3871 | KUMBA IRON ORE | 0.005% | 90.344% |
| 3872 | FIRST MERCHANTS CORP COMMON STOCK | 0.005% | 90.348% |
| 3873 | SHISEIDO CO | 0.005% | 90.353% |
| 3874 | SUEZ ENVIRONMEN | 0.005% | 90.357% |
| 3875 | COHEN + STEERS INC COMMON STOCK USD.01 | 0.005% | 90.362% |
| 3876 | INVESTEC LIMITE | 0.005% | 90.367% |
| 3877 | CABLE ONE INC COMMON STOCK USD.01 | 0.005% | 90.371% |
| 3878 | DASSAULT SYSTEM | 0.005% | 90.376% |
| 3879 | CHINA AIRLINES | 0.005% | 90.380% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3880 | KAISER ALUMINUM CORP COMMON STOCK USD.01 | 0.005% | 90.385% |
| 3881 | SHIMACHU CO | 0.005% | 90.389% |
| 3882 | FIRST PACIFIC C | 0.005% | 90.394% |
| 3883 | CHESAPEAKE LODG | 0.005% | 90.399% |
| 3884 | RATOS AB-B SHS | 0.005% | 90.403% |
| 3885 | CTS EVENTIM | 0.005% | 90.408% |
| 3886 | FAR EAST TEXTIL | 0.005% | 90.412% |
| 3887 | USANA HEALTH SCIENCES INC COMMON STOCK USD.001 | 0.005% | 90.417% |
| 3888 | APA GROUP | 0.005% | 90.422% |
| 3889 | BOYD GAMING COR | 0.005% | 90.426% |
| 3890 | HERMES INTL | 0.005% | 90.431% |
| 3891 | ZILLOW GROUP INC A COMMON STOCK USD.0001 | 0.005% | 90.435% |
| 3892 | MASSMART HOLDIN | 0.005% | 90.440% |
| 3893 | CHINA PETROLEUM | 0.005% | 90.444% |
| 3894 | NEXTEER AUTOMOT | 0.005% | 90.449% |
| 3895 | MEIJI HOLDINGS | 0.005% | 90.454% |
| 3896 | MINERAL RESOURC | 0.005% | 90.458% |
| 3897 | GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001 | 0.005% | 90.463% |
| 3898 | TADANO | 0.005% | 90.467% |
| 3899 | GPO TELEVISA | 0.005% | 90.472% |
| 3900 | BOLSAS Y MERCAD | 0.005% | 90.476% |
| 3901 | CASTELLUM AB NE | 0.005% | 90.481% |
| 3902 | AECI | 0.005% | 90.485% |
| 3903 | ELIOR | 0.005% | 90.490% |
| 3904 | EXCO TECHNOLOGIES LTD COMMON STOCK | 0.005% | 90.495% |
| 3905 | THIRD POINT REI | 0.005% | 90.499% |
| 3906 | MORI TRUST SOGO | 0.005% | 90.504% |
| 3907 | STATE AUTO FINANCIAL CORP COMMON STOCK | 0.005% | 90.508% |
| 3908 | WOORI BANK | 0.005% | 90.513% |
| 3909 | NORTHAM PLATINU | 0.005% | 90.517% |
| 3910 | SIAM CEMENT PCL | 0.005% | 90.522% |
| 3911 | AUTONEUM HOLDIN | 0.005% | 90.526% |
| 3912 | SAFETY INSURANCE GROUP INC COMMON STOCK USD.01 | 0.005% | 90.531% |
| 3913 | COCA-COLA AMATI | 0.005% | 90.535% |
| 3914 | BRASKEM SA | 0.005% | 90.540% |
| 3915 | GRIFFON CORP COMMON STOCK USD.25 | 0.005% | 90.544% |
| 3916 | LULULEMON | 0.005% | 90.549% |
| 3917 | LCY CHEMICAL CO | 0.005% | 90.554% |
| 3918 | CITY HOLDING CO COMMON STOCK USD2.5 | 0.005% | 90.558% |
| 3919 | ARVIND LTD | 0.005% | 90.563% |
| 3920 | ATLAS COPCO AB | 0.005% | 90.567% |
| 3921 | BOSSARD HOLDING | 0.005% | 90.572% |
| 3922 | ENGLITY HOLDINGS INC COMMON STOCK USD.01 | 0.005% | 90.576% |
| 3923 | UNIBET GROUP PL | 0.005% | 90.581% |
| 3924 | PAPA JOHN'S INT | 0.005% | 90.585% |
| 3925 | ERIE INDEMNITY COMPANY CL A COMMON STOCK | 0.005% | 90.590% |
| 3926 | PAYCOM SOFTWARE INC COMMON STOCK USD.01 | 0.005% | 90.594% |
| 3927 | NIPPON SEIKI CO | 0.005% | 90.599% |
| 3928 | MAEDA ROAD CONS | 0.005% | 90.603% |
| 3929 | KNOLL INC COMMON STOCK USD.01 | 0.005% | 90.608% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 3930 | LA QUINTA HOLDINGS INC COMMON STOCK USD.01 | 0.005% | 90.612% |
| 3931 | UTD INTERNET AG | 0.005% | 90.617% |
| 3932 | MERIT MEDICAL SYSTEMS INC COMMON STOCK | 0.005% | 90.621% |
| 3933 | SOPRA | 0.004% | 90.626% |
| 3934 | ALMACENES EXITO | 0.004% | 90.630% |
| 3935 | WALSIN LIHWA CO | 0.004% | 90.635% |
| 3936 | QUALICORP SA | 0.004% | 90.639% |
| 3937 | OCI | 0.004% | 90.644% |
| 3938 | H&E EQUIPMENT S | 0.004% | 90.648% |
| 3939 | GENESCO INC COMMON STOCK USD1.0 | 0.004% | 90.653% |
| 3940 | ENERGIZER HOLDINGS INC COMMON STOCK | 0.004% | 90.657% |
| 3941 | TOHO HOLDINGS C | 0.004% | 90.662% |
| 3942 | CHINA EVERBRIGH | 0.004% | 90.666% |
| 3943 | SPAR GROUP LIMI | 0.004% | 90.671% |
| 3944 | BTG PLC | 0.004% | 90.675% |
| 3945 | FAR EASTONE TEL | 0.004% | 90.680% |
| 3946 | ASIANA AIRLINES | 0.004% | 90.684% |
| 3947 | REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001 | 0.004% | 90.688% |
| 3948 | AG GROWTH INTER | 0.004% | 90.693% |
| 3949 | LION CORP | 0.004% | 90.697% |
| 3950 | OKUMA CORP | 0.004% | 90.702% |
| 3951 | NOBLE GROUP LTD | 0.004% | 90.706% |
| 3952 | BOISE CASCADE CO COMMON STOCK USD.01 | 0.004% | 90.711% |
| 3953 | MAXLINEAR INC CLASS A COMMON STOCK | 0.004% | 90.715% |
| 3954 | ACER INC | 0.004% | 90.720% |
| 3955 | SING AIRP TRM S | 0.004% | 90.724% |
| 3956 | LIBERTY HLDGS | 0.004% | 90.729% |
| 3957 | MAEDA CORP | 0.004% | 90.733% |
| 3958 | LIBERTY MEDIA COR SIRIUSXM C TRACKING STK | 0.004% | 90.738% |
| 3959 | TAIWAN PAIHO | 0.004% | 90.742% |
| 3960 | SODEXHO ALLIANC | 0.004% | 90.746% |
| 3961 | HFF INC CLASS A COMMON STOCK USD.01 | 0.004% | 90.751% |
| 3962 | GRUPO FINANCIER | 0.004% | 90.755% |
| 3963 | LUZERNER KTBK | 0.004% | 90.760% |
| 3964 | ESPRIT HOLDINGS | 0.004% | 90.764% |
| 3965 | ACERINOX SA | 0.004% | 90.769% |
| 3966 | ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001 | 0.004% | 90.773% |
| 3967 | TSOGO SUN HOLDI | 0.004% | 90.777% |
| 3968 | NORTHWESTERN CORP COMMON STOCK USD.01 | 0.004% | 90.782% |
| 3969 | NORTHWEST HEALT | 0.004% | 90.786% |
| 3970 | C & C GROUP PLC | 0.004% | 90.791% |
| 3971 | EDP RENOVAVEIS | 0.004% | 90.795% |
| 3972 | ROLLINS INC | 0.004% | 90.799% |
| 3973 | MERIDIAN BANCORP INC COMMON STOCK | 0.004% | 90.804% |
| 3974 | CJ CORP. | 0.004% | 90.808% |
| 3975 | TS TECH CO.LTD | 0.004% | 90.813% |
| 3976 | BIOCON | 0.004% | 90.817% |
| 3977 | SUMMIT HOTEL PROPERTIES INC REIT | 0.004% | 90.821% |
| 3978 | KIMBERLY CLARK | 0.004% | 90.826% |
| 3979 | KOREAN REINSURA | 0.004% | 90.830% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 3980 | INTER PARFUMS INC COMMON STOCK USD.001 | 0.004% | 90.835% |
| 3981 | TOTVS SA | 0.004% | 90.839% |
| 3982 | AEDIFICA | 0.004% | 90.843% |
| 3983 | MERRY ELECTRONI | 0.004% | 90.848% |
| 3984 | NUFARM | 0.004% | 90.852% |
| 3985 | APOLLO TYRES | 0.004% | 90.857% |
| 3986 | CONMED CORP COMMON STOCK USD.01 | 0.004% | 90.861% |
| 3987 | ANGLOVAAL MININ | 0.004% | 90.865% |
| 3988 | VIAD CORP | 0.004% | 90.870% |
| 3989 | LUK FOOK HOLDIN | 0.004% | 90.874% |
| 3990 | RECORDATI SPA | 0.004% | 90.879% |
| 3991 | PNM RESOURCES I | 0.004% | 90.883% |
| 3992 | JAFCO CO LTD | 0.004% | 90.887% |
| 3993 | DAISHI BANK | 0.004% | 90.892% |
| 3994 | CARILLION | 0.004% | 90.896% |
| 3995 | HORIBA | 0.004% | 90.900% |
| 3996 | SIDERURGICA NAC | 0.004% | 90.905% |
| 3997 | AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001 | 0.004% | 90.909% |
| 3998 | SINOPEC ENGINEE | 0.004% | 90.914% |
| 3999 | SONAE, S.G.P.S. | 0.004% | 90.918% |
| 4000 | ENCORE WIRE CORP COMMON STOCK USD.01 | 0.004% | 90.922% |
| 4001 | BE SEMICONDUCTO | 0.004% | 90.927% |
| 4002 | ECONOCOM GROUP | 0.004% | 90.931% |
| 4003 | NGK INSULATORS | 0.004% | 90.935% |
| 4004 | DAIICHI KOSHO C | 0.004% | 90.940% |
| 4005 | HEXPOL AB | 0.004% | 90.944% |
| 4006 | MICHAEL PAGE IN | 0.004% | 90.949% |
| 4007 | SHOPPING CENTRE | 0.004% | 90.953% |
| 4008 | EPLUS INC | 0.004% | 90.957% |
| 4009 | KEIYO BANK | 0.004% | 90.962% |
| 4010 | VALORA HOLDING | 0.004% | 90.966% |
| 4011 | MR PRICE GROUP | 0.004% | 90.970% |
| 4012 | DECHRA PHARMA | 0.004% | 90.975% |
| 4013 | KIER GROUP | 0.004% | 90.979% |
| 4014 | CIMB GROUP HOLD | 0.004% | 90.983% |
| 4015 | REALTEK SEMICON | 0.004% | 90.988% |
| 4016 | COSTAR GROUP INC COMMON STOCK USD.01 | 0.004% | 90.992% |
| 4017 | NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01 | 0.004% | 90.996% |
| 4018 | VIPSHOP HOLDINGS LTD ADR ADR USD.0001 | 0.004% | 91.001% |
| 4019 | LHC GROUP INC COMMON STOCK USD.01 | 0.004% | 91.005% |
| 4020 | TERUMO CORP | 0.004% | 91.009% |
| 4021 | FUJI OIL CO | 0.004% | 91.014% |
| 4022 | DIODES INC COMMON STOCK USD.667 | 0.004% | 91.018% |
| 4023 | REXFORD INDUSTR | 0.004% | 91.022% |
| 4024 | SELECT COMFORT CORPORATION COMMON STOCK USD.01 | 0.004% | 91.027% |
| 4025 | AF AB | 0.004% | 91.031% |
| 4026 | CHINA RESOURCES | 0.004% | 91.035% |
| 4027 | RAMSAY HEALTH C | 0.004% | 91.040% |
| 4028 | GUANGDONG INVES | 0.004% | 91.044% |
| 4029 | MARCUS + MILLICHAP INC COMMON STOCK USD.0001 | 0.004% | 91.048% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4030 | HAIER ELECTRONI | 0.004% | 91.053% |
| 4031 | TONGDA GROUP HL | 0.004% | 91.057% |
| 4032 | SHIRE PLC ADR | 0.004% | 91.061% |
| 4033 | BANCO SANTANDER | 0.004% | 91.066% |
| 4034 | FORMOSA PLASTIC | 0.004% | 91.070% |
| 4035 | ALLREAL HOLDING | 0.004% | 91.074% |
| 4036 | B&M EUROPEAN VA | 0.004% | 91.079% |
| 4037 | TELEVISION BROA | 0.004% | 91.083% |
| 4038 | DR REDDYS LABS | 0.004% | 91.087% |
| 4039 | KB HOME COMMON STOCK USD1.0 | 0.004% | 91.091% |
| 4040 | THAI OIL PCL-FR | 0.004% | 91.096% |
| 4041 | BHARTI INFRATEL | 0.004% | 91.100% |
| 4042 | CHINA STATE CON | 0.004% | 91.104% |
| 4043 | WH SMITH PLC | 0.004% | 91.109% |
| 4044 | STORNOWAY DIAMO | 0.004% | 91.113% |
| 4045 | KUEHNE & NAGEL | 0.004% | 91.117% |
| 4046 | UNITED FIRE GROUP INC COMMON STOCK USD.001 | 0.004% | 91.121% |
| 4047 | SA DES CEMENTS | 0.004% | 91.126% |
| 4048 | CHINA RESOURCES | 0.004% | 91.130% |
| 4049 | ALON USA ENERGY INC COMMON STOCK USD.01 | 0.004% | 91.134% |
| 4050 | K-REIT ASIA | 0.004% | 91.139% |
| 4051 | ENTERPRISE INNS | 0.004% | 91.143% |
| 4052 | BAIC MOTOR CORP | 0.004% | 91.147% |
| 4053 | SHINSEI BANK | 0.004% | 91.151% |
| 4054 | ENSGN GROUP INC/THE COMMON STOCK USD.001 | 0.004% | 91.156% |
| 4055 | AEON FINANCIAL | 0.004% | 91.160% |
| 4056 | ANDRITZ AG | 0.004% | 91.164% |
| 4057 | KAYABA INDUSTRY | 0.004% | 91.168% |
| 4058 | CENTRAL PACIFIC FINANCIAL CO COMMON STOCK | 0.004% | 91.173% |
| 4059 | MEGACABLE HOLDI | 0.004% | 91.177% |
| 4060 | NEOGEN CORP COMMON STOCK USD.16 | 0.004% | 91.181% |
| 4061 | OKI ELECTRIC IN | 0.004% | 91.185% |
| 4062 | COSMAX INC | 0.004% | 91.190% |
| 4063 | DIAMOND OFFSHOR | 0.004% | 91.194% |
| 4064 | IMPLENIA AG | 0.004% | 91.198% |
| 4065 | WRIGHT MEDICAL | 0.004% | 91.202% |
| 4066 | CHENG SHIN RUBB | 0.004% | 91.207% |
| 4067 | FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25 | 0.004% | 91.211% |
| 4068 | STANLEY ELECTRI | 0.004% | 91.215% |
| 4069 | NOBLE CORP PLC | 0.004% | 91.219% |
| 4070 | SAVILLS PLC | 0.004% | 91.224% |
| 4071 | MARSTON'S PLC | 0.004% | 91.228% |
| 4072 | WETHERSPOON (J. | 0.004% | 91.232% |
| 4073 | SHINSEGAE DEPT | 0.004% | 91.236% |
| 4074 | ASM PACIFIC TEC | 0.004% | 91.241% |
| 4075 | NATUS MEDICAL INC COMMON STOCK USD.001 | 0.004% | 91.245% |
| 4076 | VALE SA SP ADR ADR | 0.004% | 91.249% |
| 4077 | SOCIETE TELEVIS | 0.004% | 91.253% |
| 4078 | STATE BANK FINANCIAL CORP COMMON STOCK USD.01 | 0.004% | 91.258% |
| 4079 | ATN INTERNATIONAL INC COMMON STOCK USD.01 | 0.004% | 91.262% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4080 | PATRICK INDUSTRIES INC COMMON STOCK | 0.004% | 91.266% |
| 4081 | ACACIA MINING | 0.004% | 91.270% |
| 4082 | HYATT HOTELS CORP CL A COMMON STOCK USD.01 | 0.004% | 91.275% |
| 4083 | ICICI BANK LTD | 0.004% | 91.279% |
| 4084 | NOMURA RESEARCH | 0.004% | 91.283% |
| 4085 | MERCURY SYSTEMS INC COMMON STOCK USD.01 | 0.004% | 91.287% |
| 4086 | GAMUDA BERHAD | 0.004% | 91.292% |
| 4087 | GRANITE OIL COR | 0.004% | 91.296% |
| 4088 | WALSIN TECHNOLO | 0.004% | 91.300% |
| 4089 | LAKELAND FINANCIAL CORP COMMON STOCK | 0.004% | 91.304% |
| 4090 | BANREGIO GRUPO | 0.004% | 91.308% |
| 4091 | KAJIMA CORP | 0.004% | 91.313% |
| 4092 | AK STEEL HOLDIN | 0.004% | 91.317% |
| 4093 | RENISHAW | 0.004% | 91.321% |
| 4094 | ESTACIO PARTICI | 0.004% | 91.325% |
| 4095 | WEST JAPAN RAIL | 0.004% | 91.329% |
| 4096 | WR GRACE + CO COMMON STOCK USD.01 | 0.004% | 91.334% |
| 4097 | SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25 | 0.004% | 91.338% |
| 4098 | EXLSERVICE HLDG | 0.004% | 91.342% |
| 4099 | PKO BANK POLSKI | 0.004% | 91.346% |
| 4100 | SENIOR PLC | 0.004% | 91.350% |
| 4101 | MITIE GROUP | 0.004% | 91.355% |
| 4102 | MORINAGA & CO | 0.004% | 91.359% |
| 4103 | BIGLARI HOLDINGS INC COMMON STOCK USD.5 | 0.004% | 91.363% |
| 4104 | SWEDISH MATCH C | 0.004% | 91.367% |
| 4105 | IMCD GROUP NV | 0.004% | 91.371% |
| 4106 | KINGBOARD LAMIN | 0.004% | 91.376% |
| 4107 | SHINMAYWA INDS | 0.004% | 91.380% |
| 4108 | INSPERITY INC | 0.004% | 91.384% |
| 4109 | HYUNDAI WIA COR | 0.004% | 91.388% |
| 4110 | SANDY SPRING BANCORP INC COMMON STOCK USD1.0 | 0.004% | 91.392% |
| 4111 | LUPIN LTD | 0.004% | 91.396% |
| 4112 | UNITED FINANCIAL BANCORP INC COMMON STOCK | 0.004% | 91.401% |
| 4113 | PUNJAB NATIONAL | 0.004% | 91.405% |
| 4114 | NEWS CORP CLASS B COMMON STOCK | 0.004% | 91.409% |
| 4115 | ENEA SA | 0.004% | 91.413% |
| 4116 | STEEL AUTHORITY | 0.004% | 91.417% |
| 4117 | VISTA OUTDOOR INC COMMON STOCK USD.01 | 0.004% | 91.421% |
| 4118 | GEN COMMUNICATI | 0.004% | 91.426% |
| 4119 | KERNEL HOLDING | 0.004% | 91.430% |
| 4120 | BANC OF CALIFORNIA INC COMMON STOCK USD.01 | 0.004% | 91.434% |
| 4121 | AKER ASA | 0.004% | 91.438% |
| 4122 | FAIR ISAAC CORP COMMON STOCK USD.01 | 0.004% | 91.442% |
| 4123 | VECTOR GROUP LTD COMMON STOCK USD.1 | 0.004% | 91.446% |
| 4124 | TRITON INTERNAT | 0.004% | 91.451% |
| 4125 | US ECOLOGY INC COMMON STOCK USD.01 | 0.004% | 91.455% |
| 4126 | SOCIETE BIC SA | 0.004% | 91.459% |
| 4127 | MARTEN TRANSPORT LTD COMMON STOCK USD.01 | 0.004% | 91.463% |
| 4128 | TFS FINANCIAL CORP COMMON STOCK USD.01 | 0.004% | 91.467% |
| 4129 | SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001 | 0.004% | 91.471% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4130 | MCGRATH RENTCORP COMMON STOCK | 0.004% | 91.475% |
| 4131 | WESTPAC BANKING | 0.004% | 91.479% |
| 4132 | EVA AIRWAYS | 0.004% | 91.484% |
| 4133 | MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01 | 0.004% | 91.488% |
| 4134 | UTD DRUG | 0.004% | 91.492% |
| 4135 | LAKELAND BANCORP INC COMMON STOCK | 0.004% | 91.496% |
| 4136 | CAIRN INDIA LTD | 0.004% | 91.500% |
| 4137 | METSA BOARD | 0.004% | 91.504% |
| 4138 | CALLIDUS CAPITA | 0.004% | 91.508% |
| 4139 | SAN IN GODO BAN | 0.004% | 91.512% |
| 4140 | DOOSAN HEAVY IN | 0.004% | 91.517% |
| 4141 | SCHWEITER TECH | 0.004% | 91.521% |
| 4142 | TAIWAN UNION TE | 0.004% | 91.525% |
| 4143 | TATA POWER CO L | 0.004% | 91.529% |
| 4144 | NAVIGANT CONSUL | 0.004% | 91.533% |
| 4145 | CUSTOMERS BANCORP INC COMMON STOCK USD1.0 | 0.004% | 91.537% |
| 4146 | SURUGA BANK | 0.004% | 91.541% |
| 4147 | FRESNILLO PLC | 0.004% | 91.545% |
| 4148 | CHASE CORP COMMON STOCK USD.1 | 0.004% | 91.549% |
| 4149 | HARMONY GOLD MN | 0.004% | 91.553% |
| 4150 | MIZRAHI TEFAHOT | 0.004% | 91.557% |
| 4151 | OSAKA GAS CO | 0.004% | 91.562% |
| 4152 | ASSOCIATED BRIT | 0.004% | 91.566% |
| 4153 | INDIVIOR PLC | 0.004% | 91.570% |
| 4154 | UTD ENGINEERS | 0.004% | 91.574% |
| 4155 | PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01 | 0.004% | 91.578% |
| 4156 | APOLLO HOSPITAL | 0.004% | 91.582% |
| 4157 | ENEL CHILE SA ADR | 0.004% | 91.586% |
| 4158 | PETROCHINA COMP | 0.004% | 91.590% |
| 4159 | AARHUSKARLSHAMN | 0.004% | 91.594% |
| 4160 | IWATANI INTL CO | 0.004% | 91.598% |
| 4161 | CAVCO INDUSTRIES INC COMMON STOCK USD.01 | 0.004% | 91.602% |
| 4162 | ALLIANCE FINANC | 0.004% | 91.606% |
| 4163 | SOUTHERN POWER CO SR UNSECURED 12/21 2.5 | 0.004% | 91.610% |
| 4164 | BELLATRIX EXPLORATION LTD COMMON STOCK | 0.004% | 91.614% |
| 4165 | YAMATO KOGYO CO | 0.004% | 91.618% |
| 4166 | TELECOM ITALIA | 0.004% | 91.622% |
| 4167 | UNITE GROUP PLC | 0.004% | 91.626% |
| 4168 | HOKUETSU KISHU | 0.004% | 91.630% |
| 4169 | MAYORA INDAH | 0.004% | 91.634% |
| 4170 | KOREA LIFE INSU | 0.004% | 91.638% |
| 4171 | ITAU CORPBANCA | 0.004% | 91.642% |
| 4172 | KIYO BANK | 0.004% | 91.647% |
| 4173 | CHINA OILFIELD | 0.004% | 91.651% |
| 4174 | JUROKU BANK | 0.004% | 91.655% |
| 4175 | KWG PROPERTY HL | 0.004% | 91.659% |
| 4176 | TOKAI RIKA CO | 0.004% | 91.663% |
| 4177 | LYDALL INC COMMON STOCK USD.1 | 0.004% | 91.667% |
| 4178 | SCANSOURCE INC COMMON STOCK | 0.004% | 91.671% |
| 4179 | CUMMINS INDIA | 0.004% | 91.675% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4180 | TSUBAKIMOTO CHA | 0.004% | 91.679% |
| 4181 | CITY DEVELOPMEN | 0.004% | 91.683% |
| 4182 | LEOPALACE 21 | 0.004% | 91.687% |
| 4183 | HAW PAR CORP LT | 0.004% | 91.691% |
| 4184 | DAEWOO INTERNAT | 0.004% | 91.695% |
| 4185 | TRUEBLUE INC COMMON STOCK | 0.004% | 91.699% |
| 4186 | MORGAN ADVANCE | 0.004% | 91.703% |
| 4187 | U-MING MARINE | 0.004% | 91.707% |
| 4188 | NATIONAL BANK HOLD CL A COMMON STOCK | 0.004% | 91.711% |
| 4189 | INTERPUMP GROUP | 0.004% | 91.715% |
| 4190 | DET N O A | 0.004% | 91.719% |
| 4191 | AMBU A/S | 0.004% | 91.723% |
| 4192 | BIG YELLOW GROU | 0.004% | 91.727% |
| 4193 | ORGANIZACI SORI | 0.004% | 91.731% |
| 4194 | NACHI-FUJIKOSHI | 0.004% | 91.735% |
| 4195 | EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001 | 0.004% | 91.739% |
| 4196 | MANDO CORPORATI | 0.004% | 91.743% |
| 4197 | DELPHI ENERGY C | 0.004% | 91.747% |
| 4198 | INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01 | 0.004% | 91.751% |
| 4199 | TOPRE CORPORATI | 0.004% | 91.755% |
| 4200 | AMANO CORPORATI | 0.004% | 91.759% |
| 4201 | SMILES SA | 0.004% | 91.763% |
| 4202 | CHINA LONGYUAN | 0.004% | 91.767% |
| 4203 | SINOTRANS LIMIT | 0.004% | 91.771% |
| 4204 | FIDESA | 0.004% | 91.775% |
| 4205 | BCO SANTANDER-C | 0.004% | 91.779% |
| 4206 | PORT OF TAURANG | 0.004% | 91.783% |
| 4207 | NIPPON HODO CO | 0.004% | 91.787% |
| 4208 | SENSHU IKEDA HL | 0.004% | 91.791% |
| 4209 | BB SEGURIDADE P | 0.004% | 91.795% |
| 4210 | SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01 | 0.004% | 91.799% |
| 4211 | NISSAN CHEMICAL | 0.004% | 91.803% |
| 4212 | LENDINGCLUB CORP COMMON STOCK USD.01 | 0.004% | 91.807% |
| 4213 | HANMI FINANCIAL CORPORATION COMMON STOCK USD.001 | 0.004% | 91.811% |
| 4214 | TONGAAT-HULETT | 0.004% | 91.814% |
| 4215 | WINBOND ELECTRO | 0.004% | 91.818% |
| 4216 | TOTO | 0.004% | 91.822% |
| 4217 | HYSTER YALE MATERIALS COMMON STOCK USD.01 | 0.004% | 91.826% |
| 4218 | HEIWA CORP | 0.004% | 91.830% |
| 4219 | THAI MILITARY B | 0.004% | 91.834% |
| 4220 | COSAN SA INDUST | 0.004% | 91.838% |
| 4221 | ODAKYU ELEC RLW | 0.004% | 91.842% |
| 4222 | TREND MICRO INC | 0.004% | 91.846% |
| 4223 | BYD ELECTRONIC | 0.004% | 91.850% |
| 4224 | TF ADNUBUSTRADO | 0.004% | 91.854% |
| 4225 | STROER OUT-OF-H | 0.004% | 91.858% |
| 4226 | CAVIUM INC COMMON STOCK USD.001 | 0.004% | 91.862% |
| 4227 | NORTHGATE | 0.004% | 91.866% |
| 4228 | AVISTA CORP | 0.004% | 91.870% |
| 4229 | OAO GAZPROM | 0.004% | 91.874% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4230 | TATA GLOBAL | 0.004% | 91.878% |
| 4231 | FOUR CORNERS PROPERTY TRUST REIT USD.0001 | 0.004% | 91.882% |
| 4232 | SEINO TRANSPORT | 0.004% | 91.886% |
| 4233 | BRITVIC | 0.004% | 91.890% |
| 4234 | RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001 | 0.004% | 91.893% |
| 4235 | ALFRESA HOLDING | 0.004% | 91.897% |
| 4236 | FRANKLIN STREET PROPERTIES C REIT USD.0001 | 0.004% | 91.901% |
| 4237 | UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01 | 0.004% | 91.905% |
| 4238 | JAPAN RENTAL HO | 0.004% | 91.909% |
| 4239 | GVC HOLDINGS PL | 0.004% | 91.913% |
| 4240 | SANDS CHINA LTD | 0.004% | 91.917% |
| 4241 | LAREDO PETROLEUM INC COMMON STOCK USD.01 | 0.004% | 91.921% |
| 4242 | HITACHI TRNSPT | 0.004% | 91.925% |
| 4243 | STEADFAST GROUP | 0.004% | 91.929% |
| 4244 | POLY HONG KONG | 0.004% | 91.933% |
| 4245 | NCSOFT CORPN | 0.004% | 91.937% |
| 4246 | CITIC SECURITIE | 0.004% | 91.941% |
| 4247 | SIG | 0.004% | 91.944% |
| 4248 | YAMATAKE CORP Y | 0.004% | 91.948% |
| 4249 | LEE & MAN PAPER | 0.004% | 91.952% |
| 4250 | HITACHI HIGH-TE | 0.004% | 91.956% |
| 4251 | CLUBCORP HOLDINGS INC COMMON STOCK USD.01 | 0.004% | 91.960% |
| 4252 | MEDICINES COMPANY COMMON STOCK USD.001 | 0.004% | 91.964% |
| 4253 | OCLARO INC COMMON STOCK USD.01 | 0.004% | 91.968% |
| 4254 | BADGER METER INC COMMON STOCK USD1.0 | 0.004% | 91.972% |
| 4255 | EICHER MOTORS | 0.004% | 91.976% |
| 4256 | MAPLETREE GREAT | 0.004% | 91.980% |
| 4257 | VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01 | 0.004% | 91.984% |
| 4258 | ACADIA PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.004% | 91.987% |
| 4259 | KUMAGAI GUMI CO | 0.004% | 91.991% |
| 4260 | EVERTZ TECHNOLO | 0.004% | 91.995% |
| 4261 | AGREE REALTY CORP REIT USD.0001 | 0.004% | 91.999% |
| 4262 | CHIN-POON INDL | 0.004% | 92.003% |
| 4263 | DOOSAN INFRACOR | 0.004% | 92.007% |
| 4264 | SANFILIPPO(JOHN | 0.004% | 92.011% |
| 4265 | TOYOTA BOSHOKU | 0.004% | 92.015% |
| 4266 | EURONEXT NV | 0.004% | 92.019% |
| 4267 | FP CORP | 0.004% | 92.022% |
| 4268 | ARCELORMITTAL-N | 0.004% | 92.026% |
| 4269 | PZ CUSSONS PLC | 0.004% | 92.030% |
| 4270 | TRADE ME LTD | 0.004% | 92.034% |
| 4271 | STRAYER EDUCATION INC COMMON STOCK USD.01 | 0.004% | 92.038% |
| 4272 | JAIN IRRIGATION | 0.004% | 92.042% |
| 4273 | BR MALLS PARTIC | 0.004% | 92.046% |
| 4274 | HELLA KGAA HUEC | 0.004% | 92.050% |
| 4275 | RYOSAN CO | 0.004% | 92.053% |
| 4276 | DAH SING BANKIN | 0.004% | 92.057% |
| 4277 | BEACH PETROLEUM | 0.004% | 92.061% |
| 4278 | TENAGA NASIONL | 0.004% | 92.065% |
| 4279 | PFEIFFER VAC TE | 0.004% | 92.069% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4280 | HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01 | 0.004% | 92.073% |
| 4281 | INDEPENDENCE GR | 0.004% | 92.077% |
| 4282 | WESTAMERICA BANCORPORATION COMMON STOCK | 0.004% | 92.080% |
| 4283 | IPSOS | 0.004% | 92.084% |
| 4284 | JB HI-FI | 0.004% | 92.088% |
| 4285 | MONEYSUPERMARKE | 0.004% | 92.092% |
| 4286 | TAIWAN FERTILIZ | 0.004% | 92.096% |
| 4287 | RIO TINTO PLC | 0.004% | 92.100% |
| 4288 | WELBILT INC COMMON STOCK USD.01 | 0.004% | 92.103% |
| 4289 | NORMA GROUP AG | 0.004% | 92.107% |
| 4290 | NOBIA AB NEW | 0.004% | 92.111% |
| 4291 | ELECTA AB B SHS | 0.004% | 92.115% |
| 4292 | ILIAD | 0.004% | 92.119% |
| 4293 | UNIVERSAL AMERICAN CORP COMMON STOCK USD.01 | 0.004% | 92.123% |
| 4294 | LG PHILIPS LCD | 0.004% | 92.126% |
| 4295 | INDO TAMBANGRAY | 0.004% | 92.130% |
| 4296 | KCC CORP | 0.004% | 92.134% |
| 4297 | LINTEC CORP | 0.004% | 92.138% |
| 4298 | JOHNSON ELECTRI | 0.004% | 92.142% |
| 4299 | VIA VAREJO SA | 0.004% | 92.146% |
| 4300 | KAP IND HLDG LT | 0.004% | 92.149% |
| 4301 | HUNTING PLC | 0.004% | 92.153% |
| 4302 | UNIPRES CORP. | 0.004% | 92.157% |
| 4303 | DAIO PAPER CORP | 0.004% | 92.161% |
| 4304 | NORTHFIELD BANCORP INC COMMON STOCK USD.01 | 0.004% | 92.165% |
| 4305 | INVINCIBLE INVE | 0.004% | 92.168% |
| 4306 | ORIENTAL LAND C | 0.004% | 92.172% |
| 4307 | ONTEX GROUP NV | 0.004% | 92.176% |
| 4308 | KORIAN | 0.004% | 92.180% |
| 4309 | INTEGER HOLDINGS CORP COMMON STOCK USD.001 | 0.004% | 92.184% |
| 4310 | MYR GROUP INC/DELAWARE COMMON STOCK USD.01 | 0.004% | 92.187% |
| 4311 | TOD'S SPA | 0.004% | 92.191% |
| 4312 | AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01 | 0.004% | 92.195% |
| 4313 | CANWEL BUILDING | 0.004% | 92.199% |
| 4314 | ST GALLER KTBK | 0.004% | 92.203% |
| 4315 | HITACHI ZOSEN C | 0.004% | 92.206% |
| 4316 | TERRENO REALTY CORP REIT USD.01 | 0.004% | 92.210% |
| 4317 | MICHAELS COS INC/THE COMMON STOCK USD.06775 | 0.004% | 92.214% |
| 4318 | NASPERS LIMITED | 0.004% | 92.218% |
| 4319 | FIRST DATA CORP CLASS A COMMON STOCK USD.01 | 0.004% | 92.222% |
| 4320 | ERG SPA | 0.004% | 92.225% |
| 4321 | SHIMANO INC | 0.004% | 92.229% |
| 4322 | TRIMAS CORP COMMON STOCK USD.01 | 0.004% | 92.233% |
| 4323 | SAN MIGUEL CORP | 0.004% | 92.237% |
| 4324 | SEACOAST BANKING CORP/FL COMMON STOCK USD.1 | 0.004% | 92.240% |
| 4325 | ALLIED GROUP LT | 0.004% | 92.244% |
| 4326 | SOUTHERN COPPER CORP COMMON STOCK USD.01 | 0.004% | 92.248% |
| 4327 | HYUNDAI DEVELOP | 0.004% | 92.252% |
| 4328 | PLDT INC | 0.004% | 92.256% |
| 4329 | LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01 | 0.004% | 92.259% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4330 | UNIQA INSURANCE | 0.004% | 92.263% |
| 4331 | KENDA RUBBER IN | 0.004% | 92.267% |
| 4332 | ASHMORE GROUP | 0.004% | 92.271% |
| 4333 | MEDICLINIC INTE | 0.004% | 92.274% |
| 4334 | EBRO FOODS SA | 0.004% | 92.278% |
| 4335 | UBIQUITI NETWORKS INC COMMON STOCK USD.001 | 0.004% | 92.282% |
| 4336 | PAZ OIL CO LTD | 0.004% | 92.286% |
| 4337 | KEYENCE CORP | 0.004% | 92.289% |
| 4338 | PC CONNECTION | 0.004% | 92.293% |
| 4339 | GPO CATALANA OC | 0.004% | 92.297% |
| 4340 | SHIMAMURA CO | 0.004% | 92.301% |
| 4341 | TELENET GROUP H | 0.004% | 92.304% |
| 4342 | FULLSHARE HOLDI | 0.004% | 92.308% |
| 4343 | TUPRAS-TURKIYE | 0.004% | 92.312% |
| 4344 | TOYO SUISAN KAI | 0.004% | 92.316% |
| 4345 | HILL & SMITH HL | 0.004% | 92.319% |
| 4346 | BUREAU VERITAS | 0.004% | 92.323% |
| 4347 | KING YUAN ELECT | 0.004% | 92.327% |
| 4348 | MGE ENERGY INC COMMON STOCK USD1.0 | 0.004% | 92.331% |
| 4349 | BRIGGS & STRATT | 0.004% | 92.334% |
| 4350 | KINPO ELECTRONI | 0.004% | 92.338% |
| 4351 | VALOR CO LTD | 0.004% | 92.342% |
| 4352 | SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01 | 0.004% | 92.346% |
| 4353 | MORGUARD REAL E | 0.004% | 92.349% |
| 4354 | FIRST INTERSTATE BANCYSYS A COMMON STOCK | 0.004% | 92.353% |
| 4355 | REITMANS (CANADA) LTD A COMMON STOCK | 0.004% | 92.357% |
| 4356 | NIHON PARKERIZI | 0.004% | 92.361% |
| 4357 | BOBST GROUP AG | 0.004% | 92.364% |
| 4358 | WINNEBAGO INDUSTRIES COMMON STOCK USD.5 | 0.004% | 92.368% |
| 4359 | ONWARD KASHIYAM | 0.004% | 92.372% |
| 4360 | CHURCHILL DOWNS INC COMMON STOCK | 0.004% | 92.375% |
| 4361 | BLACKBAUD INC | 0.004% | 92.379% |
| 4362 | OKASAN SECURITI | 0.004% | 92.383% |
| 4363 | SUMITOMO BAKELI | 0.004% | 92.387% |
| 4364 | TRANSUNION COMMON STOCK USD.01 | 0.004% | 92.390% |
| 4365 | CHINA BLUECHEMI | 0.004% | 92.394% |
| 4366 | UTD INTEGRATION | 0.004% | 92.398% |
| 4367 | AUROBINDO PHARM | 0.004% | 92.401% |
| 4368 | BAVARIAN NORDIC | 0.004% | 92.405% |
| 4369 | LONDOMETRIC PR | 0.004% | 92.409% |
| 4370 | KELLY SERVICES | 0.004% | 92.412% |
| 4371 | COMFORIA RESIDE | 0.004% | 92.416% |
| 4372 | ZHUZHOU CSR TIM | 0.004% | 92.420% |
| 4373 | ROHTO PHARM | 0.004% | 92.424% |
| 4374 | OUTOTEC OYJ | 0.004% | 92.427% |
| 4375 | HYSAN DEVELOPME | 0.004% | 92.431% |
| 4376 | SFS GROUP AG | 0.004% | 92.435% |
| 4377 | ASICS CORP | 0.004% | 92.438% |
| 4378 | RINGKJOEBING LA | 0.004% | 92.442% |
| 4379 | WOORI INVESTMEN | 0.004% | 92.446% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4380 | UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01 | 0.004% | 92.449% |
| 4381 | ILUKA RESOURCES | 0.004% | 92.453% |
| 4382 | OCI COMPANY LTD | 0.004% | 92.457% |
| 4383 | CHINA LESSO GRO | 0.004% | 92.460% |
| 4384 | MACRONIX INTERN | 0.004% | 92.464% |
| 4385 | EDION CORP | 0.004% | 92.468% |
| 4386 | KYUDENKO CORP | 0.004% | 92.471% |
| 4387 | CHARTER HALL | 0.004% | 92.475% |
| 4388 | EMEMORY TECHNOL | 0.004% | 92.479% |
| 4389 | COCA-COLA EUROP | 0.004% | 92.482% |
| 4390 | NAGACORP LTD | 0.004% | 92.486% |
| 4391 | KINTETSU CORP | 0.004% | 92.490% |
| 4392 | ENDEAVOUR SILVE | 0.004% | 92.493% |
| 4393 | AFRICA OIL CORP | 0.004% | 92.497% |
| 4394 | ORANGE SPON ADR ADR | 0.004% | 92.501% |
| 4395 | VOLTAS LTD | 0.004% | 92.504% |
| 4396 | HURON CONSULTING GROUP INC COMMON STOCK USD.01 | 0.004% | 92.508% |
| 4397 | SHIONOGI & CO | 0.004% | 92.512% |
| 4398 | SIMPLO TECHNOLO | 0.004% | 92.515% |
| 4399 | DCM JAPAN HOLDI | 0.004% | 92.519% |
| 4400 | US CONCRETE INC COMMON STOCK USD.001 | 0.004% | 92.523% |
| 4401 | AIR CHINA LTD | 0.004% | 92.526% |
| 4402 | ROBINSONS LAND | 0.004% | 92.530% |
| 4403 | TRICO BANCSHARES COMMON STOCK | 0.004% | 92.534% |
| 4404 | BOJANGLES INC COMMON STOCK USD.01 | 0.004% | 92.537% |
| 4405 | YELLOW PAGES LT | 0.004% | 92.541% |
| 4406 | SCORPIO TANKERS | 0.004% | 92.544% |
| 4407 | CALLAWAY GOLF C | 0.004% | 92.548% |
| 4408 | TODA CORP | 0.004% | 92.552% |
| 4409 | CLIFFS NATURAL | 0.004% | 92.555% |
| 4410 | HYAKUGO BANK(10 | 0.004% | 92.559% |
| 4411 | CAREER EDUCATION CORP COMMON STOCK USD.01 | 0.004% | 92.563% |
| 4412 | FIELMANN AG | 0.004% | 92.566% |
| 4413 | SEOUL SEMICONDU | 0.004% | 92.570% |
| 4414 | EXIDE INDUSTRIE | 0.004% | 92.573% |
| 4415 | MACQUARIE KOREA | 0.004% | 92.577% |
| 4416 | MALAYSIA AIRPOR | 0.004% | 92.581% |
| 4417 | DLF LIMITED | 0.004% | 92.584% |
| 4418 | CAPITAL & COUNT | 0.004% | 92.588% |
| 4419 | ST JOE CO/THE COMMON STOCK | 0.004% | 92.591% |
| 4420 | ANIMA HOLDING S | 0.004% | 92.595% |
| 4421 | MUSASHINO BANK | 0.004% | 92.599% |
| 4422 | COSMO ENERGY HO | 0.004% | 92.602% |
| 4423 | FNFV GROUP TRACKING STK USD.0001 | 0.004% | 92.606% |
| 4424 | LIBERTY BROADBAND A COMMON STOCK USD.01 | 0.004% | 92.609% |
| 4425 | CEB INC COMMON STOCK USD.01 | 0.004% | 92.613% |
| 4426 | DAVIDE CAMPARI- | 0.004% | 92.617% |
| 4427 | UNIMICRON TECHN | 0.004% | 92.620% |
| 4428 | GREGGS PLC | 0.004% | 92.624% |
| 4429 | CALTEX AUSTRALI | 0.004% | 92.627% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4430 | SPX CORP COMMON STOCK USD.01 | 0.004% | 92.631% |
| 4431 | KIMBALL INTERNATIONAL B COMMON STOCK USD.05 | 0.004% | 92.635% |
| 4432 | HILTON GRAND VACATIONS INC COMMON STOCK USD.01 | 0.004% | 92.638% |
| 4433 | EMAMI LTD | 0.004% | 92.642% |
| 4434 | NEWPARK RESOURCES INC COMMON STOCK USD.01 | 0.004% | 92.645% |
| 4435 | BLUCORA INC COMMON STOCK USD.0001 | 0.004% | 92.649% |
| 4436 | PARTY CITY HOLDCO INC COMMON STOCK USD.01 | 0.004% | 92.653% |
| 4437 | SACYR SA | 0.004% | 92.656% |
| 4438 | WORKSPACE GROUP | 0.004% | 92.660% |
| 4439 | KING'S TOWN BAN | 0.004% | 92.663% |
| 4440 | OPHIR ENERGY PL | 0.004% | 92.667% |
| 4441 | GRAND PACIF PET | 0.004% | 92.671% |
| 4442 | CHINA RAILWAY G | 0.004% | 92.674% |
| 4443 | IIDA GROUP HOLD | 0.004% | 92.678% |
| 4444 | WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25 | 0.004% | 92.681% |
| 4445 | GPE EUROTUNNEL | 0.004% | 92.685% |
| 4446 | SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25 | 0.004% | 92.688% |
| 4447 | CBIZ INC COMMON STOCK USD.01 | 0.004% | 92.692% |
| 4448 | DOUGLAS DYNAMICS INC COMMON STOCK USD.01 | 0.004% | 92.696% |
| 4449 | INVESTMENT TECH | 0.004% | 92.699% |
| 4450 | DOMINOS PIZZA E | 0.004% | 92.703% |
| 4451 | JAPAN STEEL WOR | 0.004% | 92.706% |
| 4452 | REUNERT | 0.004% | 92.710% |
| 4453 | SHANGHAI PHARMA | 0.004% | 92.713% |
| 4454 | POSTNL | 0.004% | 92.717% |
| 4455 | EULER & HERMES | 0.004% | 92.720% |
| 4456 | CHINA ZHONGWANG | 0.004% | 92.724% |
| 4457 | TOHOKU ELEC POW | 0.004% | 92.728% |
| 4458 | ASPEN PHARMACAR | 0.004% | 92.731% |
| 4459 | NOVANTA INC COMMON STOCK | 0.004% | 92.735% |
| 4460 | HEIDELBERGER DR | 0.004% | 92.738% |
| 4461 | ALAMO GROUP INC | 0.004% | 92.742% |
| 4462 | COLGATE-PALM (I | 0.004% | 92.745% |
| 4463 | DAETWYLER HOLDI | 0.004% | 92.749% |
| 4464 | DAOU TECHNOLOGY | 0.004% | 92.752% |
| 4465 | ANSALDO STS SPA | 0.004% | 92.756% |
| 4466 | ACCELL GROUP | 0.004% | 92.759% |
| 4467 | TECAN AG | 0.004% | 92.763% |
| 4468 | GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01 | 0.004% | 92.767% |
| 4469 | COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0 | 0.004% | 92.770% |
| 4470 | K12 INC COMMON STOCK USD.0001 | 0.004% | 92.774% |
| 4471 | TOAGOSEI CO LTD | 0.004% | 92.777% |
| 4472 | COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001 | 0.004% | 92.781% |
| 4473 | HALFORDS GROUP | 0.004% | 92.784% |
| 4474 | HANSTEEN HOLDIN | 0.004% | 92.788% |
| 4475 | FUGRO NV-CVA | 0.004% | 92.791% |
| 4476 | CHINA EVERBRIGH | 0.004% | 92.795% |
| 4477 | BORREGAARD ASA | 0.004% | 92.798% |
| 4478 | TOWER SEMICONDU | 0.004% | 92.802% |
| 4479 | CHINA VANKE CO | 0.004% | 92.805% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4480 | AUTOMOTIVE HOLD | 0.004% | 92.809% |
| 4481 | AAON INC COMMON STOCK USD.004 | 0.004% | 92.812% |
| 4482 | TOPCO SCIENTIFI | 0.004% | 92.816% |
| 4483 | GENUS PLC | 0.004% | 92.819% |
| 4484 | ATEA ASA | 0.004% | 92.823% |
| 4485 | DYNEGY INC COMMON STOCK USD.01 | 0.004% | 92.826% |
| 4486 | PIGEON CORP | 0.004% | 92.830% |
| 4487 | BAJAJ AUTO LTD | 0.004% | 92.833% |
| 4488 | AICA KOGYO CO | 0.004% | 92.837% |
| 4489 | TURK SISE VE CA | 0.004% | 92.840% |
| 4490 | MATERION CORP COMMON STOCK | 0.004% | 92.844% |
| 4491 | SHIP HEALTHCARE | 0.003% | 92.847% |
| 4492 | TREX COMPANY INC COMMON STOCK USD.01 | 0.003% | 92.851% |
| 4493 | ZTE CORP | 0.003% | 92.854% |
| 4494 | VOCUS COMMUN LT | 0.003% | 92.858% |
| 4495 | IMERYS SA | 0.003% | 92.861% |
| 4496 | VMWARE INC CLASS A COMMON STOCK USD.01 | 0.003% | 92.865% |
| 4497 | DURATEX SA | 0.003% | 92.868% |
| 4498 | CHINA STHN AIRL | 0.003% | 92.872% |
| 4499 | GPO IND BIMBO | 0.003% | 92.875% |
| 4500 | BYD CO | 0.003% | 92.879% |
| 4501 | MAKALOTIndustr | 0.003% | 92.882% |
| 4502 | MERCER INTL INC | 0.003% | 92.886% |
| 4503 | NTHN STAR RES L | 0.003% | 92.889% |
| 4504 | MARINE HARVEST | 0.003% | 92.893% |
| 4505 | RATIONAL | 0.003% | 92.896% |
| 4506 | TVS MOTOR CO | 0.003% | 92.900% |
| 4507 | FIBRIA CELULOSE | 0.003% | 92.903% |
| 4508 | TEC CORPORATION | 0.003% | 92.907% |
| 4509 | ADVANCED INFO S | 0.003% | 92.910% |
| 4510 | SHIP FINANCE IN | 0.003% | 92.914% |
| 4511 | CLOETTA AB B SH | 0.003% | 92.917% |
| 4512 | SIBANYE GOLD SPON ADR ADR | 0.003% | 92.921% |
| 4513 | FORMFACTOR INC COMMON STOCK USD.001 | 0.003% | 92.924% |
| 4514 | NIPPON GAS CO L | 0.003% | 92.928% |
| 4515 | JG SUMMIT HLDGS | 0.003% | 92.931% |
| 4516 | ARCBEST CORP COMMON STOCK USD.01 | 0.003% | 92.935% |
| 4517 | DEBENHAMS | 0.003% | 92.938% |
| 4518 | NN INC COMMON STOCK USD.01 | 0.003% | 92.941% |
| 4519 | MYRIAD GENETICS | 0.003% | 92.945% |
| 4520 | SIME DARBY BHD | 0.003% | 92.948% |
| 4521 | BANK DANAMON PT | 0.003% | 92.952% |
| 4522 | AU OPTRONICS CORP SPON ADR ADR | 0.003% | 92.955% |
| 4523 | CIELO SA | 0.003% | 92.959% |
| 4524 | RPC INC COMMON STOCK USD.1 | 0.003% | 92.962% |
| 4525 | WT MICROELECTRO | 0.003% | 92.966% |
| 4526 | OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01 | 0.003% | 92.969% |
| 4527 | TOKYU REIT INC | 0.003% | 92.973% |
| 4528 | GENTING MALAYSI | 0.003% | 92.976% |
| 4529 | ARCADIS NV | 0.003% | 92.980% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4530 | MAINSOURCE FINANCIAL GROUP I COMMON STOCK | 0.003% | 92.983% |
| 4531 | AVON PRODUCTS I | 0.003% | 92.986% |
| 4532 | NCC LTD/INDIA | 0.003% | 92.990% |
| 4533 | LOTTE SHOPPING | 0.003% | 92.993% |
| 4534 | MEGMILK SNOW BR | 0.003% | 92.997% |
| 4535 | MRF LTD | 0.003% | 93.000% |
| 4536 | SAF-HOLLAND SA | 0.003% | 93.004% |
| 4537 | TOKAI CARBON CO | 0.003% | 93.007% |
| 4538 | PRESIDENT CHAIN | 0.003% | 93.011% |
| 4539 | MANHATTAN ASSOC | 0.003% | 93.014% |
| 4540 | INDUSTRIAL & IN | 0.003% | 93.017% |
| 4541 | DRILLISCH AG | 0.003% | 93.021% |
| 4542 | ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/18 1.65 | 0.003% | 93.024% |
| 4543 | SOUTH INDIA BAN | 0.003% | 93.028% |
| 4544 | TAIWAN BUSINESS | 0.003% | 93.031% |
| 4545 | GREENHILL + CO INC COMMON STOCK USD.01 | 0.003% | 93.035% |
| 4546 | MIRVAC GROUP RE | 0.003% | 93.038% |
| 4547 | THAI UNION GROU | 0.003% | 93.041% |
| 4548 | AVICHINA INDUST | 0.003% | 93.045% |
| 4549 | HYPERMARCAS SA | 0.003% | 93.048% |
| 4550 | ZCL COMPOSITES | 0.003% | 93.052% |
| 4551 | EL PASO ELECTRIC CO COMMON STOCK | 0.003% | 93.055% |
| 4552 | DIASORIN SPA EU | 0.003% | 93.059% |
| 4553 | SSAB SVENSKT ST | 0.003% | 93.062% |
| 4554 | GUESS? INC COMMON STOCK USD.01 | 0.003% | 93.065% |
| 4555 | KFORCE INC COMMON STOCK USD.01 | 0.003% | 93.069% |
| 4556 | SINO LAND CO | 0.003% | 93.072% |
| 4557 | WIENER STAEDTIS | 0.003% | 93.076% |
| 4558 | KONINKLIJKE AHOLD SP ADR ADR EUR.01 | 0.003% | 93.079% |
| 4559 | SIXT SE PFD | 0.003% | 93.082% |
| 4560 | KUMHO TIRE CO | 0.003% | 93.086% |
| 4561 | NICHIAS CORP | 0.003% | 93.089% |
| 4562 | GREENTOWN CHINA | 0.003% | 93.093% |
| 4563 | KRONES AG | 0.003% | 93.096% |
| 4564 | SOHGO SECURITY | 0.003% | 93.099% |
| 4565 | BWP TRUST | 0.003% | 93.103% |
| 4566 | GANNETT CO INC COMMON STOCK | 0.003% | 93.106% |
| 4567 | AMOREPACIFIC GR | 0.003% | 93.110% |
| 4568 | AUSNET SERVICES | 0.003% | 93.113% |
| 4569 | A2A SPA | 0.003% | 93.116% |
| 4570 | SIEGFRIED HOLDI | 0.003% | 93.120% |
| 4571 | TRINET GROUP INC COMMON STOCK USD.000025 | 0.003% | 93.123% |
| 4572 | FED SIGNAL CORP | 0.003% | 93.127% |
| 4573 | FIVE BELOW COMMON STOCK USD.01 | 0.003% | 93.130% |
| 4574 | AZIMUT HOLDING | 0.003% | 93.133% |
| 4575 | MARCUS CORP | 0.003% | 93.137% |
| 4576 | ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01 | 0.003% | 93.140% |
| 4577 | TESLA INC COMMON STOCK USD.001 | 0.003% | 93.144% |
| 4578 | GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01 | 0.003% | 93.147% |
| 4579 | FUKUYAMA TRANSP | 0.003% | 93.150% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4580 | FAR EAST INTL B | 0.003% | 93.154% |
| 4581 | DIME COMMUNITY BANCSHARES COMMON STOCK USD.01 | 0.003% | 93.157% |
| 4582 | DAIRY CREST GRO | 0.003% | 93.160% |
| 4583 | SEVERSTAL GDR R | 0.003% | 93.164% |
| 4584 | ALKERMES PLC | 0.003% | 93.167% |
| 4585 | OAO ROSNEFT OIL | 0.003% | 93.171% |
| 4586 | JERONIMO MARTIN | 0.003% | 93.174% |
| 4587 | RITEK INC | 0.003% | 93.177% |
| 4588 | L&T FINANCE HOL | 0.003% | 93.181% |
| 4589 | NANKAI ELEC RAI | 0.003% | 93.184% |
| 4590 | CIA SANEAMENTO | 0.003% | 93.187% |
| 4591 | ENQUEST PLC | 0.003% | 93.191% |
| 4592 | SERVICENOW INC COMMON STOCK USD.001 | 0.003% | 93.194% |
| 4593 | PETRA DIAMONDS | 0.003% | 93.198% |
| 4594 | SYDNEY AIRPORT | 0.003% | 93.201% |
| 4595 | PACIFIC BASIN S | 0.003% | 93.204% |
| 4596 | TISCO FINANCIAL | 0.003% | 93.208% |
| 4597 | GUARDIAN CAP GR | 0.003% | 93.211% |
| 4598 | KONINKLIJKE WES | 0.003% | 93.214% |
| 4599 | BONAVA AB - B S | 0.003% | 93.218% |
| 4600 | CHINA GALAXY SE | 0.003% | 93.221% |
| 4601 | KYOWA EXEO CORP | 0.003% | 93.224% |
| 4602 | TRANSAT AT INC | 0.003% | 93.228% |
| 4603 | TECHNIPFMC PLC | 0.003% | 93.231% |
| 4604 | ABAXIS INC COMMON STOCK | 0.003% | 93.234% |
| 4605 | KOLON INDUSTRIE | 0.003% | 93.238% |
| 4606 | KELLER GROUP | 0.003% | 93.241% |
| 4607 | INTL FCSTONE INC COMMON STOCK USD.01 | 0.003% | 93.244% |
| 4608 | CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01 | 0.003% | 93.248% |
| 4609 | DUSKIN CO LTD | 0.003% | 93.251% |
| 4610 | CARETRUST REIT INC REIT USD.01 | 0.003% | 93.254% |
| 4611 | MOBIMO HLDG AG | 0.003% | 93.258% |
| 4612 | ADTRAN INC | 0.003% | 93.261% |
| 4613 | ENGIE BRASIL SA | 0.003% | 93.264% |
| 4614 | LINDT & SPRUENG | 0.003% | 93.268% |
| 4615 | SUN HYDRAULICS CORP COMMON STOCK USD.001 | 0.003% | 93.271% |
| 4616 | MACQUARIE MEXIC | 0.003% | 93.274% |
| 4617 | DEWAN HOUSING F | 0.003% | 93.278% |
| 4618 | MEDIPAL HOLDING | 0.003% | 93.281% |
| 4619 | TIVITY HEALTH INC COMMON STOCK USD.001 | 0.003% | 93.284% |
| 4620 | WONIK IPS CO LT | 0.003% | 93.288% |
| 4621 | TIANNENG POWER | 0.003% | 93.291% |
| 4622 | KISSEI PHARM CO | 0.003% | 93.294% |
| 4623 | GENERAL CABLE CORP COMMON STOCK USD.01 | 0.003% | 93.298% |
| 4624 | CHINA TELECOM CORP LTD ADR ADR | 0.003% | 93.301% |
| 4625 | SP PLUS CORP COMMON STOCK USD.001 | 0.003% | 93.304% |
| 4626 | ANDREW PELLER-A | 0.003% | 93.308% |
| 4627 | INVERSIONES AGU | 0.003% | 93.311% |
| 4628 | INVENSENSE INC COMMON STOCK USD.001 | 0.003% | 93.314% |
| 4629 | G III APPAREL GROUP LTD COMMON STOCK USD.01 | 0.003% | 93.317% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4630 | SEKISUI HOUSE R | 0.003% | 93.321% |
| 4631 | GT CAPITAL HOLD | 0.003% | 93.324% |
| 4632 | SAUL CENTERS INC REIT USD.01 | 0.003% | 93.327% |
| 4633 | VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01 | 0.003% | 93.331% |
| 4634 | HANNSTAR DISPLA | 0.003% | 93.334% |
| 4635 | HYUNDAI MIPO DO | 0.003% | 93.337% |
| 4636 | EXPRESS INC COMMON STOCK | 0.003% | 93.341% |
| 4637 | HOME PRODUCT CE | 0.003% | 93.344% |
| 4638 | TAKKT AG | 0.003% | 93.347% |
| 4639 | K WAH INTL HLDG | 0.003% | 93.350% |
| 4640 | CANON MARKETING | 0.003% | 93.354% |
| 4641 | BANCO DE CHILE ADR ADR | 0.003% | 93.357% |
| 4642 | SABRE CORP COMMON STOCK USD.01 | 0.003% | 93.360% |
| 4643 | JENOPTIK AG | 0.003% | 93.364% |
| 4644 | DATATEC | 0.003% | 93.367% |
| 4645 | CHINA GEN PLAST | 0.003% | 93.370% |
| 4646 | ADITYA BIRLA NU | 0.003% | 93.374% |
| 4647 | PHOTRONICS INC COMMON STOCK USD.01 | 0.003% | 93.377% |
| 4648 | EXEDY CORP | 0.003% | 93.380% |
| 4649 | MYER HOLDINGS L | 0.003% | 93.383% |
| 4650 | HYAKUJUSHI BANK | 0.003% | 93.387% |
| 4651 | SIGMA PHARMACEU | 0.003% | 93.390% |
| 4652 | JAPAN DISPLAY I | 0.003% | 93.393% |
| 4653 | ALIOR BANK SA | 0.003% | 93.396% |
| 4654 | FUKUOKA REIT CO | 0.003% | 93.400% |
| 4655 | FORTUNE REIT | 0.003% | 93.403% |
| 4656 | AEROVIRONMENT I | 0.003% | 93.406% |
| 4657 | ITOHAM YONEKYU | 0.003% | 93.410% |
| 4658 | RELIANCE POWER | 0.003% | 93.413% |
| 4659 | TOKIO MARINE HO | 0.003% | 93.416% |
| 4660 | UNI-CHARM CORP | 0.003% | 93.419% |
| 4661 | PETROLEUM GEO-S | 0.003% | 93.423% |
| 4662 | TIMKENSTEEL CORP COMMON STOCK | 0.003% | 93.426% |
| 4663 | AIR NEW ZEALAND | 0.003% | 93.429% |
| 4664 | MARSHALLS PLC | 0.003% | 93.433% |
| 4665 | BRINKER INTL IN | 0.003% | 93.436% |
| 4666 | SSP GROUP PLC | 0.003% | 93.439% |
| 4667 | FLUSHING FINANCIAL CORP COMMON STOCK USD.01 | 0.003% | 93.442% |
| 4668 | CONNECTONE BANCORP INC COMMON STOCK | 0.003% | 93.446% |
| 4669 | IRPC PUBLIC CO | 0.003% | 93.449% |
| 4670 | SPAR NORD BANK | 0.003% | 93.452% |
| 4671 | ICF INTERNATIONAL INC COMMON STOCK USD.001 | 0.003% | 93.455% |
| 4672 | SLIGRO FOOD GRO | 0.003% | 93.459% |
| 4673 | CHOW SANG SANG | 0.003% | 93.462% |
| 4674 | ORITANI FINANCIAL CORP COMMON STOCK USD.01 | 0.003% | 93.465% |
| 4675 | SCIENTIFIC GAME | 0.003% | 93.468% |
| 4676 | CIRCOR INTERNATIONAL INC COMMON STOCK USD.01 | 0.003% | 93.472% |
| 4677 | ASHOK LEYLAND | 0.003% | 93.475% |
| 4678 | ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01 | 0.003% | 93.478% |
| 4679 | MAHINDRA & MAHI | 0.003% | 93.481% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4680 | JARDINE CYCLE | 0.003% | 93.485% |
| 4681 | MARFRIG GLOBAL | 0.003% | 93.488% |
| 4682 | HINDUSTAN PETRO | 0.003% | 93.491% |
| 4683 | BRYN MAWR BANK CORP COMMON STOCK USD1.0 | 0.003% | 93.494% |
| 4684 | ARCHROCK INC COMMON STOCK USD.01 | 0.003% | 93.498% |
| 4685 | SINO-AMERICAN S | 0.003% | 93.501% |
| 4686 | UNILEVER NV | 0.003% | 93.504% |
| 4687 | BANKRATE INC COMMON STOCK USD.01 | 0.003% | 93.507% |
| 4688 | MINMETALS RES | 0.003% | 93.511% |
| 4689 | MELEXIS | 0.003% | 93.514% |
| 4690 | WACKER CONSTRUC | 0.003% | 93.517% |
| 4691 | YINGDE GASES GR | 0.003% | 93.520% |
| 4692 | ABERCROMBIE & F | 0.003% | 93.524% |
| 4693 | MAPLETREE LOGIS | 0.003% | 93.527% |
| 4694 | RAVEN INDUSTRIES INC COMMON STOCK USD1.0 | 0.003% | 93.530% |
| 4695 | HAVAS SA | 0.003% | 93.533% |
| 4696 | AEROPORTS DE PA | 0.003% | 93.537% |
| 4697 | HOMESTREET INC COMMON STOCK | 0.003% | 93.540% |
| 4698 | NUTRISYSTEM INC COMMON STOCK USD.001 | 0.003% | 93.543% |
| 4699 | TOKYO SEIMITSU | 0.003% | 93.546% |
| 4700 | NOS SGPS | 0.003% | 93.549% |
| 4701 | BAJAJ AUTO | 0.003% | 93.553% |
| 4702 | SANOMA OYJ | 0.003% | 93.556% |
| 4703 | WESDOME GOLD MINES LTD COMMON STOCK | 0.003% | 93.559% |
| 4704 | PIRAMAL ENTERPR | 0.003% | 93.562% |
| 4705 | INTERCONTINENTA | 0.003% | 93.566% |
| 4706 | NEWALTA INC | 0.003% | 93.569% |
| 4707 | METROPOLITAN BA | 0.003% | 93.572% |
| 4708 | JC DECAUX SA | 0.003% | 93.575% |
| 4709 | ANALOGIC CORP | 0.003% | 93.578% |
| 4710 | ITO EN | 0.003% | 93.582% |
| 4711 | BRF SA | 0.003% | 93.585% |
| 4712 | BUMI ARMADA BER | 0.003% | 93.588% |
| 4713 | OGAKI KYORITSU | 0.003% | 93.591% |
| 4714 | GLAXOSMITHKLINE | 0.003% | 93.594% |
| 4715 | KOMERI CO | 0.003% | 93.598% |
| 4716 | MGP INGREDIENTS INC COMMON STOCK | 0.003% | 93.601% |
| 4717 | NOLATO AB | 0.003% | 93.604% |
| 4718 | DENBURY RESOURC | 0.003% | 93.607% |
| 4719 | MONCLER SPA | 0.003% | 93.610% |
| 4720 | UTD STATES CELL | 0.003% | 93.614% |
| 4721 | RED ROBIN GOURMET BURGERS COMMON STOCK USD.001 | 0.003% | 93.617% |
| 4722 | HUBER & SUHNER | 0.003% | 93.620% |
| 4723 | NHN ENTERTAINME | 0.003% | 93.623% |
| 4724 | CORETRONICS COR | 0.003% | 93.626% |
| 4725 | FOCALTECH SYSTE | 0.003% | 93.630% |
| 4726 | HAITONG INTL SE | 0.003% | 93.633% |
| 4727 | VERITIV CORP COMMON STOCK USD.01 | 0.003% | 93.636% |
| 4728 | FUYO GENERAL LE | 0.003% | 93.639% |
| 4729 | CAMDEN NATIONAL CORP COMMON STOCK | 0.003% | 93.642% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4730 | ELITE MATERIAL | 0.003% | 93.645% |
| 4731 | ZHAOJIN MINING | 0.003% | 93.649% |
| 4732 | CHINA CONCH VEN | 0.003% | 93.652% |
| 4733 | HERITAGE FINANCIAL CORP COMMON STOCK | 0.003% | 93.655% |
| 4734 | ADVISORY BOARD CO/THE COMMON STOCK USD.01 | 0.003% | 93.658% |
| 4735 | ULTRATECH INC COMMON STOCK USD.001 | 0.003% | 93.661% |
| 4736 | AEGION CORP COMMON STOCK USD.01 | 0.003% | 93.665% |
| 4737 | LUKOIL PJSC- SP | 0.003% | 93.668% |
| 4738 | FCC CO LTD | 0.003% | 93.671% |
| 4739 | ASTRONICS CORP COMMON STOCK USD.01 | 0.003% | 93.674% |
| 4740 | CHINA DONGXIANG | 0.003% | 93.677% |
| 4741 | META FINANCIAL GROUP INC COMMON STOCK USD.01 | 0.003% | 93.680% |
| 4742 | WEST CORP COMMON STOCK USD.001 | 0.003% | 93.684% |
| 4743 | MAN WAH HOLDING | 0.003% | 93.687% |
| 4744 | OPEN HOUSE CO L | 0.003% | 93.690% |
| 4745 | CENTRAL GLASS C | 0.003% | 93.693% |
| 4746 | CHENG LOONG | 0.003% | 93.696% |
| 4747 | FENG TAY ENTRPR | 0.003% | 93.699% |
| 4748 | TOYO SEIKAN KAI | 0.003% | 93.703% |
| 4749 | QIAGEN NV | 0.003% | 93.706% |
| 4750 | FIRST NATIONAL | 0.003% | 93.709% |
| 4751 | CARSALES.COM LT | 0.003% | 93.712% |
| 4752 | ARCADYAN TECHNO | 0.003% | 93.715% |
| 4753 | BAJAJ FINANCE L | 0.003% | 93.718% |
| 4754 | ACORDA THERAPEU | 0.003% | 93.722% |
| 4755 | KOREA ELEC POWE | 0.003% | 93.725% |
| 4756 | MAGELLAN FINANC | 0.003% | 93.728% |
| 4757 | AIRPORTS OF THA | 0.003% | 93.731% |
| 4758 | PREMIER INVESTM | 0.003% | 93.734% |
| 4759 | RAMCO-GERSHENSO | 0.003% | 93.737% |
| 4760 | PHH CORP COMMON STOCK USD.01 | 0.003% | 93.741% |
| 4761 | PANALPINA WELT | 0.003% | 93.744% |
| 4762 | LIPPO KARAWACI | 0.003% | 93.747% |
| 4763 | MODINE MFG CO | 0.003% | 93.750% |
| 4764 | FELCOR LODGING | 0.003% | 93.753% |
| 4765 | CHINA TRAVEL IN | 0.003% | 93.756% |
| 4766 | TARKETT SA | 0.003% | 93.759% |
| 4767 | TELECOM ITALIA | 0.003% | 93.763% |
| 4768 | SYSMEX CORP | 0.003% | 93.766% |
| 4769 | IMP DEL DES Y E | 0.003% | 93.769% |
| 4770 | TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01 | 0.003% | 93.772% |
| 4771 | PAN OCEAN CO | 0.003% | 93.775% |
| 4772 | OM ASSET MANAGE | 0.003% | 93.778% |
| 4773 | INGLES MARKETS INC CLASS A COMMON STOCK USD.05 | 0.003% | 93.781% |
| 4774 | ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01 | 0.003% | 93.784% |
| 4775 | ALUMINA LTD-SPO | 0.003% | 93.788% |
| 4776 | ALM. BRAND | 0.003% | 93.791% |
| 4777 | FABEGE AB | 0.003% | 93.794% |
| 4778 | GIMV NV | 0.003% | 93.797% |
| 4779 | PROVIDENCE SERVICE CORP COMMON STOCK USD.001 | 0.003% | 93.800% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4780 | KYUSHU ELEC POW | 0.003% | 93.803% |
| 4781 | AOZORA BANK | 0.003% | 93.806% |
| 4782 | KOMORI CORPORAT | 0.003% | 93.810% |
| 4783 | STARTS CORP INC | 0.003% | 93.813% |
| 4784 | ANGIODYNAMICS INC COMMON STOCK USD.01 | 0.003% | 93.816% |
| 4785 | DIGI.COM BHD | 0.003% | 93.819% |
| 4786 | MANITOWOC COMPANY INC COMMON STOCK USD.01 | 0.003% | 93.822% |
| 4787 | NAVISTAR INTL C | 0.003% | 93.825% |
| 4788 | TOHO GAS CO | 0.003% | 93.828% |
| 4789 | CHINA PACIFIC I | 0.003% | 93.831% |
| 4790 | BEFIMMO SCA | 0.003% | 93.834% |
| 4791 | CSR CORP | 0.003% | 93.838% |
| 4792 | POLYPIPE GROUP | 0.003% | 93.841% |
| 4793 | BANK MILLENIUM | 0.003% | 93.844% |
| 4794 | TOKYO ELEC POWE | 0.003% | 93.847% |
| 4795 | ITEQ CORP | 0.003% | 93.850% |
| 4796 | KIWOOM SECURITI | 0.003% | 93.853% |
| 4797 | TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001 | 0.003% | 93.856% |
| 4798 | MERCIALYS | 0.003% | 93.859% |
| 4799 | BROOKFIELD OFFI | 0.003% | 93.862% |
| 4800 | CHINA MOTOR CO | 0.003% | 93.866% |
| 4801 | MELCO INTERNATI | 0.003% | 93.869% |
| 4802 | MITSUBA CORP | 0.003% | 93.872% |
| 4803 | HAP SENG CONSOL | 0.003% | 93.875% |
| 4804 | ABIOMED INC COMMON STOCK USD.01 | 0.003% | 93.878% |
| 4805 | ORION CORP | 0.003% | 93.881% |
| 4806 | LONKING HOLDING | 0.003% | 93.884% |
| 4807 | BALFOUR BEATTY | 0.003% | 93.887% |
| 4808 | AMC NETWORKS INC A COMMON STOCK | 0.003% | 93.890% |
| 4809 | PEGASYSTEMS INC COMMON STOCK USD.01 | 0.003% | 93.893% |
| 4810 | WASHINGTON TRUST BANCORP COMMON STOCK USD.0625 | 0.003% | 93.897% |
| 4811 | INSTEEL INDUSTRIES INC COMMON STOCK | 0.003% | 93.900% |
| 4812 | PRIMARY HEALTH | 0.003% | 93.903% |
| 4813 | SIXT AG | 0.003% | 93.906% |
| 4814 | OTSUKA HLDGS CO | 0.003% | 93.909% |
| 4815 | IPSEN | 0.003% | 93.912% |
| 4816 | MAKINO MILLING | 0.003% | 93.915% |
| 4817 | RELIANCE INDS-S | 0.003% | 93.918% |
| 4818 | BITAUTO HOLDINGS LTD ADR ADR USD.00004 | 0.003% | 93.921% |
| 4819 | AIRBOSS OF AMER | 0.003% | 93.924% |
| 4820 | PETKIM | 0.003% | 93.927% |
| 4821 | TRUE CORP PCL | 0.003% | 93.930% |
| 4822 | TOKYO TY FINANC | 0.003% | 93.934% |
| 4823 | GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001 | 0.003% | 93.937% |
| 4824 | TRUSTCO BANK CORP NY COMMON STOCK USD1.0 | 0.003% | 93.940% |
| 4825 | SEMEN GRESIK | 0.003% | 93.943% |
| 4826 | GETAC TECHNOLOG | 0.003% | 93.946% |
| 4827 | GS ENGINEERING | 0.003% | 93.949% |
| 4828 | BANGKOK LAND PC | 0.003% | 93.952% |
| 4829 | KINDRED HEALTHCARE INC COMMON STOCK USD.25 | 0.003% | 93.955% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4830 | GUOTAI JUNAN IN | 0.003% | 93.958% |
| 4831 | XINYI SOLAR HOL | 0.003% | 93.961% |
| 4832 | AGFA GEVAERT NV | 0.003% | 93.964% |
| 4833 | NANTO BANK | 0.003% | 93.967% |
| 4834 | FUJI MACHINE MF | 0.003% | 93.970% |
| 4835 | TAIWAN STYRENE | 0.003% | 93.973% |
| 4836 | SMART + FINAL STORES INC COMMON STOCK USD.001 | 0.003% | 93.977% |
| 4837 | TUNG HO STEEL E | 0.003% | 93.980% |
| 4838 | FUTURE LAND DEV | 0.003% | 93.983% |
| 4839 | PARK STERLING CORP COMMON STOCK USD.01 | 0.003% | 93.986% |
| 4840 | BALKRISHNA INDS | 0.003% | 93.989% |
| 4841 | DEUTSCHE BANK A | 0.003% | 93.992% |
| 4842 | LONG CHEN PAPER | 0.003% | 93.995% |
| 4843 | ZAKLADY METALI | 0.003% | 93.998% |
| 4844 | FIRST BANCORP/NC COMMON STOCK | 0.003% | 94.001% |
| 4845 | H.I.S.CO | 0.003% | 94.004% |
| 4846 | AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1 | 0.003% | 94.007% |
| 4847 | HOTA INDUSTRIAL | 0.003% | 94.010% |
| 4848 | SUNCOKE ENERGY INC COMMON STOCK USD.01 | 0.003% | 94.013% |
| 4849 | MINDTREE LTD | 0.003% | 94.016% |
| 4850 | RELIANCE ENERGY | 0.003% | 94.019% |
| 4851 | INTERRENT REAL | 0.003% | 94.022% |
| 4852 | REGIS RESOURCES | 0.003% | 94.025% |
| 4853 | IOI PROPERTIES | 0.003% | 94.028% |
| 4854 | BANK OF BARODA | 0.003% | 94.031% |
| 4855 | CIMPRESS NV | 0.003% | 94.034% |
| 4856 | CIPUTRA DEVELOP | 0.003% | 94.037% |
| 4857 | TURKIYE HALK | 0.003% | 94.040% |
| 4858 | INFINITY PROPERTY + CASUALTY COMMON STOCK | 0.003% | 94.043% |
| 4859 | SERCOMM CORP | 0.003% | 94.046% |
| 4860 | RMR GROUP INC/THE A COMMON STOCK | 0.003% | 94.049% |
| 4861 | MULTIPLAN EMPRE | 0.003% | 94.052% |
| 4862 | SERIA CO LTD | 0.003% | 94.055% |
| 4863 | PARMALAT S.P.A | 0.003% | 94.059% |
| 4864 | CALAVO GROWERS INC COMMON STOCK USD.001 | 0.003% | 94.062% |
| 4865 | FIDELITY SOUTHERN CORP COMMON STOCK | 0.003% | 94.065% |
| 4866 | GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01 | 0.003% | 94.068% |
| 4867 | DOMINO'S PIZZA | 0.003% | 94.071% |
| 4868 | AMERICAN STATES WATER CO COMMON STOCK | 0.003% | 94.074% |
| 4869 | ST MODWEN PROPS | 0.003% | 94.077% |
| 4870 | PIONEER CORP JP | 0.003% | 94.080% |
| 4871 | PHARMERICA CORP COMMON STOCK USD.01 | 0.003% | 94.083% |
| 4872 | TONG YANG INDUS | 0.003% | 94.086% |
| 4873 | COLOPLAST AS | 0.003% | 94.089% |
| 4874 | JIANGSU EXPRESS | 0.003% | 94.092% |
| 4875 | EFG INTERNATION | 0.003% | 94.095% |
| 4876 | TOBU RAILWAY CO | 0.003% | 94.098% |
| 4877 | DEUTSCHE EUROSH | 0.003% | 94.101% |
| 4878 | CIECH SA | 0.003% | 94.104% |
| 4879 | PARADE TECHNOLO | 0.003% | 94.107% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4880 | MITAC HOLDINGS | 0.003% | 94.110% |
| 4881 | RHONE-KLINIKUM | 0.003% | 94.113% |
| 4882 | VTECH HLDGS | 0.003% | 94.115% |
| 4883 | MGIC INVESTMENT CORP COMMON STOCK USD1.0 | 0.003% | 94.118% |
| 4884 | ITOCHU TECHNO S | 0.003% | 94.121% |
| 4885 | MANAPPURAM FINA | 0.003% | 94.124% |
| 4886 | SUPERGROUP PLC | 0.003% | 94.127% |
| 4887 | TOMY CO LTD | 0.003% | 94.130% |
| 4888 | LADBROKES PLC | 0.003% | 94.133% |
| 4889 | MITSUBISHI TANA | 0.003% | 94.136% |
| 4890 | SYNTEL INC COMMON STOCK | 0.003% | 94.139% |
| 4891 | FIESTA RESTAURANT GROUP COMMON STOCK USD.01 | 0.003% | 94.142% |
| 4892 | SKC CO | 0.003% | 94.145% |
| 4893 | COBIZ FINANCIAL INC COMMON STOCK USD.01 | 0.003% | 94.148% |
| 4894 | SINGAPORE POST | 0.003% | 94.151% |
| 4895 | UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0 | 0.003% | 94.154% |
| 4896 | LEROY SEAFOOD G | 0.003% | 94.157% |
| 4897 | GUARANTY BANCORP COMMON STOCK USD.001 | 0.003% | 94.160% |
| 4898 | ASATSU INC | 0.003% | 94.163% |
| 4899 | DEUTZ AG | 0.003% | 94.166% |
| 4900 | SINGAPORE TECH | 0.003% | 94.169% |
| 4901 | CORONATION FUND | 0.003% | 94.172% |
| 4902 | TOWER INTL INC | 0.003% | 94.175% |
| 4903 | DE'LONGHI SPA | 0.003% | 94.178% |
| 4904 | PENN REAL ESTATE INVEST TST REIT USD1.0 | 0.003% | 94.181% |
| 4905 | SLATE RETAIL RE | 0.003% | 94.184% |
| 4906 | MAINFREIGHT LTD | 0.003% | 94.187% |
| 4907 | NIPPON STEEL | 0.003% | 94.190% |
| 4908 | KYORITSU MAINTA | 0.003% | 94.193% |
| 4909 | HARGREAVES LANS | 0.003% | 94.196% |
| 4910 | PERPETUAL TST A | 0.003% | 94.199% |
| 4911 | COMSYS HOLDINGS | 0.003% | 94.202% |
| 4912 | SENKO CO | 0.003% | 94.204% |
| 4913 | MILLENNIUM&COPT | 0.003% | 94.207% |
| 4914 | BLUEBIRD BIO IN | 0.003% | 94.210% |
| 4915 | ENERGIAS DO BRA | 0.003% | 94.213% |
| 4916 | KIWI PROPERTY G | 0.003% | 94.216% |
| 4917 | SEABRIDGE GOLD | 0.003% | 94.219% |
| 4918 | BETSSON AB | 0.003% | 94.222% |
| 4919 | AIA ENGINEERING | 0.003% | 94.225% |
| 4920 | NATL HOUSE INDL | 0.003% | 94.228% |
| 4921 | SPEEDWAY MOTORS | 0.003% | 94.231% |
| 4922 | TUPPERWARE BRANDS CORP COMMON STOCK USD.01 | 0.003% | 94.234% |
| 4923 | CJ E&M CORPORAT | 0.003% | 94.237% |
| 4924 | TSRC CORP | 0.003% | 94.240% |
| 4925 | MYCRONIC AB | 0.003% | 94.243% |
| 4926 | CORBY SPIRIT AN | 0.003% | 94.246% |
| 4927 | HANSSEM CO | 0.003% | 94.249% |
| 4928 | GERMAN AMERICAN BANCORP COMMON STOCK | 0.003% | 94.251% |
| 4929 | SAFESTORE HOLDI | 0.003% | 94.254% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 4930 | KEIO CORP | 0.003% | 94.257% |
| 4931 | CHAROEN PKPD-FG | 0.003% | 94.260% |
| 4932 | INFICON HOLDING | 0.003% | 94.263% |
| 4933 | PREFERRED BANK/LOS ANGELES COMMON STOCK | 0.003% | 94.266% |
| 4934 | RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001 | 0.003% | 94.269% |
| 4935 | AMBEV SA ADR ADR | 0.003% | 94.272% |
| 4936 | ETERNAL CHEMICA | 0.003% | 94.275% |
| 4937 | TONG REN TANG T | 0.003% | 94.278% |
| 4938 | AEON REIT INVES | 0.003% | 94.281% |
| 4939 | TOMTOM NV | 0.003% | 94.284% |
| 4940 | BEZEQ ISRAEL TE | 0.003% | 94.287% |
| 4941 | NATIONAL BEVERAGE CORP COMMON STOCK USD.01 | 0.003% | 94.289% |
| 4942 | NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167 | 0.003% | 94.292% |
| 4943 | IDBI BANK LTD | 0.003% | 94.295% |
| 4944 | TOOTSIE ROLL IN | 0.003% | 94.298% |
| 4945 | KANGWON LAND IN | 0.003% | 94.301% |
| 4946 | TOKYO DOME CORP | 0.003% | 94.304% |
| 4947 | NISHIMATSU CONS | 0.003% | 94.307% |
| 4948 | SHANGHAI ELECTR | 0.003% | 94.310% |
| 4949 | Rocky Mountain | 0.003% | 94.313% |
| 4950 | MONMOUTH REAL E | 0.003% | 94.315% |
| 4951 | SHANDONG WEIGAO | 0.003% | 94.318% |
| 4952 | STONERIDGE INC COMMON STOCK | 0.003% | 94.321% |
| 4953 | KEIHIN CORP | 0.003% | 94.324% |
| 4954 | SHIMA SEIKI MFG | 0.003% | 94.327% |
| 4955 | EZ TEC EMPREEND | 0.003% | 94.330% |
| 4956 | ASCOM HOLDING A | 0.003% | 94.333% |
| 4957 | LIGHT S.A. | 0.003% | 94.336% |
| 4958 | YAGEO CORP | 0.003% | 94.339% |
| 4959 | NICHI-IKO PHARM | 0.003% | 94.341% |
| 4960 | CHORUS LIMITED | 0.003% | 94.344% |
| 4961 | RAKUTEN INC | 0.003% | 94.347% |
| 4962 | SECURITY BANK C | 0.003% | 94.350% |
| 4963 | PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01 | 0.003% | 94.353% |
| 4964 | ACADIAN TIMBER | 0.003% | 94.356% |
| 4965 | TYLER TECHNOLOGIES INC COMMON STOCK USD.01 | 0.003% | 94.359% |
| 4966 | STOCK YARDS BANCORP INC COMMON STOCK | 0.003% | 94.361% |
| 4967 | PERLIS PLANTATI | 0.003% | 94.364% |
| 4968 | GTT COMMUNICATIONS INC COMMON STOCK USD.0001 | 0.003% | 94.367% |
| 4969 | SINGAPORE EXCHA | 0.003% | 94.370% |
| 4970 | SANFIRE RESOURC | 0.003% | 94.373% |
| 4971 | IMMOFINANZ IMMO | 0.003% | 94.376% |
| 4972 | DULUXGROUP LTD | 0.003% | 94.379% |
| 4973 | GLOBE TELECOM I | 0.003% | 94.381% |
| 4974 | SIAS SPA | 0.003% | 94.384% |
| 4975 | FRANK'S INTERNA | 0.003% | 94.387% |
| 4976 | CROMWELL PROPER | 0.003% | 94.390% |
| 4977 | INDUSIND BANK | 0.003% | 94.393% |
| 4978 | MUTHOOT FINANCE | 0.003% | 94.396% |
| 4979 | LUXOTTICA GROUP | 0.003% | 94.398% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 4980 | CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5 | 0.003% | 94.401% |
| 4981 | SAMSUNG ELECTRO | 0.003% | 94.404% |
| 4982 | GLENMARK PHARM | 0.003% | 94.407% |
| 4983 | CU BANCORP COMMON STOCK | 0.003% | 94.410% |
| 4984 | DENA CO LTD | 0.003% | 94.413% |
| 4985 | TXC CORPN | 0.003% | 94.416% |
| 4986 | U-BLOX AG | 0.003% | 94.418% |
| 4987 | MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001 | 0.003% | 94.421% |
| 4988 | RYOHIN KEIKAKU | 0.003% | 94.424% |
| 4989 | ALK-ABELLO A/S | 0.003% | 94.427% |
| 4990 | DUZONBIZON CO L | 0.003% | 94.430% |
| 4991 | JAPFA COMFEED I | 0.003% | 94.433% |
| 4992 | YUEN FOONG YU M | 0.003% | 94.435% |
| 4993 | ACTUA CORP COMMON STOCK USD.001 | 0.003% | 94.438% |
| 4994 | RATHBONE BROTHE | 0.003% | 94.441% |
| 4995 | SEIREN CO | 0.003% | 94.444% |
| 4996 | BERNER KTBK | 0.003% | 94.447% |
| 4997 | OBARA CORP | 0.003% | 94.449% |
| 4998 | L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95 | 0.003% | 94.452% |
| 4999 | ALUMINIUM CORP | 0.003% | 94.455% |
| 5000 | DIGITAL CHINA H | 0.003% | 94.458% |
| 5001 | REX AMERICAN RESOURCES CORP COMMON STOCK USD.01 | 0.003% | 94.461% |
| 5002 | IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001 | 0.003% | 94.464% |
| 5003 | HAMBORNER AG | 0.003% | 94.466% |
| 5004 | GORMAN-RUPP CO | 0.003% | 94.469% |
| 5005 | FRUTAROM | 0.003% | 94.472% |
| 5006 | BCO ABC BRASIL | 0.003% | 94.475% |
| 5007 | PGT INC | 0.003% | 94.478% |
| 5008 | TURK HAVA YOLLA | 0.003% | 94.480% |
| 5009 | EVERLIGHT ELECT | 0.003% | 94.483% |
| 5010 | WPT INDUSTRIAL | 0.003% | 94.486% |
| 5011 | Ayala Land Inc | 0.003% | 94.489% |
| 5012 | RESOURCES CONNECTION INC COMMON STOCK USD.01 | 0.003% | 94.492% |
| 5013 | SKY NETWORK TEL | 0.003% | 94.494% |
| 5014 | LIBERTY EXPEDIA HOLD A COMMON STOCK | 0.003% | 94.497% |
| 5015 | NIHON M&A CENTE | 0.003% | 94.500% |
| 5016 | SUMITOMO MITSUI | 0.003% | 94.503% |
| 5017 | METROPOLE TV-(M | 0.003% | 94.506% |
| 5018 | TAICHUNG | 0.003% | 94.508% |
| 5019 | IREN SPA | 0.003% | 94.511% |
| 5020 | NIPPON SODA CO | 0.003% | 94.514% |
| 5021 | AIRASIA BHD | 0.003% | 94.517% |
| 5022 | VEDANTA RESOURC | 0.003% | 94.519% |
| 5023 | SINGAPORE PRESS | 0.003% | 94.522% |
| 5024 | RIETER HLDGS AG | 0.003% | 94.525% |
| 5025 | JUMBO SA | 0.003% | 94.528% |
| 5026 | LG HAUSYS LTD | 0.003% | 94.531% |
| 5027 | FOXCONN INTERNA | 0.003% | 94.533% |
| 5028 | BANK OF INDIA C | 0.003% | 94.536% |
| 5029 | HINDUSTAN LEVER | 0.003% | 94.539% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5030 | CRAY INC COMMON STOCK USD.01 | 0.003% | 94.542% |
| 5031 | EMC INS GROUP INC COMMON STOCK USD1.0 | 0.003% | 94.545% |
| 5032 | STURM RUGER + CO INC COMMON STOCK USD1.0 | 0.003% | 94.547% |
| 5033 | TOHO BANK | 0.003% | 94.550% |
| 5034 | CELLEX THERAPEUTICS INC COMMON STOCK USD.001 | 0.003% | 94.553% |
| 5035 | CHICONY ELECTRO | 0.003% | 94.556% |
| 5036 | FOX FACTORY HOLDING CORP COMMON STOCK USD.001 | 0.003% | 94.558% |
| 5037 | IS DONGSEO CO L | 0.003% | 94.561% |
| 5038 | NIHON UNISYS | 0.003% | 94.564% |
| 5039 | CALIFORNIA WATE | 0.003% | 94.567% |
| 5040 | HERC HOLDINGS INC COMMON STOCK USD.01 | 0.003% | 94.569% |
| 5041 | CJ O SHOPPING C | 0.003% | 94.572% |
| 5042 | CALGON CARBON C | 0.003% | 94.575% |
| 5043 | UNI-PRESIDENT C | 0.003% | 94.578% |
| 5044 | HEALTH EQUITY INC COMMON STOCK USD.0001 | 0.003% | 94.581% |
| 5045 | KOREA ZINC | 0.003% | 94.583% |
| 5046 | USS CO. LTD. | 0.003% | 94.586% |
| 5047 | NEW SENIOR INVESTMENT GROUP REIT | 0.003% | 94.589% |
| 5048 | QUALITY SYSTEMS INC COMMON STOCK USD.01 | 0.003% | 94.592% |
| 5049 | MSG NETWORKS INC A COMMON STOCK USD.01 | 0.003% | 94.594% |
| 5050 | SUMITOMO WAREHO | 0.003% | 94.597% |
| 5051 | PROTO LABS INC COMMON STOCK USD.001 | 0.003% | 94.600% |
| 5052 | IRESS MARKET TE | 0.003% | 94.603% |
| 5053 | CAPITAL SECURIT | 0.003% | 94.605% |
| 5054 | ATHENAHEALTH IN | 0.003% | 94.608% |
| 5055 | FLIGHT CENTRE L | 0.003% | 94.611% |
| 5056 | OBRASCON HUAR L | 0.003% | 94.614% |
| 5057 | TRISTATE CAPITAL HLDGS INC COMMON STOCK | 0.003% | 94.616% |
| 5058 | KANEMATSU CORP | 0.003% | 94.619% |
| 5059 | PROSEGUR CIA DE | 0.003% | 94.622% |
| 5060 | SUMMERSET GROUP | 0.003% | 94.625% |
| 5061 | EI TOWERS SPA | 0.003% | 94.627% |
| 5062 | TV18 BROADCAST | 0.003% | 94.630% |
| 5063 | SA CORP REAL ES | 0.003% | 94.633% |
| 5064 | MATSUMOTOKIYOSH | 0.003% | 94.636% |
| 5065 | CHARGEURS SA | 0.003% | 94.638% |
| 5066 | SEVEN WEST MEDI | 0.003% | 94.641% |
| 5067 | IWATE(BANK OF) | 0.003% | 94.644% |
| 5068 | SCHNITZER STEEL | 0.003% | 94.647% |
| 5069 | NATIXIS | 0.003% | 94.649% |
| 5070 | GPO DE INVERSIO | 0.003% | 94.652% |
| 5071 | KYORIN CO LTD. | 0.003% | 94.655% |
| 5072 | ENOVA INTERNATIONAL INC COMMON STOCK USD.00001 | 0.003% | 94.658% |
| 5073 | MARINEMAX INC COMMON STOCK USD.001 | 0.003% | 94.660% |
| 5074 | AMERICA MOVIL SPN ADR CL L ADR | 0.003% | 94.663% |
| 5075 | NATIONAL STORAGE AFFILIATES REIT USD.01 | 0.003% | 94.666% |
| 5076 | GRAMMER AG | 0.003% | 94.668% |
| 5077 | PREMIER INVESTM | 0.003% | 94.671% |
| 5078 | CAHYA MATA SARA | 0.003% | 94.674% |
| 5079 | WD 40 CO COMMON STOCK USD.001 | 0.003% | 94.677% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5080 | DREAM INDUSTRIA | 0.003% | 94.679% |
| 5081 | GUDANG GARAM(PE | 0.003% | 94.682% |
| 5082 | VAKRANGEE LTD | 0.003% | 94.685% |
| 5083 | EURONAV SA | 0.003% | 94.687% |
| 5084 | AMERICAN RAILCA | 0.003% | 94.690% |
| 5085 | ANRITSU CORP | 0.003% | 94.693% |
| 5086 | TRIPADVISOR INC COMMON STOCK USD.001 | 0.003% | 94.696% |
| 5087 | D/S NORDEN | 0.003% | 94.698% |
| 5088 | AVANGRID INC COMMON STOCK USD.01 | 0.003% | 94.701% |
| 5089 | TRUSCO NAKAYAMA | 0.003% | 94.704% |
| 5090 | UNITIKA | 0.003% | 94.706% |
| 5091 | FIRST OF LONG ISLAND CORP COMMON STOCK USD.1 | 0.003% | 94.709% |
| 5092 | ADVANCED SEMICONDUCTOR E ADR ADR | 0.003% | 94.712% |
| 5093 | TAKEUCHI MANUFA | 0.003% | 94.714% |
| 5094 | COLONY NORTHSTAR INC CLASS A REIT USD.01 | 0.003% | 94.717% |
| 5095 | SEATTLE GENETICS INC COMMON STOCK USD.001 | 0.003% | 94.720% |
| 5096 | THE NISSHIN OIL | 0.003% | 94.723% |
| 5097 | KAKEN PHARM | 0.003% | 94.725% |
| 5098 | HUFVUDSTADEN AB | 0.003% | 94.728% |
| 5099 | MARICO LTD | 0.003% | 94.731% |
| 5100 | HCI GROUP INC COMMON STOCK | 0.003% | 94.733% |
| 5101 | SCHULMAN (A.) INC COMMON STOCK USD1.0 | 0.003% | 94.736% |
| 5102 | KANDENKO CO | 0.003% | 94.739% |
| 5103 | LINDAB INTL AB | 0.003% | 94.741% |
| 5104 | MORGUARD CORP | 0.003% | 94.744% |
| 5105 | PIPER JAFFRAY COS COMMON STOCK USD.01 | 0.003% | 94.747% |
| 5106 | UNIVERSAL DISPLAY CORP COMMON STOCK USD.01 | 0.003% | 94.750% |
| 5107 | TELEFONICA BRASIL ADR ADR | 0.003% | 94.752% |
| 5108 | SHIMADZU CORP | 0.003% | 94.755% |
| 5109 | ATLANTICA YIELD | 0.003% | 94.758% |
| 5110 | SAMSUNG HEAVY | 0.003% | 94.760% |
| 5111 | NIHON KOHDEN CO | 0.003% | 94.763% |
| 5112 | MARUI CO | 0.003% | 94.766% |
| 5113 | PRIMAX ELECTRON | 0.003% | 94.768% |
| 5114 | VECTURA GROUP | 0.003% | 94.771% |
| 5115 | FUTUREFUEL CORP COMMON STOCK USD.0001 | 0.003% | 94.774% |
| 5116 | ALMIRALL SA | 0.003% | 94.776% |
| 5117 | FINISH LINE INC | 0.003% | 94.779% |
| 5118 | ZEE ENTERTAIN E | 0.003% | 94.782% |
| 5119 | INDS BACHOCO SA | 0.003% | 94.784% |
| 5120 | MISUMI CORPORAT | 0.003% | 94.787% |
| 5121 | QUANEX BUILDING PRODUCTS COMMON STOCK USD.01 | 0.003% | 94.790% |
| 5122 | ZARDOYA-OTIS | 0.003% | 94.793% |
| 5123 | TOKYO STEEL MFG | 0.003% | 94.795% |
| 5124 | KEMET CORP | 0.003% | 94.798% |
| 5125 | VASTNED RETAIL | 0.003% | 94.801% |
| 5126 | ENCORE CAPITAL GROUP INC COMMON STOCK USD.01 | 0.003% | 94.803% |
| 5127 | Mobistar SA | 0.003% | 94.806% |
| 5128 | FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0 | 0.003% | 94.809% |
| 5129 | NATURA COSMETIC | 0.003% | 94.811% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5130 | GLOVIS | 0.003% | 94.814% |
| 5131 | SANYO SPEC STEE | 0.003% | 94.816% |
| 5132 | MTS SYSTEMS CORP COMMON STOCK USD.25 | 0.003% | 94.819% |
| 5133 | KRUK SA | 0.003% | 94.822% |
| 5134 | HEXAGON AB | 0.003% | 94.824% |
| 5135 | TEXWINCA HLDGS | 0.003% | 94.827% |
| 5136 | SK CHEMICALS | 0.003% | 94.830% |
| 5137 | GROUPE FNAC | 0.003% | 94.832% |
| 5138 | MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01 | 0.003% | 94.835% |
| 5139 | ASAHI INTECC CO | 0.003% | 94.838% |
| 5140 | JB FINANCIAL GR | 0.003% | 94.840% |
| 5141 | THANACHART CAPI | 0.003% | 94.843% |
| 5142 | CITIC RESOURCES | 0.003% | 94.846% |
| 5143 | STELLA INTERNAT | 0.003% | 94.848% |
| 5144 | C.P. ALL PCL-FG | 0.003% | 94.851% |
| 5145 | F E CONSORTM IN | 0.003% | 94.854% |
| 5146 | CHINA OVERASEA | 0.003% | 94.856% |
| 5147 | CPFL ENERGIA SA | 0.003% | 94.859% |
| 5148 | DIGNITY PLC | 0.003% | 94.862% |
| 5149 | SUNTORY BEVERAG | 0.003% | 94.864% |
| 5150 | COHU INC COMMON STOCK USD1.0 | 0.003% | 94.867% |
| 5151 | INFINERA CORP | 0.003% | 94.870% |
| 5152 | RELO HOLDINGS I | 0.003% | 94.872% |
| 5153 | HSN INC COMMON STOCK USD.01 | 0.003% | 94.875% |
| 5154 | WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1 | 0.003% | 94.877% |
| 5155 | TIM PARTICIPA | 0.003% | 94.880% |
| 5156 | BARITO PAC TBK | 0.003% | 94.883% |
| 5157 | BANGKOK AIRWAYS | 0.003% | 94.885% |
| 5158 | TRAVELPORT WORL | 0.003% | 94.888% |
| 5159 | AEON MALL CO LT | 0.003% | 94.891% |
| 5160 | KEIHIN ELEC EXP | 0.003% | 94.893% |
| 5161 | AMBUJA CEMENTS | 0.003% | 94.896% |
| 5162 | METALL ZUG AG | 0.003% | 94.899% |
| 5163 | TOMRA SYSTEMS A | 0.003% | 94.901% |
| 5164 | SOUTHERN CROSS | 0.003% | 94.904% |
| 5165 | DRAEGERWERK AG | 0.003% | 94.906% |
| 5166 | OFG BANCORP COMMON STOCK USD1.0 | 0.003% | 94.909% |
| 5167 | ZENSHO CO LTD | 0.003% | 94.912% |
| 5168 | MAANSHAN IRON & | 0.003% | 94.914% |
| 5169 | SWIRE PACIFIC | 0.003% | 94.917% |
| 5170 | OMNIA HOLDINGS | 0.003% | 94.920% |
| 5171 | NIB HOLDINGS LT | 0.003% | 94.922% |
| 5172 | RYOBI | 0.003% | 94.925% |
| 5173 | PARKWAY INC REIT USD.001 | 0.003% | 94.927% |
| 5174 | CHINA POWER INT | 0.003% | 94.930% |
| 5175 | BARNES & NOBLE | 0.003% | 94.933% |
| 5176 | TCC HONG KONG C | 0.003% | 94.935% |
| 5177 | EDELWEISS FIN S | 0.003% | 94.938% |
| 5178 | TELECOM PLUS | 0.003% | 94.941% |
| 5179 | HERA | 0.003% | 94.943% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5180 | CHINA TRADITION | 0.003% | 94.946% |
| 5181 | TRAVELSKY TECHN | 0.003% | 94.948% |
| 5182 | YAMAGATA BANK | 0.003% | 94.951% |
| 5183 | JGC CORP | 0.003% | 94.954% |
| 5184 | POWER GRID CORP | 0.003% | 94.956% |
| 5185 | MEIDENSHA CORP | 0.003% | 94.959% |
| 5186 | RESORTTRUST INC | 0.003% | 94.961% |
| 5187 | EZAKI GLICO CO | 0.003% | 94.964% |
| 5188 | NANOMETRICS | 0.003% | 94.967% |
| 5189 | YODOGAWA STEEL | 0.003% | 94.969% |
| 5190 | MYERS INDUSTRIES INC COMMON STOCK | 0.003% | 94.972% |
| 5191 | NATIONAL PRESTO INDS INC COMMON STOCK USD1.0 | 0.003% | 94.975% |
| 5192 | INPHI CORP COMMON STOCK | 0.003% | 94.977% |
| 5193 | NONG SHIM CO | 0.003% | 94.980% |
| 5194 | JACCS CO | 0.003% | 94.982% |
| 5195 | CROMPTON GREAVE | 0.003% | 94.985% |
| 5196 | INMOBILIARIA CO | 0.003% | 94.988% |
| 5197 | SKY PLC SPN ADR ADR | 0.003% | 94.990% |
| 5198 | KADANT INC COMMON STOCK USD.01 | 0.003% | 94.993% |
| 5199 | ADVANCED | 0.003% | 94.995% |
| 5200 | HOPSON DEVELOPM | 0.003% | 94.998% |
| 5201 | KOREA ELEC POWER CORP SP ADR ADR | 0.003% | 95.001% |
| 5202 | KANAMOTO CO LTD | 0.003% | 95.003% |
| 5203 | AVEVA GROUP PLC | 0.003% | 95.006% |
| 5204 | DONGKUK STEEL M | 0.003% | 95.008% |
| 5205 | SOMFY SA | 0.003% | 95.011% |
| 5206 | BCO BILBAO VIZC | 0.003% | 95.014% |
| 5207 | FUFENG GROUP LT | 0.003% | 95.016% |
| 5208 | HERSHA HOSPITALITY TRUST REIT USD.01 | 0.003% | 95.019% |
| 5209 | LUMINEX CORP COMMON STOCK USD.001 | 0.003% | 95.021% |
| 5210 | YAMANASHI CHUO | 0.003% | 95.024% |
| 5211 | PT ANEKA TAMBAN | 0.003% | 95.026% |
| 5212 | HEIWADO CO LTD | 0.003% | 95.029% |
| 5213 | AMOREPACIFIC-NE | 0.003% | 95.032% |
| 5214 | CHINA SCE PROPE | 0.003% | 95.034% |
| 5215 | AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001 | 0.003% | 95.037% |
| 5216 | RPX CORP COMMON STOCK USD.0001 | 0.003% | 95.039% |
| 5217 | ITAU UNIBANCO H | 0.003% | 95.042% |
| 5218 | MERCANTILE BANK CORP COMMON STOCK | 0.003% | 95.045% |
| 5219 | JAPAN AVIATN EL | 0.003% | 95.047% |
| 5220 | TELEFONICA DE E | 0.003% | 95.050% |
| 5221 | BHARAT PETROL C | 0.003% | 95.052% |
| 5222 | ARCS CO LTD | 0.003% | 95.055% |
| 5223 | ANIKA THERAPEUTICS INC COMMON STOCK USD.01 | 0.003% | 95.057% |
| 5224 | TATNEFT PAO SPONSORED ADR ADR | 0.003% | 95.060% |
| 5225 | BANGCHAK PETROL | 0.003% | 95.063% |
| 5226 | APPLUS SERVICES | 0.003% | 95.065% |
| 5227 | SEIKO CORPORATI | 0.003% | 95.068% |
| 5228 | INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01 | 0.003% | 95.070% |
| 5229 | SKY PERFECT JSA | 0.003% | 95.073% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5230 | CELLTRION INC K | 0.003% | 95.076% |
| 5231 | PZU GR | 0.003% | 95.078% |
| 5232 | UNITED ARROWS L | 0.003% | 95.081% |
| 5233 | OPUS BANK | 0.003% | 95.083% |
| 5234 | COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01 | 0.003% | 95.086% |
| 5235 | CRAMO OYJ B SHS | 0.003% | 95.088% |
| 5236 | KEWPIE CORP | 0.003% | 95.091% |
| 5237 | HALLA HOLDINGS | 0.003% | 95.094% |
| 5238 | PENN NATIONAL GAMING INC COMMON STOCK USD.01 | 0.003% | 95.096% |
| 5239 | SINBON ELECTRON | 0.003% | 95.099% |
| 5240 | PP LONDON SUMAT | 0.003% | 95.101% |
| 5241 | UPC TECHNOLOGY | 0.003% | 95.104% |
| 5242 | NINTENDO CO | 0.003% | 95.106% |
| 5243 | PEREGRINE HLDGS | 0.003% | 95.109% |
| 5244 | SHUI ON LAND LT | 0.003% | 95.111% |
| 5245 | BIOSTIME INTERN | 0.003% | 95.114% |
| 5246 | ASSURA PLC | 0.003% | 95.117% |
| 5247 | POLSKIE GORNICT | 0.003% | 95.119% |
| 5248 | SARAS SPA | 0.003% | 95.122% |
| 5249 | KABU.COM SECURI | 0.003% | 95.124% |
| 5250 | ORTHOPIX INTL N | 0.003% | 95.127% |
| 5251 | TRIGANO | 0.003% | 95.129% |
| 5252 | FARO TECHNOLOGIES INC COMMON STOCK USD.001 | 0.003% | 95.132% |
| 5253 | RHB Capital | 0.003% | 95.134% |
| 5254 | SUPER RETAIL GR | 0.003% | 95.137% |
| 5255 | TEAM INC | 0.003% | 95.140% |
| 5256 | STONEGATE BANK COMMON STOCK USD.01 | 0.003% | 95.142% |
| 5257 | G8 EDUCATION LT | 0.003% | 95.145% |
| 5258 | EASTERLY GOVERNMENT PROPERTI REIT USD.01 | 0.003% | 95.147% |
| 5259 | SHOWA CORP | 0.003% | 95.150% |
| 5260 | ROCHE HOLDING A | 0.003% | 95.152% |
| 5261 | MILACRON HOLDINGS CORP COMMON STOCK USD.01 | 0.003% | 95.155% |
| 5262 | FUJITEC CO | 0.003% | 95.157% |
| 5263 | ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1 | 0.003% | 95.160% |
| 5264 | FENG HSIN IRON& | 0.003% | 95.163% |
| 5265 | M/I HOMES INC COMMON STOCK USD.01 | 0.003% | 95.165% |
| 5266 | HAVERTY FURNITURE COMMON STOCK USD1.0 | 0.003% | 95.168% |
| 5267 | ANHEUSER BUSCH INBEV SPN ADR ADR | 0.003% | 95.170% |
| 5268 | NISSIN KOGYO | 0.003% | 95.173% |
| 5269 | SEVEN GROUP HLD | 0.003% | 95.175% |
| 5270 | KOMAX HOLDING A | 0.003% | 95.178% |
| 5271 | SEMBCORP MARINE | 0.003% | 95.180% |
| 5272 | KADOKAWA DWANGO | 0.003% | 95.183% |
| 5273 | EMS-CHEMIE HLDG | 0.003% | 95.185% |
| 5274 | POONGSAN CORP(N | 0.003% | 95.188% |
| 5275 | BIC CAMERA INC. | 0.003% | 95.191% |
| 5276 | BONDUELLE SCA | 0.003% | 95.193% |
| 5277 | IINO KAIUN KAIS | 0.003% | 95.196% |
| 5278 | ENGINEERS INDIA | 0.003% | 95.198% |
| 5279 | VIDRALA S.A. | 0.003% | 95.201% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5280 | ARMSTRONG FLOORING INC COMMON STOCK USD.0001 | 0.003% | 95.203% |
| 5281 | HORIZON BANCORP INDIANA COMMON STOCK | 0.003% | 95.206% |
| 5282 | JAPAN SECS FINA | 0.003% | 95.208% |
| 5283 | WATERSTONE FINANCIAL INC COMMON STOCK USD.01 | 0.003% | 95.211% |
| 5284 | TOYO INK MFG CO | 0.003% | 95.213% |
| 5285 | NS SOLUTIONS CO | 0.003% | 95.216% |
| 5286 | ACC LIMITED | 0.003% | 95.218% |
| 5287 | BRISTOW GROUP INC COMMON STOCK USD.01 | 0.003% | 95.221% |
| 5288 | GENTING INTERNA | 0.003% | 95.223% |
| 5289 | JINRO LTD | 0.003% | 95.226% |
| 5290 | NITTO BOSEKI CO | 0.003% | 95.229% |
| 5291 | YAHOO JAPAN COR | 0.003% | 95.231% |
| 5292 | CIE AUTOMOTIVE | 0.003% | 95.234% |
| 5293 | GIORDANO INTL L | 0.003% | 95.236% |
| 5294 | SHIKOKU ELEC PO | 0.003% | 95.239% |
| 5295 | FISHER (JAMES) | 0.003% | 95.241% |
| 5296 | HUAKU DEVELOPME | 0.003% | 95.244% |
| 5297 | OVS SPA | 0.003% | 95.246% |
| 5298 | BARR(A.G.) | 0.003% | 95.249% |
| 5299 | MPHASIS LTD | 0.003% | 95.251% |
| 5300 | HERITAGE COMMERCE CORP COMMON STOCK | 0.003% | 95.254% |
| 5301 | SUPERIOR INDUSTRIES INTL COMMON STOCK | 0.003% | 95.256% |
| 5302 | CHIPBOND TECHNO | 0.003% | 95.259% |
| 5303 | FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01 | 0.003% | 95.261% |
| 5304 | MATAHARI DEPART | 0.003% | 95.264% |
| 5305 | PTC INC COMMON STOCK USD.01 | 0.003% | 95.266% |
| 5306 | REGIS CORP COMMON STOCK USD.05 | 0.003% | 95.269% |
| 5307 | CASTROL INDIA L | 0.003% | 95.271% |
| 5308 | CAPCOM CO | 0.003% | 95.274% |
| 5309 | INTERROLL HOLDI | 0.003% | 95.276% |
| 5310 | CyberAgent, Inc | 0.003% | 95.279% |
| 5311 | LISI | 0.003% | 95.281% |
| 5312 | GRENDENE SA | 0.003% | 95.284% |
| 5313 | GRUPO ELEKTRA(N | 0.003% | 95.286% |
| 5314 | MID REIT INC | 0.003% | 95.289% |
| 5315 | CD PROJEKT SA | 0.003% | 95.291% |
| 5316 | PACIFIC INDUSTR | 0.003% | 95.294% |
| 5317 | ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01 | 0.003% | 95.296% |
| 5318 | BAYWA AG (BAYER | 0.003% | 95.299% |
| 5319 | EMP NAC ELECTRI | 0.003% | 95.302% |
| 5320 | OKINAWA BANK | 0.003% | 95.304% |
| 5321 | BANCA IFIS | 0.003% | 95.307% |
| 5322 | ANGANG NEW STEE | 0.003% | 95.309% |
| 5323 | HEMFOSA FASTIGH | 0.003% | 95.312% |
| 5324 | INDUTRADE AB | 0.003% | 95.314% |
| 5325 | GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01 | 0.003% | 95.317% |
| 5326 | CHUNGHWA TELECO | 0.002% | 95.319% |
| 5327 | UACJ CORP | 0.002% | 95.322% |
| 5328 | KCE ELECTRONICS | 0.002% | 95.324% |
| 5329 | VTB BANK(JSC) | 0.002% | 95.327% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5330 | SWISS LIFE HLDG | 0.002% | 95.329% |
| 5331 | REPUBLIC BANCORP INC CLASS A COMMON STOCK | 0.002% | 95.331% |
| 5332 | SALVATORE FERRA | 0.002% | 95.334% |
| 5333 | CHUNGHWA TELECOM LT SPON ADR ADR | 0.002% | 95.336% |
| 5334 | SIAM CITY CEMEN | 0.002% | 95.339% |
| 5335 | RESTAURANT GROU | 0.002% | 95.341% |
| 5336 | AUSTEVOLL SEAFO | 0.002% | 95.344% |
| 5337 | ASSORE | 0.002% | 95.346% |
| 5338 | DON QUIJOTE | 0.002% | 95.349% |
| 5339 | HARMONIC INC | 0.002% | 95.351% |
| 5340 | MERITOR INC COMMON STOCK USD1.0 | 0.002% | 95.354% |
| 5341 | INDRA SISTEMAS | 0.002% | 95.356% |
| 5342 | KENEDIX RESIDEN | 0.002% | 95.359% |
| 5343 | SILVER BAY REALTY TRUST CORP REIT USD.01 | 0.002% | 95.361% |
| 5344 | SITRONIX TECHNO | 0.002% | 95.364% |
| 5345 | BRICKWORKS | 0.002% | 95.366% |
| 5346 | FUTABA CORP | 0.002% | 95.369% |
| 5347 | TRULY INTL HLDG | 0.002% | 95.371% |
| 5348 | INTERCONEXION E | 0.002% | 95.374% |
| 5349 | RYMAN HEALTHCAR | 0.002% | 95.376% |
| 5350 | BIOTELEMETRY INC COMMON STOCK USD.001 | 0.002% | 95.379% |
| 5351 | CHUY S HOLDINGS INC COMMON STOCK USD.01 | 0.002% | 95.381% |
| 5352 | DIAMOND HILL INVESTMENT GRP COMMON STOCK | 0.002% | 95.384% |
| 5353 | TESARO INC | 0.002% | 95.386% |
| 5354 | GF SECURITIES C | 0.002% | 95.389% |
| 5355 | NAN YA PRINTED | 0.002% | 95.391% |
| 5356 | KERRY LOGISTICS | 0.002% | 95.394% |
| 5357 | ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001 | 0.002% | 95.396% |
| 5358 | J TRUST CO. LTD | 0.002% | 95.399% |
| 5359 | GOLDEN EAGLE RE | 0.002% | 95.401% |
| 5360 | PETRONAS CHEMIC | 0.002% | 95.403% |
| 5361 | HUATAI SECURITI | 0.002% | 95.406% |
| 5362 | GUNZE | 0.002% | 95.408% |
| 5363 | WING TAI HOLDIN | 0.002% | 95.411% |
| 5364 | SAGAMI RAILWAY | 0.002% | 95.413% |
| 5365 | BANCA GENERALI | 0.002% | 95.416% |
| 5366 | SHUTTERSTOCK INC COMMON STOCK USD.01 | 0.002% | 95.418% |
| 5367 | BLACK DIAMOND G | 0.002% | 95.421% |
| 5368 | BLUE LABEL TELE | 0.002% | 95.423% |
| 5369 | TAKARA STANDARD | 0.002% | 95.426% |
| 5370 | FTD COS INC COMMON STOCK USD.0001 | 0.002% | 95.428% |
| 5371 | SONDA S.A. | 0.002% | 95.431% |
| 5372 | FASTIGHETS AB B | 0.002% | 95.433% |
| 5373 | LIBERBANK SA | 0.002% | 95.435% |
| 5374 | TAIWAN TEA CORP | 0.002% | 95.438% |
| 5375 | CP POKPHAND CO | 0.002% | 95.440% |
| 5376 | FORTUNE R/EST I | 0.002% | 95.443% |
| 5377 | TACHI-S CO | 0.002% | 95.445% |
| 5378 | SHINKO ELEC IND | 0.002% | 95.448% |
| 5379 | CEBU AIR INC | 0.002% | 95.450% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5380 | SAWAI PHARM CO | 0.002% | 95.453% |
| 5381 | GREAT WALL ENTE | 0.002% | 95.455% |
| 5382 | NICE SYSTEMS | 0.002% | 95.458% |
| 5383 | INDIA INFOLINE | 0.002% | 95.460% |
| 5384 | CHINA SHIPPING | 0.002% | 95.462% |
| 5385 | YAMAZAKI BAKING | 0.002% | 95.465% |
| 5386 | HOKURIKU ELEC P | 0.002% | 95.467% |
| 5387 | MOTECH INDUSTRI | 0.002% | 95.470% |
| 5388 | PARK 24 CO | 0.002% | 95.472% |
| 5389 | PUBLICIS GROUPE | 0.002% | 95.475% |
| 5390 | UNIFI INC | 0.002% | 95.477% |
| 5391 | AFG ARBONIA-FOR | 0.002% | 95.480% |
| 5392 | TALK TALK TELEC | 0.002% | 95.482% |
| 5393 | TOKAI TOKYO SEC | 0.002% | 95.484% |
| 5394 | GMP CAPITAL COR | 0.002% | 95.487% |
| 5395 | ALPINE ELECTRON | 0.002% | 95.489% |
| 5396 | CHATHAM LODGING | 0.002% | 95.492% |
| 5397 | ULTIMATE | 0.002% | 95.494% |
| 5398 | IBJ LEASING CO | 0.002% | 95.497% |
| 5399 | ALMOST FAMILY INC COMMON STOCK USD.1 | 0.002% | 95.499% |
| 5400 | TAIWAN SEMICOND | 0.002% | 95.502% |
| 5401 | LG HOME SHOPPIN | 0.002% | 95.504% |
| 5402 | THERATECHNOLOGI | 0.002% | 95.506% |
| 5403 | YUZHOU PROPERTI | 0.002% | 95.509% |
| 5404 | PIER 1 IMPORTS INC COMMON STOCK USD.001 | 0.002% | 95.511% |
| 5405 | SEIBU HOLDINGS | 0.002% | 95.514% |
| 5406 | MITCHELLS & BUT | 0.002% | 95.516% |
| 5407 | AUTOGRILL SPA | 0.002% | 95.519% |
| 5408 | AUSTRALIAN PHAR | 0.002% | 95.521% |
| 5409 | ALL NIPPON AIRW | 0.002% | 95.523% |
| 5410 | FARMER BROS CO COMMON STOCK USD1.0 | 0.002% | 95.526% |
| 5411 | COCOKARA FINE H | 0.002% | 95.528% |
| 5412 | SONY FINANCIAL | 0.002% | 95.531% |
| 5413 | CARGOJET INC. | 0.002% | 95.533% |
| 5414 | COPEL PARANA EN | 0.002% | 95.535% |
| 5415 | 1ST PHILIPPINE | 0.002% | 95.538% |
| 5416 | NAMPAK LTD. | 0.002% | 95.540% |
| 5417 | TOKYU CONST | 0.002% | 95.543% |
| 5418 | BLUE HILLS BANCORP INC COMMON STOCK USD.01 | 0.002% | 95.545% |
| 5419 | UNITED PHOTOVOL | 0.002% | 95.548% |
| 5420 | ZHEJIANG EXPRES | 0.002% | 95.550% |
| 5421 | U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01 | 0.002% | 95.552% |
| 5422 | VERBUND AG | 0.002% | 95.555% |
| 5423 | USIMINAS USI SD | 0.002% | 95.557% |
| 5424 | FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01 | 0.002% | 95.560% |
| 5425 | DONGBU HITEK CO | 0.002% | 95.562% |
| 5426 | BIZLINK HOLDING | 0.002% | 95.564% |
| 5427 | KITZ CORPORATIO | 0.002% | 95.567% |
| 5428 | CHINA SYNTH RUB | 0.002% | 95.569% |
| 5429 | AOMORI BANK | 0.002% | 95.572% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5430 | HACKETT GROUP INC/THE COMMON STOCK USD.001 | 0.002% | 95.574% |
| 5431 | MORGUARD NORTH | 0.002% | 95.576% |
| 5432 | CHANGSHA ZOOMLI | 0.002% | 95.579% |
| 5433 | KINDEN CORPORAT | 0.002% | 95.581% |
| 5434 | BANG & OLUFSEN | 0.002% | 95.584% |
| 5435 | CHAMPION REAL E | 0.002% | 95.586% |
| 5436 | KOENIG & BAUER | 0.002% | 95.588% |
| 5437 | UNDER ARMOUR IN | 0.002% | 95.591% |
| 5438 | DERICHEBOURG | 0.002% | 95.593% |
| 5439 | TAL EDUCATION GROUP ADR ADR | 0.002% | 95.596% |
| 5440 | BCO CREDITO INV | 0.002% | 95.598% |
| 5441 | MARUICHI STL TU | 0.002% | 95.600% |
| 5442 | ALIBABA PICTURE | 0.002% | 95.603% |
| 5443 | NATIONAL ALUMIN | 0.002% | 95.605% |
| 5444 | TIER REIT INC REIT USD.0001 | 0.002% | 95.607% |
| 5445 | TITAN INTERNATIONAL INC COMMON STOCK | 0.002% | 95.610% |
| 5446 | CTS CORP COMMON STOCK | 0.002% | 95.612% |
| 5447 | LINDSAY CORP COMMON STOCK USD1.0 | 0.002% | 95.615% |
| 5448 | OMEGA PROTEIN CORP COMMON STOCK USD.01 | 0.002% | 95.617% |
| 5449 | ARCELIK AS | 0.002% | 95.619% |
| 5450 | TENARIS S.A. | 0.002% | 95.622% |
| 5451 | CANCOM SE | 0.002% | 95.624% |
| 5452 | HANJIN KAL CORP | 0.002% | 95.627% |
| 5453 | INWIDO AB | 0.002% | 95.629% |
| 5454 | FELDA GLOBAL VE | 0.002% | 95.631% |
| 5455 | TAKATA CORP | 0.002% | 95.634% |
| 5456 | BANCO COMERCIAL | 0.002% | 95.636% |
| 5457 | O/SEAS UNION EN | 0.002% | 95.638% |
| 5458 | RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001 | 0.002% | 95.641% |
| 5459 | MISC BERHAD | 0.002% | 95.643% |
| 5460 | CIR-COMPAGNIE I | 0.002% | 95.645% |
| 5461 | SPAREBANK 1 SR | 0.002% | 95.648% |
| 5462 | CIA HERING | 0.002% | 95.650% |
| 5463 | SHOWA SANGYO CO | 0.002% | 95.653% |
| 5464 | SQUARE ENIX HOL | 0.002% | 95.655% |
| 5465 | PARKWAY LIFE RE | 0.002% | 95.657% |
| 5466 | TEMP HOLDINGS C | 0.002% | 95.660% |
| 5467 | HERO HONDA | 0.002% | 95.662% |
| 5468 | FIRST INTER BK | 0.002% | 95.664% |
| 5469 | CHOW TAI FOOK J | 0.002% | 95.667% |
| 5470 | NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01 | 0.002% | 95.669% |
| 5471 | WEG SA | 0.002% | 95.671% |
| 5472 | AIR FRANCE-KLM | 0.002% | 95.674% |
| 5473 | CJ CGV | 0.002% | 95.676% |
| 5474 | PEOPLES BANCORP INC COMMON STOCK | 0.002% | 95.678% |
| 5475 | GETTY PETROLEUM | 0.002% | 95.681% |
| 5476 | CONSORT MEDICAL | 0.002% | 95.683% |
| 5477 | VITASOY INTL | 0.002% | 95.686% |
| 5478 | ELRINGKLINGER | 0.002% | 95.688% |
| 5479 | ZUGER KANTONALB | 0.002% | 95.690% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5480 | LASSILA & TIKAN | 0.002% | 95.693% |
| 5481 | H. LUNDBECK A/S | 0.002% | 95.695% |
| 5482 | AIRTAC INTERNAT | 0.002% | 95.697% |
| 5483 | HEALTHCARE SERV | 0.002% | 95.700% |
| 5484 | RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01 | 0.002% | 95.702% |
| 5485 | KIMBALL ELECTRONICS INC COMMON STOCK | 0.002% | 95.704% |
| 5486 | SHUN TAK HLDGS | 0.002% | 95.707% |
| 5487 | FINECOBANK BANC | 0.002% | 95.709% |
| 5488 | NEW WAVE GROUP | 0.002% | 95.711% |
| 5489 | SAMSUNG TECHWIN | 0.002% | 95.714% |
| 5490 | GINKO INTERNATI | 0.002% | 95.716% |
| 5491 | BRIGHTOIL PETRO | 0.002% | 95.718% |
| 5492 | HITACHI MAXELL | 0.002% | 95.721% |
| 5493 | YUNG TAY ENGINE | 0.002% | 95.723% |
| 5494 | KUNGSLEDEN AB N | 0.002% | 95.725% |
| 5495 | TTY BIPHARM CO | 0.002% | 95.728% |
| 5496 | KRATOS DEFENSE + SECURITY COMMON STOCK USD.001 | 0.002% | 95.730% |
| 5497 | KMG CHEMICALS INC COMMON STOCK USD.01 | 0.002% | 95.732% |
| 5498 | UNIVERSAL HEALTH RLTY INCOME REIT USD.01 | 0.002% | 95.735% |
| 5499 | WESTERN ENERGY | 0.002% | 95.737% |
| 5500 | CITIC 1616 HLDG | 0.002% | 95.739% |
| 5501 | HAREL INSURANCE | 0.002% | 95.742% |
| 5502 | JSW ENERGY LTD | 0.002% | 95.744% |
| 5503 | KANSAI PAINT CO | 0.002% | 95.746% |
| 5504 | HISAMITSU PHARM | 0.002% | 95.749% |
| 5505 | INTERNET INITIA | 0.002% | 95.751% |
| 5506 | FRESENIUS MEDIC | 0.002% | 95.753% |
| 5507 | EXAR CORP COMMON STOCK USD.0001 | 0.002% | 95.756% |
| 5508 | NMI HOLDINGS INC CLASS A COMMON STOCK USD.01 | 0.002% | 95.758% |
| 5509 | RALLYE | 0.002% | 95.760% |
| 5510 | AXFOOD AB | 0.002% | 95.763% |
| 5511 | AMERICAN VANGUARD CORP COMMON STOCK USD.1 | 0.002% | 95.765% |
| 5512 | HEALTHSTREAM INC COMMON STOCK | 0.002% | 95.767% |
| 5513 | PEAPACK GLADSTONE FINL CORP COMMON STOCK | 0.002% | 95.770% |
| 5514 | IMA(IND MACC AU | 0.002% | 95.772% |
| 5515 | E INK HOLDINGS | 0.002% | 95.774% |
| 5516 | KATE SPADE + CO COMMON STOCK USD1.0 | 0.002% | 95.777% |
| 5517 | TRANSGLOBE ENERGY CORP COMMON STOCK | 0.002% | 95.779% |
| 5518 | KOREA PETROCHEM | 0.002% | 95.781% |
| 5519 | MENZIES(JOHN) | 0.002% | 95.784% |
| 5520 | CHINA EASTERN A | 0.002% | 95.786% |
| 5521 | SAMSUNG FINE CH | 0.002% | 95.788% |
| 5522 | ROUND ONE CORP | 0.002% | 95.791% |
| 5523 | PARAMOUNT BED H | 0.002% | 95.793% |
| 5524 | STATE NATIONAL COS INC COMMON STOCK USD.001 | 0.002% | 95.795% |
| 5525 | GRUPO SIMEC S.A | 0.002% | 95.797% |
| 5526 | ADVANTECH CO LT | 0.002% | 95.800% |
| 5527 | CATO CORP CLASS A COMMON STOCK USD.033 | 0.002% | 95.802% |
| 5528 | SYNNEX TECH INT | 0.002% | 95.804% |
| 5529 | AMTRAN TECHNOLO | 0.002% | 95.807% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5530 | SEKISUI HOUSE | 0.002% | 95.809% |
| 5531 | ENNIS INC COMMON STOCK USD2.5 | 0.002% | 95.811% |
| 5532 | CHINA SOUTH CIT | 0.002% | 95.814% |
| 5533 | PLY GEM HOLDINGS INC COMMON STOCK USD.01 | 0.002% | 95.816% |
| 5534 | MY EG SERVICES | 0.002% | 95.818% |
| 5535 | MEDIA NUSANTARA | 0.002% | 95.821% |
| 5536 | NIPPON SIGNAL C | 0.002% | 95.823% |
| 5537 | DXP ENTERPRISES | 0.002% | 95.825% |
| 5538 | CAPITAL ONE BAN | 0.002% | 95.827% |
| 5539 | JUST EAT PLC | 0.002% | 95.830% |
| 5540 | ABACUS PROPERTY | 0.002% | 95.832% |
| 5541 | ACEA SPA | 0.002% | 95.834% |
| 5542 | ADASTRIA HOLDI | 0.002% | 95.837% |
| 5543 | TAIWAN MOBILE | 0.002% | 95.839% |
| 5544 | GIGABYTE TECHNO | 0.002% | 95.841% |
| 5545 | NORTH AMERICAN ENERGY PARTNE COMMON STOCK | 0.002% | 95.844% |
| 5546 | GEMTEK TECHNOLO | 0.002% | 95.846% |
| 5547 | KIATNAKIN FIN&S | 0.002% | 95.848% |
| 5548 | SUPALAI PUBLIC | 0.002% | 95.850% |
| 5549 | XENCOR INC COMMON STOCK USD.01 | 0.002% | 95.853% |
| 5550 | CHENG UEI PRECI | 0.002% | 95.855% |
| 5551 | HONG KONG LAND | 0.002% | 95.857% |
| 5552 | OTTER TAIL CORP COMMON STOCK USD5.0 | 0.002% | 95.860% |
| 5553 | CAPITARETAIL CH | 0.002% | 95.862% |
| 5554 | LIBERTY GLOBAL | 0.002% | 95.864% |
| 5555 | SUMMARECON AGUN | 0.002% | 95.866% |
| 5556 | FIRST RESOURCES | 0.002% | 95.869% |
| 5557 | COPPER MTN MNG | 0.002% | 95.871% |
| 5558 | PT BUMI SERPONG | 0.002% | 95.873% |
| 5559 | FIRST DEFIANCE FINL CORP COMMON STOCK USD.01 | 0.002% | 95.876% |
| 5560 | ORBCOMM INC COMMON STOCK USD.001 | 0.002% | 95.878% |
| 5561 | AOKI INTL | 0.002% | 95.880% |
| 5562 | BROWN FORMAN CORP CLASS A COMMON STOCK USD.15 | 0.002% | 95.882% |
| 5563 | OKUMURA CORP | 0.002% | 95.885% |
| 5564 | DELTA ELECTRONI | 0.002% | 95.887% |
| 5565 | KOREA KUMHO PET | 0.002% | 95.889% |
| 5566 | VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001 | 0.002% | 95.892% |
| 5567 | LIVANOVA PLC | 0.002% | 95.894% |
| 5568 | SK GAS | 0.002% | 95.896% |
| 5569 | QCR HOLDINGS INC COMMON STOCK USD1.0 | 0.002% | 95.898% |
| 5570 | TRANSM ALIANCA | 0.002% | 95.901% |
| 5571 | OKAMOTO INDUSTR | 0.002% | 95.903% |
| 5572 | NATIONAL THERMA | 0.002% | 95.905% |
| 5573 | PLAZA RETAIL RE | 0.002% | 95.908% |
| 5574 | COM HEM HLDG AB | 0.002% | 95.910% |
| 5575 | BOLSA MEXICANA | 0.002% | 95.912% |
| 5576 | NAUTILUS GROUP | 0.002% | 95.914% |
| 5577 | KATO SANGYO CO | 0.002% | 95.917% |
| 5578 | NANYA TECHNOLOG | 0.002% | 95.919% |
| 5579 | ABSOLUTE SOFTWA | 0.002% | 95.921% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5580 | GENOMMA LAB INT | 0.002% | 95.923% |
| 5581 | JUBLIANT FOODWO | 0.002% | 95.926% |
| 5582 | INVESTORS REAL ESTATE TRUST REIT | 0.002% | 95.928% |
| 5583 | WISTRON NEWEB C | 0.002% | 95.930% |
| 5584 | FIRST FOUNDATION INC COMMON STOCK USD.001 | 0.002% | 95.932% |
| 5585 | WILLIAM LYON HOMES CL A COMMON STOCK USD.01 | 0.002% | 95.935% |
| 5586 | PITNEY BOWES INC COMMON STOCK USD1.0 | 0.002% | 95.937% |
| 5587 | CKD CORP | 0.002% | 95.939% |
| 5588 | HAITIAN INTL HL | 0.002% | 95.942% |
| 5589 | BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01 | 0.002% | 95.944% |
| 5590 | BUNKA SHUTTER C | 0.002% | 95.946% |
| 5591 | TOPPAN FORMS | 0.002% | 95.948% |
| 5592 | SONIC CORP | 0.002% | 95.951% |
| 5593 | GOLDEN STAR RES | 0.002% | 95.953% |
| 5594 | SRI TRANG AGRO | 0.002% | 95.955% |
| 5595 | SIIX CORPORATIO | 0.002% | 95.957% |
| 5596 | BECHTLE AG | 0.002% | 95.960% |
| 5597 | EMBOTELLA ANDIN | 0.002% | 95.962% |
| 5598 | THERMON GROUP HOLDINGS INC COMMON STOCK USD.001 | 0.002% | 95.964% |
| 5599 | IOOF HOLDINGS L | 0.002% | 95.966% |
| 5600 | TRANSPORT INTL | 0.002% | 95.969% |
| 5601 | ATRION CORPORATION COMMON STOCK USD.1 | 0.002% | 95.971% |
| 5602 | INDUSTR L FIN(IF | 0.002% | 95.973% |
| 5603 | BRIDGE BANCORP INC COMMON STOCK USD.01 | 0.002% | 95.975% |
| 5604 | AUCKLAND INTERN | 0.002% | 95.978% |
| 5605 | ELITE ADVANCED | 0.002% | 95.980% |
| 5606 | ENZO BIOCHEM INC COMMON STOCK USD.01 | 0.002% | 95.982% |
| 5607 | HENKEL KGAA-BEA | 0.002% | 95.984% |
| 5608 | FAMOUS BRANDS L | 0.002% | 95.987% |
| 5609 | COCA-COLA FEMSA | 0.002% | 95.989% |
| 5610 | TATA CHEMICALS | 0.002% | 95.991% |
| 5611 | GLOBAL INDEMNIT | 0.002% | 95.993% |
| 5612 | NIKKISO CO | 0.002% | 95.995% |
| 5613 | TOKYO OHKA KOGY | 0.002% | 95.998% |
| 5614 | SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0 | 0.002% | 96.000% |
| 5615 | MIGDAL INSURAN | 0.002% | 96.002% |
| 5616 | GRAINGER TRUST | 0.002% | 96.004% |
| 5617 | DOOSAN CORP | 0.002% | 96.007% |
| 5618 | SEMAPA SOC INVE | 0.002% | 96.009% |
| 5619 | AKER SOLUTIONS | 0.002% | 96.011% |
| 5620 | CEWE COLOR HLDG | 0.002% | 96.013% |
| 5621 | LUXOFT HOLDING | 0.002% | 96.015% |
| 5622 | AXCELIS TECHNOL | 0.002% | 96.018% |
| 5623 | MYTILINEOS | 0.002% | 96.020% |
| 5624 | GUNGHO ONLINE E | 0.002% | 96.022% |
| 5625 | QUALYS INC COMMON STOCK USD.001 | 0.002% | 96.024% |
| 5626 | AIN PHARMACIEZ | 0.002% | 96.027% |
| 5627 | METRO HOLDINGS | 0.002% | 96.029% |
| 5628 | K-BRO LINEN INC | 0.002% | 96.031% |
| 5629 | FUYAO GLASS IND | 0.002% | 96.033% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5630 | RETROPHIN INC COMMON STOCK USD.0001 | 0.002% | 96.035% |
| 5631 | PATTERN ENERGY GROUP INC COMMON STOCK USD.01 | 0.002% | 96.038% |
| 5632 | ITE GROUP | 0.002% | 96.040% |
| 5633 | NIPPON CHEMI-CO | 0.002% | 96.042% |
| 5634 | MISTRAS GROUP INC COMMON STOCK USD.01 | 0.002% | 96.044% |
| 5635 | NISHI NIPPON RR | 0.002% | 96.046% |
| 5636 | VANGUARD INTL S | 0.002% | 96.049% |
| 5637 | VISUAL PHOTONIC | 0.002% | 96.051% |
| 5638 | PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001 | 0.002% | 96.053% |
| 5639 | TOSHIBA PLANT K | 0.002% | 96.055% |
| 5640 | ITALMOBILIARE | 0.002% | 96.057% |
| 5641 | TAINAN SPINNING | 0.002% | 96.060% |
| 5642 | GREE INC | 0.002% | 96.062% |
| 5643 | MONOTARO CO.LTD | 0.002% | 96.064% |
| 5644 | NIPPON REIT INV | 0.002% | 96.066% |
| 5645 | ORIOR AG | 0.002% | 96.068% |
| 5646 | NEXTDC LTD | 0.002% | 96.071% |
| 5647 | MITSUBISHI LOGI | 0.002% | 96.073% |
| 5648 | EPISTAR CORP | 0.002% | 96.075% |
| 5649 | PUREGOLD PRICE | 0.002% | 96.077% |
| 5650 | NISSHA PRINTING | 0.002% | 96.079% |
| 5651 | AUTOBACS SEVEN | 0.002% | 96.082% |
| 5652 | XCERRA CORP COMMON STOCK USD.05 | 0.002% | 96.084% |
| 5653 | GOLD FIELDS LTD | 0.002% | 96.086% |
| 5654 | EVENT HOSPITALI | 0.002% | 96.088% |
| 5655 | ZZZPRIMA MEAT P | 0.002% | 96.090% |
| 5656 | ANADOLU EFES BI | 0.002% | 96.093% |
| 5657 | KINGSTON COMM(H | 0.002% | 96.095% |
| 5658 | NISSAN SHATAI C | 0.002% | 96.097% |
| 5659 | EVRAZ PLC | 0.002% | 96.099% |
| 5660 | HAKUHODO DY HLD | 0.002% | 96.101% |
| 5661 | KUDELSKI S.A. | 0.002% | 96.103% |
| 5662 | ASCENA RETAIL GROUP INC COMMON STOCK USD.01 | 0.002% | 96.106% |
| 5663 | KEISEI ELEC RY | 0.002% | 96.108% |
| 5664 | IMPAX LABORATORIES INC COMMON STOCK USD.01 | 0.002% | 96.110% |
| 5665 | UNIPETROL | 0.002% | 96.112% |
| 5666 | YULON MOTOR | 0.002% | 96.114% |
| 5667 | TRINITY MIRROR | 0.002% | 96.117% |
| 5668 | SOL MELIA SA | 0.002% | 96.119% |
| 5669 | NIC INC COMMON STOCK | 0.002% | 96.121% |
| 5670 | CAR INC | 0.002% | 96.123% |
| 5671 | KOA CORPORATION | 0.002% | 96.125% |
| 5672 | KYOWA HAKKO KIR | 0.002% | 96.127% |
| 5673 | OKINAWA ELEC PO | 0.002% | 96.130% |
| 5674 | INDIAN OIL CORP | 0.002% | 96.132% |
| 5675 | BARRACUDA NETWORKS INC COMMON STOCK USD.001 | 0.002% | 96.134% |
| 5676 | TASSAL GROUP | 0.002% | 96.136% |
| 5677 | BILIA AB | 0.002% | 96.138% |
| 5678 | SWIRE PROPERTIE | 0.002% | 96.140% |
| 5679 | POWERLONG REAL | 0.002% | 96.143% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5680 | GRINDROD LIMITE | 0.002% | 96.145% |
| 5681 | WOCKHARDT LIMIT | 0.002% | 96.147% |
| 5682 | TLG IMMOBILIEN | 0.002% | 96.149% |
| 5683 | CHIYODA CORP | 0.002% | 96.151% |
| 5684 | EZCORP INC CL A COMMON STOCK USD.01 | 0.002% | 96.153% |
| 5685 | KEPPEL DC REIT | 0.002% | 96.155% |
| 5686 | SYNCMOLD ENTERP | 0.002% | 96.158% |
| 5687 | KOREA LINE CORP | 0.002% | 96.160% |
| 5688 | TPI POLENE PCL | 0.002% | 96.162% |
| 5689 | RICOH LEASING | 0.002% | 96.164% |
| 5690 | FLEURY SA | 0.002% | 96.166% |
| 5691 | SARACEN MINERAL | 0.002% | 96.168% |
| 5692 | BIM BIRLESIK MA | 0.002% | 96.171% |
| 5693 | FRASERS CENTREP | 0.002% | 96.173% |
| 5694 | NICHICON CORP | 0.002% | 96.175% |
| 5695 | ESSENDANT INC COMMON STOCK USD.1 | 0.002% | 96.177% |
| 5696 | Meritz Fire & M | 0.002% | 96.179% |
| 5697 | SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.002% | 96.181% |
| 5698 | HUTCHISON TEL-H | 0.002% | 96.183% |
| 5699 | CONSTRUCCIONES | 0.002% | 96.186% |
| 5700 | JOLLIBEE FOODS | 0.002% | 96.188% |
| 5701 | HONG LEONG CRED | 0.002% | 96.190% |
| 5702 | CORVEL CORP COMMON STOCK USD.0001 | 0.002% | 96.192% |
| 5703 | NORDEX AG | 0.002% | 96.194% |
| 5704 | STARHILL GLOBAL | 0.002% | 96.196% |
| 5705 | UNISEM (M) BHD | 0.002% | 96.198% |
| 5706 | NISSIN ELECTRIC | 0.002% | 96.200% |
| 5707 | HOSHIZAKI ELECT | 0.002% | 96.203% |
| 5708 | KENEDIX RETAIL | 0.002% | 96.205% |
| 5709 | VEIDEKKE ASA | 0.002% | 96.207% |
| 5710 | IOI CORPORATION | 0.002% | 96.209% |
| 5711 | GOODMAN PROPERT | 0.002% | 96.211% |
| 5712 | HIBBETT SPORTS INC COMMON STOCK USD.01 | 0.002% | 96.213% |
| 5713 | ESSO (THAILAND) | 0.002% | 96.215% |
| 5714 | TEXTAINER GROUP | 0.002% | 96.217% |
| 5715 | INNERWORKINGS INC COMMON STOCK USD.0001 | 0.002% | 96.220% |
| 5716 | NIPPON SHEET GL | 0.002% | 96.222% |
| 5717 | HANSON INTL TBK | 0.002% | 96.224% |
| 5718 | BBMG CORPORATIO | 0.002% | 96.226% |
| 5719 | ZHEN DING TECHN | 0.002% | 96.228% |
| 5720 | OPTO TECH CORPN | 0.002% | 96.230% |
| 5721 | INDIA CEMENTS | 0.002% | 96.232% |
| 5722 | CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867 | 0.002% | 96.234% |
| 5723 | RESOLUTE MINING | 0.002% | 96.237% |
| 5724 | VITAMIN SHOPPE INC COMMON STOCK USD.01 | 0.002% | 96.239% |
| 5725 | HEADLAM GROUP | 0.002% | 96.241% |
| 5726 | TAIWAN GLASS | 0.002% | 96.243% |
| 5727 | HANKYU REIT INC | 0.002% | 96.245% |
| 5728 | BANK TABUNGAN N | 0.002% | 96.247% |
| 5729 | GLOBAL BRANDS G | 0.002% | 96.249% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5730 | KITE PHARMA INC COMMON STOCK USD.001 | 0.002% | 96.251% |
| 5731 | OESTERREICHISCH | 0.002% | 96.253% |
| 5732 | ADVANCED WIRELE | 0.002% | 96.256% |
| 5733 | SSY GROUP LTD | 0.002% | 96.258% |
| 5734 | JM FINANCIAL | 0.002% | 96.260% |
| 5735 | KT CORPORATION | 0.002% | 96.262% |
| 5736 | KUNG LONG BATTE | 0.002% | 96.264% |
| 5737 | ICONIX BRAND GROUP INC COMMON STOCK USD.001 | 0.002% | 96.266% |
| 5738 | HAYNES INTL INC | 0.002% | 96.268% |
| 5739 | GINTECH ENERGY | 0.002% | 96.270% |
| 5740 | JOY CITY PROPER | 0.002% | 96.272% |
| 5741 | ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001 | 0.002% | 96.274% |
| 5742 | ORIFLAME HOLDIN | 0.002% | 96.277% |
| 5743 | ABOITIZ EQUITY | 0.002% | 96.279% |
| 5744 | SEMICONDUCTOR M | 0.002% | 96.281% |
| 5745 | TON YI CORP | 0.002% | 96.283% |
| 5746 | TORRENT PHARM | 0.002% | 96.285% |
| 5747 | FRED'S INC | 0.002% | 96.287% |
| 5748 | ECHO GLOBAL LOG | 0.002% | 96.289% |
| 5749 | SUNDRUG CO LTD | 0.002% | 96.291% |
| 5750 | CHINA ZHEGTONG | 0.002% | 96.293% |
| 5751 | CHINA BILLS FIN | 0.002% | 96.295% |
| 5752 | HEALTHSCOPE LTD | 0.002% | 96.298% |
| 5753 | WOWPRIME CORP | 0.002% | 96.300% |
| 5754 | LG INDL SYSTEMS | 0.002% | 96.302% |
| 5755 | START TODAY CO | 0.002% | 96.304% |
| 5756 | SODA SANAYII | 0.002% | 96.306% |
| 5757 | KUREHA CHEM IND | 0.002% | 96.308% |
| 5758 | TOSHIBA MACHINE | 0.002% | 96.310% |
| 5759 | FORMOSA TAFFETA | 0.002% | 96.312% |
| 5760 | INDORAMA VENTUR | 0.002% | 96.314% |
| 5761 | MELCOR DEVS LTD | 0.002% | 96.316% |
| 5762 | KINSUS INTERCON | 0.002% | 96.318% |
| 5763 | HOUSE FOODS COR | 0.002% | 96.320% |
| 5764 | IRB INFRASTRUCT | 0.002% | 96.323% |
| 5765 | URSTADT BIDDLE | 0.002% | 96.325% |
| 5766 | AV HOMES INC COMMON STOCK USD1.0 | 0.002% | 96.327% |
| 5767 | PALO ALTO NETWORKS INC COMMON STOCK USD.0001 | 0.002% | 96.329% |
| 5768 | SK NETWORKS CO | 0.002% | 96.331% |
| 5769 | FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0 | 0.002% | 96.333% |
| 5770 | IZUMI CO | 0.002% | 96.335% |
| 5771 | RECHI PRECISION | 0.002% | 96.337% |
| 5772 | ZUMIEZ INC COMMON STOCK | 0.002% | 96.339% |
| 5773 | DE LA RUE | 0.002% | 96.341% |
| 5774 | PROMOTORA Y OPE | 0.002% | 96.343% |
| 5775 | CITYCON OYJ | 0.002% | 96.345% |
| 5776 | ENTERTAINMENT O | 0.002% | 96.348% |
| 5777 | VSE CORP COMMON STOCK USD.05 | 0.002% | 96.350% |
| 5778 | RAMCO CEMENTS | 0.002% | 96.352% |
| 5779 | PI INDUSTRIES L | 0.002% | 96.354% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5780 | UNITED SUPER MA | 0.002% | 96.356% |
| 5781 | MIRAIT HLDG COR | 0.002% | 96.358% |
| 5782 | SPIRENT COMMUNI | 0.002% | 96.360% |
| 5783 | RELIANCE COMMUN | 0.002% | 96.362% |
| 5784 | HOUSING DEVELOP | 0.002% | 96.364% |
| 5785 | WALLENSTAM AB | 0.002% | 96.366% |
| 5786 | WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001 | 0.002% | 96.368% |
| 5787 | RADIAN GROUP | 0.002% | 96.370% |
| 5788 | NEXON CO LTD | 0.002% | 96.372% |
| 5789 | BURCKHARDT COMP | 0.002% | 96.374% |
| 5790 | MACNICA FUJI EL | 0.002% | 96.376% |
| 5791 | VOSSLOH AG | 0.002% | 96.379% |
| 5792 | IBASE TECHNOLOG | 0.002% | 96.381% |
| 5793 | RICARDO | 0.002% | 96.383% |
| 5794 | DUCOMMUN INC COMMON STOCK USD.01 | 0.002% | 96.385% |
| 5795 | LOOKERS PLC | 0.002% | 96.387% |
| 5796 | HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01 | 0.002% | 96.389% |
| 5797 | REALESTATE.COM. | 0.002% | 96.391% |
| 5798 | PACIFIC CONTINENTAL CORP COMMON STOCK | 0.002% | 96.393% |
| 5799 | SHIKUN & BINUI | 0.002% | 96.395% |
| 5800 | BEIJING CAP LAN | 0.002% | 96.397% |
| 5801 | LIEN HWA INDL | 0.002% | 96.399% |
| 5802 | CHEIL WORLDWIDE | 0.002% | 96.401% |
| 5803 | GUERBET | 0.002% | 96.403% |
| 5804 | DAIKYO INC | 0.002% | 96.405% |
| 5805 | PCHOME ONLINE I | 0.002% | 96.407% |
| 5806 | CONCENTRIC AB | 0.002% | 96.409% |
| 5807 | SMARTONE TELECO | 0.002% | 96.411% |
| 5808 | TRANSCEND INFOR | 0.002% | 96.414% |
| 5809 | B&B TOOLS AB | 0.002% | 96.416% |
| 5810 | ENTERCOM COMMUN | 0.002% | 96.418% |
| 5811 | MUSASHI SEIMITS | 0.002% | 96.420% |
| 5812 | HEIWA REAL ESTA | 0.002% | 96.422% |
| 5813 | 888 HOLDINGS | 0.002% | 96.424% |
| 5814 | WATERLAND FIN H | 0.002% | 96.426% |
| 5815 | ZOJIRUSHI CORP | 0.002% | 96.428% |
| 5816 | WILSON BAYLY HO | 0.002% | 96.430% |
| 5817 | SHINKONG SYNTHE | 0.002% | 96.432% |
| 5818 | GAZTRANSPORT ET | 0.002% | 96.434% |
| 5819 | TEMBEC INC | 0.002% | 96.436% |
| 5820 | SRF LTD | 0.002% | 96.438% |
| 5821 | FUCHS PETRO AG | 0.002% | 96.440% |
| 5822 | MONEX GROUP INC | 0.002% | 96.442% |
| 5823 | PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0 | 0.002% | 96.444% |
| 5824 | NOAH HOLDINGS LTD SPON ADS ADR USD.0005 | 0.002% | 96.446% |
| 5825 | SANOFI INDIA LT | 0.002% | 96.448% |
| 5826 | DEL TACO RESTAURANTS INC COMMON STOCK | 0.002% | 96.450% |
| 5827 | HOSIDEN CORP | 0.002% | 96.452% |
| 5828 | GRANGES AB | 0.002% | 96.454% |
| 5829 | BARNES + NOBLE EDUCATION INC COMMON STOCK | 0.002% | 96.456% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5830 | HOKUETSU BANK | 0.002% | 96.458% |
| 5831 | REED ELSEVIER P | 0.002% | 96.460% |
| 5832 | ZENKOKU HOSHO C | 0.002% | 96.463% |
| 5833 | CALLON PETROLEUM CO COMMON STOCK USD.01 | 0.002% | 96.465% |
| 5834 | MEITEC CORPORAT | 0.002% | 96.467% |
| 5835 | AICHI BANK | 0.002% | 96.469% |
| 5836 | ITALIAN-THAI DE | 0.002% | 96.471% |
| 5837 | COOLPAD GROUP L | 0.002% | 96.473% |
| 5838 | NET ONE SYSTEMS | 0.002% | 96.475% |
| 5839 | GASLOG LTD | 0.002% | 96.477% |
| 5840 | RTL GROUP SA | 0.002% | 96.479% |
| 5841 | KURABO INDUSTRI | 0.002% | 96.481% |
| 5842 | SCHINDLER-HDLG | 0.002% | 96.483% |
| 5843 | FIRST POTOMAC REALTY TRUST REIT USD.001 | 0.002% | 96.485% |
| 5844 | CENTURY COMMUNITIES INC COMMON STOCK USD.01 | 0.002% | 96.487% |
| 5845 | OLAM INTERNATIO | 0.002% | 96.489% |
| 5846 | AVEO GROUP | 0.002% | 96.491% |
| 5847 | COMPUTACENTER P | 0.002% | 96.493% |
| 5848 | HINDUSTAN CONST | 0.002% | 96.495% |
| 5849 | WEST CHINA CEME | 0.002% | 96.497% |
| 5850 | FUKUI BANK | 0.002% | 96.499% |
| 5851 | CHINA FOOD LTD | 0.002% | 96.501% |
| 5852 | TEIKOKU PISTON | 0.002% | 96.503% |
| 5853 | CIMIC GROUP LTD | 0.002% | 96.505% |
| 5854 | RIB SOFTWARE AG | 0.002% | 96.507% |
| 5855 | CHAUN-CHOUNG TE | 0.002% | 96.509% |
| 5856 | CHINA HARMONY N | 0.002% | 96.511% |
| 5857 | SIBANYE GOLD LT | 0.002% | 96.513% |
| 5858 | NORWEGIAN AIR S | 0.002% | 96.515% |
| 5859 | MATRIX SERVICE CO COMMON STOCK USD.01 | 0.002% | 96.517% |
| 5860 | GENWORTH MORTGA | 0.002% | 96.519% |
| 5861 | PACIFIC TEXTILE | 0.002% | 96.521% |
| 5862 | FIRST FINANCIAL CORP/INDIANA COMMON STOCK | 0.002% | 96.523% |
| 5863 | BANK MUTUAL CORP COMMON STOCK USD.01 | 0.002% | 96.525% |
| 5864 | CHINA MACHINERY | 0.002% | 96.527% |
| 5865 | YIT OYJ | 0.002% | 96.529% |
| 5866 | AEON DELIGHT | 0.002% | 96.531% |
| 5867 | CHUGOKU ELEC PO | 0.002% | 96.533% |
| 5868 | DIPLOMAT PHARMACY INC COMMON STOCK | 0.002% | 96.535% |
| 5869 | VUKILE PROPERTY | 0.002% | 96.537% |
| 5870 | PRECINT PRO | 0.002% | 96.539% |
| 5871 | CT ENVIRONMENTA | 0.002% | 96.541% |
| 5872 | SUPREME ELECTRO | 0.002% | 96.543% |
| 5873 | MANDALAY RESOUR | 0.002% | 96.545% |
| 5874 | CONTROLADORA VUELA CIA ADR ADR | 0.002% | 96.547% |
| 5875 | RENT A CENTER INC COMMON STOCK USD.01 | 0.002% | 96.549% |
| 5876 | CENTRAL GARDEN& | 0.002% | 96.551% |
| 5877 | KINTETSU WORLD | 0.002% | 96.553% |
| 5878 | NEWFIELD EXPLORATION CO COMMON STOCK USD.01 | 0.002% | 96.555% |
| 5879 | VEDANTA LTD ADR ADR | 0.002% | 96.557% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5880 | PRESS METAL | 0.002% | 96.559% |
| 5881 | TURKCELL ILETISIM HIZMET ADR ADR TRY1.0 | 0.002% | 96.561% |
| 5882 | MIZUHO FINL GP | 0.002% | 96.563% |
| 5883 | SPAREBANK 1 SMN | 0.002% | 96.565% |
| 5884 | ORION CORP | 0.002% | 96.567% |
| 5885 | WORKDAY INC CLASS A COMMON STOCK USD.001 | 0.002% | 96.569% |
| 5886 | ADVANSIX INC COMMON STOCK USD.01 | 0.002% | 96.571% |
| 5887 | STRIDES ARCOLAB | 0.002% | 96.573% |
| 5888 | BRITISH AMERICA | 0.002% | 96.575% |
| 5889 | BAR HARBOR BANKSHARES COMMON STOCK USD2.0 | 0.002% | 96.577% |
| 5890 | REDEFINE INTERN | 0.002% | 96.579% |
| 5891 | JOWA HLDGS CO L | 0.002% | 96.581% |
| 5892 | SAMYANG HOLDING | 0.002% | 96.583% |
| 5893 | ARROW FINANCIAL CORP COMMON STOCK USD1.0 | 0.002% | 96.585% |
| 5894 | CENTRAL CHINA S | 0.002% | 96.587% |
| 5895 | CRYOLIFE INC | 0.002% | 96.589% |
| 5896 | DELTIC TIMBER | 0.002% | 96.591% |
| 5897 | NEWSTAR FINANCIAL INC COMMON STOCK USD.01 | 0.002% | 96.593% |
| 5898 | PALTAC CORP | 0.002% | 96.595% |
| 5899 | STRABAG SE | 0.002% | 96.597% |
| 5900 | SUN BANCORP INC NJ COMMON STOCK USD5.0 | 0.002% | 96.599% |
| 5901 | WAN HAI LINES | 0.002% | 96.601% |
| 5902 | KRUNGTHAI CARD | 0.002% | 96.603% |
| 5903 | SAMSUNG SDS CO | 0.002% | 96.605% |
| 5904 | YOKOHAMA REITO | 0.002% | 96.607% |
| 5905 | NEO SOLAR POWER | 0.002% | 96.609% |
| 5906 | RPS GROUP PLC | 0.002% | 96.611% |
| 5907 | FRONTLINE LTD/B | 0.002% | 96.613% |
| 5908 | KYOKUTO KAIHATS | 0.002% | 96.614% |
| 5909 | OHL MEXICO SAB | 0.002% | 96.616% |
| 5910 | CROWN LTD. | 0.002% | 96.618% |
| 5911 | BERTRANDT AG | 0.002% | 96.620% |
| 5912 | CHEUNG KONG INF | 0.002% | 96.622% |
| 5913 | USI CORPORATION | 0.002% | 96.624% |
| 5914 | CONTROLADORA VU | 0.002% | 96.626% |
| 5915 | SANKEN ELECTRIC | 0.002% | 96.628% |
| 5916 | JOEL-JERUSALEM | 0.002% | 96.630% |
| 5917 | ADVA AG | 0.002% | 96.632% |
| 5918 | EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01 | 0.002% | 96.634% |
| 5919 | FORRESTER RESEARCH INC COMMON STOCK USD.01 | 0.002% | 96.636% |
| 5920 | TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001 | 0.002% | 96.638% |
| 5921 | CLAL INSURANCE | 0.002% | 96.640% |
| 5922 | CARRIAGE SERVICES INC COMMON STOCK USD.01 | 0.002% | 96.642% |
| 5923 | DONEGAL GROUP INC CL A COMMON STOCK USD.01 | 0.002% | 96.644% |
| 5924 | TOMONY HOLDINGS | 0.002% | 96.646% |
| 5925 | INVOCARE LTD | 0.002% | 96.648% |
| 5926 | EPSILON ENERGY | 0.002% | 96.650% |
| 5927 | IDFC BANK LTD | 0.002% | 96.652% |
| 5928 | ICICI BANK | 0.002% | 96.654% |
| 5929 | MIZUNO CORP | 0.002% | 96.656% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 5930 | OCADO GROUP PLC | 0.002% | 96.658% |
| 5931 | PARADISE CO | 0.002% | 96.660% |
| 5932 | FORESTAR GROUP INC COMMON STOCK USD1.0 | 0.002% | 96.662% |
| 5933 | GRUPO HERDEZ SA | 0.002% | 96.663% |
| 5934 | AURICO METALS INC COMMON STOCK | 0.002% | 96.665% |
| 5935 | OCI MATERIALS C | 0.002% | 96.667% |
| 5936 | NH HOTELES | 0.002% | 96.669% |
| 5937 | RENHE COMMERCIA | 0.002% | 96.671% |
| 5938 | FISKARS OYJ | 0.002% | 96.673% |
| 5939 | CONTAINER CORP | 0.002% | 96.675% |
| 5940 | MOTOR OIL SA | 0.002% | 96.677% |
| 5941 | KOKUYO CO | 0.002% | 96.679% |
| 5942 | DAIHEN CORP | 0.002% | 96.681% |
| 5943 | HU LANE ASSOCIA | 0.002% | 96.683% |
| 5944 | TOKAI HOLDINGS | 0.002% | 96.685% |
| 5945 | AK HOLDINGS INC | 0.002% | 96.687% |
| 5946 | HOMETRUST BANCSHARES INC COMMON STOCK | 0.002% | 96.689% |
| 5947 | RANDON SA IMPL | 0.002% | 96.691% |
| 5948 | TECHNICOLOR | 0.002% | 96.693% |
| 5949 | COLOPL INC | 0.002% | 96.695% |
| 5950 | OTSUKA CORP | 0.002% | 96.697% |
| 5951 | DAINICHISEIKA C | 0.002% | 96.698% |
| 5952 | BK ZACHODNI WBK | 0.002% | 96.700% |
| 5953 | MELCO CROWN ENTERTAINME ADR ADR USD.01 | 0.002% | 96.702% |
| 5954 | ELETRORBRAS PREF | 0.002% | 96.704% |
| 5955 | ASIAN PAINTS LT | 0.002% | 96.706% |
| 5956 | ZZZMITSUI SUGAR | 0.002% | 96.708% |
| 5957 | IPCA LABORATORI | 0.002% | 96.710% |
| 5958 | GUJARAT STATE P | 0.002% | 96.712% |
| 5959 | CONZZETA AG | 0.002% | 96.714% |
| 5960 | CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01 | 0.002% | 96.716% |
| 5961 | YANG MING MARIN | 0.002% | 96.718% |
| 5962 | CDL HOSPITALITY | 0.002% | 96.720% |
| 5963 | S&T MOTIV CO LT | 0.002% | 96.722% |
| 5964 | SUPREME INDUSTR | 0.002% | 96.724% |
| 5965 | AVEX GROUP HOLD | 0.002% | 96.726% |
| 5966 | FUJI SOFT ABC | 0.002% | 96.727% |
| 5967 | CHUDENKO CORP | 0.002% | 96.729% |
| 5968 | EBOS GROUP LTD | 0.002% | 96.731% |
| 5969 | FAES FARMA SA | 0.002% | 96.733% |
| 5970 | UPONOR OYJ | 0.002% | 96.735% |
| 5971 | BK OF RYUKYUS | 0.002% | 96.737% |
| 5972 | ASHFORD HOSPITALITY TRUST REIT USD.01 | 0.002% | 96.739% |
| 5973 | TECNICAS REUNID | 0.002% | 96.741% |
| 5974 | DENNY S CORP COMMON STOCK USD.01 | 0.002% | 96.743% |
| 5975 | HOKKAIDO ELEC P | 0.002% | 96.745% |
| 5976 | INDEPENDENCE REALTY TRUST IN REIT USD.01 | 0.002% | 96.747% |
| 5977 | HOGY MEDICAL CO | 0.002% | 96.749% |
| 5978 | HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01 | 0.002% | 96.750% |
| 5979 | KOSE | 0.002% | 96.752% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 5980 | MAGYAR TELEKOM | 0.002% | 96.754% |
| 5981 | TAKARA SHUZO CO | 0.002% | 96.756% |
| 5982 | CARNIVAL PLC | 0.002% | 96.758% |
| 5983 | ENPRO INDUSTRIES INC COMMON STOCK USD.01 | 0.002% | 96.760% |
| 5984 | ARC LAND SAKAMO | 0.002% | 96.762% |
| 5985 | P/F BAKKAFROST | 0.002% | 96.764% |
| 5986 | ARAKAWA CHEMICA | 0.002% | 96.766% |
| 5987 | SIERRA BANCORP COMMON STOCK | 0.002% | 96.768% |
| 5988 | CHESSWOOD GROUP | 0.002% | 96.770% |
| 5989 | TECO ELEC&MACHI | 0.002% | 96.772% |
| 5990 | SANTAM | 0.002% | 96.773% |
| 5991 | NEXEN TIRE CORP | 0.002% | 96.775% |
| 5992 | CASCADE BANCORP COMMON STOCK | 0.002% | 96.777% |
| 5993 | TKC CORPORATION | 0.002% | 96.779% |
| 5994 | CONTACT ENERGY | 0.002% | 96.781% |
| 5995 | IOCHPE-MAXION | 0.002% | 96.783% |
| 5996 | PT TIMAH TBK | 0.002% | 96.785% |
| 5997 | ORIENTAL UNION | 0.002% | 96.787% |
| 5998 | SWISS PRIME SIT | 0.002% | 96.789% |
| 5999 | FOSSIL GROUP INC COMMON STOCK USD.01 | 0.002% | 96.791% |
| 6000 | DAKTRONICS INC COMMON STOCK | 0.002% | 96.792% |
| 6001 | ORIENT CORP | 0.002% | 96.794% |
| 6002 | DORIAN LPG LTD | 0.002% | 96.796% |
| 6003 | KUALA LUMPUR KE | 0.002% | 96.798% |
| 6004 | PERUSAHAAN GAS | 0.002% | 96.800% |
| 6005 | BANK OF MARIN BANCORP/CA COMMON STOCK | 0.002% | 96.802% |
| 6006 | QUIDEL CORP COMMON STOCK USD.001 | 0.002% | 96.804% |
| 6007 | G-RESOURCES GP | 0.002% | 96.806% |
| 6008 | LOTTE CONFECT | 0.002% | 96.808% |
| 6009 | ERCROS SA | 0.002% | 96.810% |
| 6010 | WORLDPAY GRP PL | 0.002% | 96.811% |
| 6011 | SHOE CARNIVAL INC COMMON STOCK USD.01 | 0.002% | 96.813% |
| 6012 | ASTRAL FOODS | 0.002% | 96.815% |
| 6013 | DIALOG GROUP BH | 0.002% | 96.817% |
| 6014 | ACETO CORP COMMON STOCK USD.01 | 0.002% | 96.819% |
| 6015 | MBANK | 0.002% | 96.821% |
| 6016 | PRIMERO MINING CORP COMMON STOCK | 0.002% | 96.823% |
| 6017 | TORSTAR CORP CL | 0.002% | 96.825% |
| 6018 | PAX GLOBAL TECH | 0.002% | 96.827% |
| 6019 | CARDINAL FINANCIAL CORP COMMON STOCK USD1.0 | 0.002% | 96.828% |
| 6020 | IMAGINATION TEC | 0.002% | 96.830% |
| 6021 | MERIDA INDUSTRY | 0.002% | 96.832% |
| 6022 | SAIZERIYA COMPA | 0.002% | 96.834% |
| 6023 | COMPUGROUP HOLD | 0.002% | 96.836% |
| 6024 | CHINA HUARONG A | 0.002% | 96.838% |
| 6025 | CLARION CO | 0.002% | 96.840% |
| 6026 | NATURAL GAS SERVICES GROUP COMMON STOCK USD.01 | 0.002% | 96.842% |
| 6027 | SANYO CHEMICAL | 0.002% | 96.843% |
| 6028 | BELLUNA CO.LTD | 0.002% | 96.845% |
| 6029 | SJW GROUP COMMON STOCK USD.001 | 0.002% | 96.847% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6030 | NEW CHINA LIFE | 0.002% | 96.849% |
| 6031 | COMMERCIAL INTE | 0.002% | 96.851% |
| 6032 | EZION HOLDINGS | 0.002% | 96.853% |
| 6033 | FUJI MEDIA HOLD | 0.002% | 96.855% |
| 6034 | RAMIRENT OYJ | 0.002% | 96.856% |
| 6035 | SAN-A CO LTD | 0.002% | 96.858% |
| 6036 | CHINASOFT INTER | 0.002% | 96.860% |
| 6037 | TELENAV INC COMMON STOCK USD.001 | 0.002% | 96.862% |
| 6038 | GLOBAL LOGISTIC | 0.002% | 96.864% |
| 6039 | CACHE LOGISTICS | 0.002% | 96.866% |
| 6040 | JUKI CORP | 0.002% | 96.868% |
| 6041 | LIONS GATE ENTERTAINMENT B COMMON STOCK | 0.002% | 96.869% |
| 6042 | WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01 | 0.002% | 96.871% |
| 6043 | INTL CONTAINER | 0.002% | 96.873% |
| 6044 | SUGI HOLDINGS C | 0.002% | 96.875% |
| 6045 | TREDEGAR CORP COMMON STOCK | 0.002% | 96.877% |
| 6046 | TAISHO PHARMACE | 0.002% | 96.879% |
| 6047 | TESCO CORP | 0.002% | 96.881% |
| 6048 | SINOPEC KANTONS | 0.002% | 96.882% |
| 6049 | WELSPUN INDIA L | 0.002% | 96.884% |
| 6050 | TSI HOLDINGS CO | 0.002% | 96.886% |
| 6051 | ANI PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.002% | 96.888% |
| 6052 | SHANGHAI PETROC | 0.002% | 96.890% |
| 6053 | SITC INTERNATIO | 0.002% | 96.892% |
| 6054 | NICHIHA CORP | 0.002% | 96.894% |
| 6055 | NQ MOBILE INC ADR CLASS A ADR USD.0001 | 0.002% | 96.895% |
| 6056 | FUJI SEAL INC | 0.002% | 96.897% |
| 6057 | ADANI POWER LTD | 0.002% | 96.899% |
| 6058 | MIGHTY RIVER PO | 0.002% | 96.901% |
| 6059 | NACCO INDUSTRIES CL A COMMON STOCK USD1.0 | 0.002% | 96.903% |
| 6060 | LUMOS NETWORKS CORP COMMON STOCK USD.01 | 0.002% | 96.905% |
| 6061 | CAWACHI LTD | 0.002% | 96.906% |
| 6062 | KINDOM CONSTRUC | 0.002% | 96.908% |
| 6063 | GP STRATEGIES C | 0.002% | 96.910% |
| 6064 | NIPPON DENKO CO | 0.002% | 96.912% |
| 6065 | RUENTEX DEVELOP | 0.002% | 96.914% |
| 6066 | DOSHISHA CO | 0.002% | 96.916% |
| 6067 | MARR SPA | 0.002% | 96.917% |
| 6068 | ASAHI HOLDINGS | 0.002% | 96.919% |
| 6069 | ACANDO AB | 0.002% | 96.921% |
| 6070 | SPORTS DIRECT I | 0.002% | 96.923% |
| 6071 | CWT LTD | 0.002% | 96.925% |
| 6072 | JAMES HARDIE IND PLC SP ADR ADR EUR.59 | 0.002% | 96.927% |
| 6073 | AICHI STEEL WOR | 0.002% | 96.928% |
| 6074 | UTD COMMUNITY F | 0.002% | 96.930% |
| 6075 | MLP AG | 0.002% | 96.932% |
| 6076 | CULP INC COMMON STOCK USD.05 | 0.002% | 96.934% |
| 6077 | BQE NATL BELGIQ | 0.002% | 96.936% |
| 6078 | HK ELECTRIC INV | 0.002% | 96.938% |
| 6079 | CHUGOKU MAR PAI | 0.002% | 96.939% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6080 | TORII PHARM CO | 0.002% | 96.941% |
| 6081 | NORITZ CORP | 0.002% | 96.943% |
| 6082 | STUART OLSON IN | 0.002% | 96.945% |
| 6083 | PAO DE ACUCAR C | 0.002% | 96.947% |
| 6084 | YIEH PHUI ENTS | 0.002% | 96.949% |
| 6085 | AUSTRALIAN AGRI | 0.002% | 96.950% |
| 6086 | JINKOSOLAR HOLDING CO ADR ADR USD.00002 | 0.002% | 96.952% |
| 6087 | SKYLARK CO LTD | 0.002% | 96.954% |
| 6088 | CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01 | 0.002% | 96.956% |
| 6089 | SILTRONIC AG | 0.002% | 96.958% |
| 6090 | NORTHSTAR REALTY EUROPE CORP REIT | 0.002% | 96.959% |
| 6091 | MARUDAI FOOD CO | 0.002% | 96.961% |
| 6092 | TIKKURILA OY | 0.002% | 96.963% |
| 6093 | YANLORD LAND GR | 0.002% | 96.965% |
| 6094 | INDOCEMENT TUNG | 0.002% | 96.967% |
| 6095 | AKITA BANK | 0.002% | 96.969% |
| 6096 | MAJOR CINEPLEX | 0.002% | 96.970% |
| 6097 | HAKDEX AB | 0.002% | 96.972% |
| 6098 | HANIL CEMENT MF | 0.002% | 96.974% |
| 6099 | DAISHIN SECURIT | 0.002% | 96.976% |
| 6100 | S.A.C.I. FALABE | 0.002% | 96.978% |
| 6101 | TOHO CO | 0.002% | 96.979% |
| 6102 | PRESS KOGYO CO | 0.002% | 96.981% |
| 6103 | PERFICIENT INC COMMON STOCK USD.001 | 0.002% | 96.983% |
| 6104 | CLIFTON BANCORP INC COMMON STOCK USD.01 | 0.002% | 96.985% |
| 6105 | YOOX NET-A-PORT | 0.002% | 96.987% |
| 6106 | HI-LEX CORP | 0.002% | 96.988% |
| 6107 | KANTO DENKA KOG | 0.002% | 96.990% |
| 6108 | AJANTA PHARMA | 0.002% | 96.992% |
| 6109 | MEDIFAST INC COMMON STOCK USD.001 | 0.002% | 96.994% |
| 6110 | TSINGTAO BREWER | 0.002% | 96.996% |
| 6111 | KINAXIS INC | 0.002% | 96.998% |
| 6112 | CAPITA GROUP PL | 0.002% | 96.999% |
| 6113 | BK OF NAGOYA | 0.002% | 97.001% |
| 6114 | RR DONNELLEY + SONS CO W/I COMMON STOCK USD1.25 | 0.002% | 97.003% |
| 6115 | TIANJIN PORT DE | 0.002% | 97.005% |
| 6116 | GOLDEN RESORTS | 0.002% | 97.007% |
| 6117 | HUIZHANG BANK C | 0.002% | 97.008% |
| 6118 | EPIZYME INC COMMON STOCK USD.0001 | 0.002% | 97.010% |
| 6119 | INTL METAL SERV | 0.002% | 97.012% |
| 6120 | HIKARI TSUSHIN | 0.002% | 97.014% |
| 6121 | NEMETSCHKE AG | 0.002% | 97.016% |
| 6122 | WHITEWAVE FOODS | 0.002% | 97.017% |
| 6123 | BML INC | 0.002% | 97.019% |
| 6124 | INFRASTRUCTURE | 0.002% | 97.021% |
| 6125 | TENARIS S.A. | 0.002% | 97.023% |
| 6126 | JVC KENWOOD HLD | 0.002% | 97.025% |
| 6127 | HAVELLS INDIA L | 0.002% | 97.026% |
| 6128 | DYDO DRINCO INC | 0.002% | 97.028% |
| 6129 | BORUSSIA DORTMU | 0.002% | 97.030% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6130 | TOPY INDUSTRIES | 0.002% | 97.032% |
| 6131 | GPO DE INVERSIO | 0.002% | 97.033% |
| 6132 | JCU CORP | 0.002% | 97.035% |
| 6133 | SALINI IMPREGIL | 0.002% | 97.037% |
| 6134 | SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.002% | 97.039% |
| 6135 | HELICAL BAR PLC | 0.002% | 97.041% |
| 6136 | Goldcrest Co., | 0.002% | 97.042% |
| 6137 | WISDOM MARINE L | 0.002% | 97.044% |
| 6138 | TONG YANG INV B | 0.002% | 97.046% |
| 6139 | CASHBUILD LTD | 0.002% | 97.048% |
| 6140 | NAVITAS LTD | 0.002% | 97.050% |
| 6141 | GNC HOLDINGS INC CL A COMMON STOCK USD.001 | 0.002% | 97.051% |
| 6142 | TAKISHA | 0.002% | 97.053% |
| 6143 | PRINCE HOUSING | 0.002% | 97.055% |
| 6144 | OMNOVA SOLUTIONS INC COMMON STOCK USD.1 | 0.002% | 97.057% |
| 6145 | BT INVESTMENT M | 0.002% | 97.059% |
| 6146 | NEO-CHINA GROUP | 0.002% | 97.060% |
| 6147 | CLEANAWAY CO LT | 0.002% | 97.062% |
| 6148 | TV ASAHI CORP | 0.002% | 97.064% |
| 6149 | MASTERLINK SECS | 0.002% | 97.066% |
| 6150 | YOUNGWON CORP | 0.002% | 97.067% |
| 6151 | PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01 | 0.002% | 97.069% |
| 6152 | MATSUYA FOODS C | 0.002% | 97.071% |
| 6153 | ASCOTT RESIDENC | 0.002% | 97.073% |
| 6154 | EMPEROR INTL HL | 0.002% | 97.075% |
| 6155 | YAKO CO | 0.002% | 97.076% |
| 6156 | SAO PAU ALPARGA | 0.002% | 97.078% |
| 6157 | DIAGEO PLC | 0.002% | 97.080% |
| 6158 | TRC COS INC COMMON STOCK USD.1 | 0.002% | 97.082% |
| 6159 | FUSHAN INTL ENE | 0.002% | 97.083% |
| 6160 | GRUMA SA DE CV | 0.002% | 97.085% |
| 6161 | VIRTUSA CORP COMMON STOCK USD.01 | 0.002% | 97.087% |
| 6162 | FU SHOU YUAN IN | 0.002% | 97.089% |
| 6163 | TIGA PILAR SEJA | 0.002% | 97.091% |
| 6164 | SYSTEX CORPORAT | 0.002% | 97.092% |
| 6165 | CADILA HEALTHCA | 0.002% | 97.094% |
| 6166 | SINOPEC SHANGHA | 0.002% | 97.096% |
| 6167 | UNITED LABORATO | 0.002% | 97.098% |
| 6168 | DIGI INTL INC | 0.002% | 97.099% |
| 6169 | SM PRIME HLDGS | 0.002% | 97.101% |
| 6170 | HAWKINS INC COMMON STOCK USD.05 | 0.002% | 97.103% |
| 6171 | BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01 | 0.002% | 97.105% |
| 6172 | DAIWABO CO LTD | 0.002% | 97.106% |
| 6173 | ATEN INTERNATIO | 0.002% | 97.108% |
| 6174 | CREDITO EMILIAN | 0.002% | 97.110% |
| 6175 | GROUP COMERCIAL | 0.002% | 97.112% |
| 6176 | THORESEN THAI A | 0.002% | 97.113% |
| 6177 | HIWIN TECH CORP | 0.002% | 97.115% |
| 6178 | BANGKOK EXPRESS | 0.002% | 97.117% |
| 6179 | BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01 | 0.002% | 97.119% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6180 | FAR EAST DEPT | 0.002% | 97.120% |
| 6181 | PREMIER OIL | 0.002% | 97.122% |
| 6182 | V TECHNOLOGY | 0.002% | 97.124% |
| 6183 | MITSUBISHI STEE | 0.002% | 97.126% |
| 6184 | VST HLDGS | 0.002% | 97.128% |
| 6185 | SKS MICROFINANC | 0.002% | 97.129% |
| 6186 | BOINGO WIRELESS INC COMMON STOCK | 0.002% | 97.131% |
| 6187 | PER AARSLEFF A/ | 0.002% | 97.133% |
| 6188 | UNION BNK OF IN | 0.002% | 97.135% |
| 6189 | KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001 | 0.002% | 97.136% |
| 6190 | COAL INDIA LTD | 0.002% | 97.138% |
| 6191 | SAINT MARC HLDG | 0.002% | 97.140% |
| 6192 | EXACTECH INC COMMON STOCK USD.01 | 0.002% | 97.142% |
| 6193 | INDIAN HOTELS | 0.002% | 97.143% |
| 6194 | NIPPON FLOUR MI | 0.002% | 97.145% |
| 6195 | LOTTE CHILSUNG | 0.002% | 97.147% |
| 6196 | WIHLBORGS FASTI | 0.002% | 97.148% |
| 6197 | EVERGREEN MARIN | 0.002% | 97.150% |
| 6198 | GLOBAL ONE REAL | 0.002% | 97.152% |
| 6199 | DAESANG CORP | 0.002% | 97.154% |
| 6200 | ARISAWA MFG CO | 0.002% | 97.155% |
| 6201 | EIGHTEENTH BANK | 0.002% | 97.157% |
| 6202 | DEL FRISCOS RES | 0.002% | 97.159% |
| 6203 | ASIA AVIATION P | 0.002% | 97.161% |
| 6204 | ARN MONDADORI E | 0.002% | 97.162% |
| 6205 | CIMC ENRIC HOLD | 0.002% | 97.164% |
| 6206 | TOKYO BROADCAST | 0.002% | 97.166% |
| 6207 | BANCOLOMBIA SA | 0.002% | 97.168% |
| 6208 | NATIONAL GRID | 0.002% | 97.169% |
| 6209 | POWELL INDUSTRIES INC COMMON STOCK USD.01 | 0.002% | 97.171% |
| 6210 | WILMAR INTERL L | 0.002% | 97.173% |
| 6211 | ADITYA BIRLA FA | 0.002% | 97.175% |
| 6212 | VODACOM GP-PRPT | 0.002% | 97.176% |
| 6213 | OSSTEM IMPLANT | 0.002% | 97.178% |
| 6214 | BEML LTD | 0.002% | 97.180% |
| 6215 | CONEXIO CORP | 0.002% | 97.181% |
| 6216 | BARRETT BUSINESS SVCS INC COMMON STOCK USD.01 | 0.002% | 97.183% |
| 6217 | VT HOLDINGS CO | 0.002% | 97.185% |
| 6218 | INVACARE CORP | 0.002% | 97.187% |
| 6219 | MEKONOMEN AB | 0.002% | 97.188% |
| 6220 | SCHRODERS(NEW) | 0.002% | 97.190% |
| 6221 | FIRST CONNECTICUT BANCORP COMMON STOCK USD.01 | 0.002% | 97.192% |
| 6222 | IXYS CORPORATION COMMON STOCK USD.01 | 0.002% | 97.194% |
| 6223 | STAGECOACH GROU | 0.002% | 97.195% |
| 6224 | DONGFANG ELECT | 0.002% | 97.197% |
| 6225 | PRUKSA HOLDING | 0.002% | 97.199% |
| 6226 | SPLUNK INC COMMON STOCK USD.001 | 0.002% | 97.200% |
| 6227 | OIL & NATURAL G | 0.002% | 97.202% |
| 6228 | QUALITY HOUSES | 0.002% | 97.204% |
| 6229 | TILE SHOP HLDGS INC COMMON STOCK USD.0001 | 0.002% | 97.206% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6230 | GROWTHPOINT PRO | 0.002% | 97.207% |
| 6231 | GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001 | 0.002% | 97.209% |
| 6232 | GURUNAVI INC | 0.002% | 97.211% |
| 6233 | JU TENG INTERNA | 0.002% | 97.212% |
| 6234 | BANK OF CHONGQI | 0.002% | 97.214% |
| 6235 | PREMIER FOODS | 0.002% | 97.216% |
| 6236 | DEXCOM INC COMMON STOCK USD.001 | 0.002% | 97.218% |
| 6237 | ORIOLA-KD CORP | 0.002% | 97.219% |
| 6238 | MICHINOKU BANK | 0.002% | 97.221% |
| 6239 | LAIRD PLC | 0.002% | 97.223% |
| 6240 | ONEREIT | 0.002% | 97.225% |
| 6241 | DAH-CHI KOGYO | 0.002% | 97.226% |
| 6242 | SKISTAR AB | 0.002% | 97.228% |
| 6243 | OKAMURA CORP | 0.002% | 97.230% |
| 6244 | TOKEN CORP | 0.002% | 97.231% |
| 6245 | MAX INDIA | 0.002% | 97.233% |
| 6246 | SODICK CO | 0.002% | 97.235% |
| 6247 | ELETRORBRAS COMM | 0.002% | 97.236% |
| 6248 | SPOK HOLDINGS INC COMMON STOCK USD.0001 | 0.002% | 97.238% |
| 6249 | MCJ CO LTD | 0.002% | 97.240% |
| 6250 | GEA GROUP AG | 0.002% | 97.242% |
| 6251 | ICHIGO REAL EST | 0.002% | 97.243% |
| 6252 | TEJON RANCH CO | 0.002% | 97.245% |
| 6253 | HENGDELI HOLDIN | 0.002% | 97.247% |
| 6254 | SAO MARTINHO SA | 0.002% | 97.248% |
| 6255 | STELLA CHEMIFA | 0.002% | 97.250% |
| 6256 | INTILAND DEVPT | 0.002% | 97.252% |
| 6257 | GJENSIDIGE FORS | 0.002% | 97.254% |
| 6258 | UNITED STATES LIME + MINERAL COMMON STOCK USD.1 | 0.002% | 97.255% |
| 6259 | BW LPG LTD | 0.002% | 97.257% |
| 6260 | HEXAWARE TECHNO | 0.002% | 97.259% |
| 6261 | SOULBRAIN CO LT | 0.002% | 97.260% |
| 6262 | SINARMAS LAND | 0.002% | 97.262% |
| 6263 | TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0 | 0.002% | 97.264% |
| 6264 | MONADELPHOUS GR | 0.002% | 97.265% |
| 6265 | NRG YIELD INC CLASS C COMMON STOCK | 0.002% | 97.267% |
| 6266 | NOVELION THERAP | 0.002% | 97.269% |
| 6267 | EIZO NANA O CORP | 0.002% | 97.271% |
| 6268 | MOELIS + CO CLASS A COMMON STOCK USD.01 | 0.002% | 97.272% |
| 6269 | LIFESTYLE INTER | 0.002% | 97.274% |
| 6270 | MAYNE PHARMA GR | 0.002% | 97.276% |
| 6271 | TOWA PHARM CO L | 0.002% | 97.277% |
| 6272 | TITAN INDUSTRIE | 0.002% | 97.279% |
| 6273 | DHT HOLDINGS IN | 0.002% | 97.281% |
| 6274 | TERRITORIAL BANCORP INC COMMON STOCK USD.01 | 0.002% | 97.282% |
| 6275 | CLAS OHLSON AB | 0.002% | 97.284% |
| 6276 | ELEC POWER DEV | 0.002% | 97.286% |
| 6277 | RESOLUTE FOREST | 0.002% | 97.287% |
| 6278 | SINTEX INDUSTRI | 0.002% | 97.289% |
| 6279 | YANZHOU COAL MI | 0.002% | 97.291% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6280 | INTL NICKEL IND | 0.002% | 97.292% |
| 6281 | GLOW ENERGY | 0.002% | 97.294% |
| 6282 | BURE INVESTMENT | 0.002% | 97.296% |
| 6283 | SANDEN CORP | 0.002% | 97.298% |
| 6284 | NITTO ELECTRIC | 0.002% | 97.299% |
| 6285 | CHINA METAL PRO | 0.002% | 97.301% |
| 6286 | LIFETIME BRANDS INC COMMON STOCK USD.01 | 0.002% | 97.303% |
| 6287 | SAVANNA ENERGY | 0.002% | 97.304% |
| 6288 | FORMOSA PETROCH | 0.002% | 97.306% |
| 6289 | CANON INC SPONS ADR ADR | 0.002% | 97.308% |
| 6290 | VISTA LAND & LI | 0.002% | 97.309% |
| 6291 | DAH CHONG HONG | 0.002% | 97.311% |
| 6292 | CVR ENERGY INC | 0.002% | 97.313% |
| 6293 | A2 MILK CO LTD | 0.002% | 97.314% |
| 6294 | REVLON INC CLASS A COMMON STOCK USD.01 | 0.002% | 97.316% |
| 6295 | ECLAT TEXTILE C | 0.002% | 97.318% |
| 6296 | HUA HONG SEMICO | 0.002% | 97.319% |
| 6297 | OIL REFINERIES | 0.002% | 97.321% |
| 6298 | TONGYANG LIFE I | 0.002% | 97.323% |
| 6299 | BANKFINANCIAL CORP COMMON STOCK USD.01 | 0.002% | 97.324% |
| 6300 | KARDEX | 0.002% | 97.326% |
| 6301 | TITAN CEMENT CO | 0.002% | 97.328% |
| 6302 | TOHO ZINC CO LT | 0.002% | 97.329% |
| 6303 | VIVOTEK INC | 0.002% | 97.331% |
| 6304 | SAPPI LTD ADR | 0.002% | 97.333% |
| 6305 | ST SHINE OPTICA | 0.002% | 97.334% |
| 6306 | SEMIRARA MINING | 0.002% | 97.336% |
| 6307 | DAIBIRU CORP | 0.002% | 97.338% |
| 6308 | DAISEKI CO LTD | 0.002% | 97.339% |
| 6309 | CGN POWER CO LT | 0.002% | 97.341% |
| 6310 | SEAH STEEL | 0.002% | 97.342% |
| 6311 | J-OIL MILLS INC | 0.002% | 97.344% |
| 6312 | CALIFORNIA AMPL | 0.002% | 97.346% |
| 6313 | SPARKASSEN IMMO | 0.002% | 97.347% |
| 6314 | JAPAN WOOL TEXT | 0.002% | 97.349% |
| 6315 | SINOTRUK HONG K | 0.002% | 97.351% |
| 6316 | INFRATIL LTD | 0.002% | 97.352% |
| 6317 | MATAS AS | 0.002% | 97.354% |
| 6318 | PUMA AG | 0.002% | 97.356% |
| 6319 | HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0 | 0.002% | 97.357% |
| 6320 | FUKUSHIMA IND C | 0.002% | 97.359% |
| 6321 | COGOBUY GROUP | 0.002% | 97.361% |
| 6322 | SWECO AB | 0.002% | 97.362% |
| 6323 | AMAG PHARMACEUTICALS INC COMMON STOCK USD.01 | 0.002% | 97.364% |
| 6324 | LEYOU TECHNOLOG | 0.002% | 97.366% |
| 6325 | TRAKYA CAM SANA | 0.002% | 97.367% |
| 6326 | VASCO DATA SECURITY INTL COMMON STOCK USD.001 | 0.002% | 97.369% |
| 6327 | IRISH RESIDENTI | 0.002% | 97.371% |
| 6328 | SANKI ENGINEERI | 0.002% | 97.372% |
| 6329 | MITRA ADIPERKAS | 0.002% | 97.374% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6330 | ESURE GROUP PLC | 0.002% | 97.375% |
| 6331 | KENEDIX INC | 0.002% | 97.377% |
| 6332 | AGELLAN COMMERC | 0.002% | 97.379% |
| 6333 | CHINA SHENGMU O | 0.002% | 97.380% |
| 6334 | SHIN ZU SHING C | 0.002% | 97.382% |
| 6335 | CORP MOCTEZUMA | 0.002% | 97.384% |
| 6336 | MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01 | 0.002% | 97.385% |
| 6337 | METLIFECARE LTD | 0.002% | 97.387% |
| 6338 | SHIN-ETSU POLYM | 0.002% | 97.389% |
| 6339 | CALIX INC COMMON STOCK | 0.002% | 97.390% |
| 6340 | PLANET FITNESS INC CL A COMMON STOCK | 0.002% | 97.392% |
| 6341 | STARHUB LIMITED | 0.002% | 97.394% |
| 6342 | FLEXSTEEL INDS COMMON STOCK USD1.0 | 0.002% | 97.395% |
| 6343 | SUPERVALU INC | 0.002% | 97.397% |
| 6344 | GEO CO LTD | 0.002% | 97.398% |
| 6345 | ADLER REAL ESTA | 0.002% | 97.400% |
| 6346 | PETRON CORP | 0.002% | 97.402% |
| 6347 | TAIYO INK MFG C | 0.002% | 97.403% |
| 6348 | TALGO SA | 0.002% | 97.405% |
| 6349 | ALTAMIR AMBOISE | 0.002% | 97.407% |
| 6350 | EHIME BANK | 0.002% | 97.408% |
| 6351 | JIANGNAN GROUP | 0.002% | 97.410% |
| 6352 | TPG TELECOM | 0.002% | 97.411% |
| 6353 | ROCK FIELD CO | 0.002% | 97.413% |
| 6354 | BANK OF PHILIPP | 0.002% | 97.415% |
| 6355 | CENTRL PLAZA HO | 0.002% | 97.416% |
| 6356 | MERIDIAN BIOSCIENCE INC COMMON STOCK | 0.002% | 97.418% |
| 6357 | PRADA SPA | 0.002% | 97.420% |
| 6358 | AI HOLDINGS COR | 0.002% | 97.421% |
| 6359 | CREDITO VALTELL | 0.002% | 97.423% |
| 6360 | ISEKI & CO | 0.002% | 97.424% |
| 6361 | RAITO KOGYO CO | 0.002% | 97.426% |
| 6362 | DAEWOO ENGINEER | 0.002% | 97.428% |
| 6363 | VERBIO VEREINIG | 0.002% | 97.429% |
| 6364 | 1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01 | 0.002% | 97.431% |
| 6365 | RETAILMENOT INC COMMON STOCK USD.001 | 0.002% | 97.433% |
| 6366 | LG INTL CORP | 0.002% | 97.434% |
| 6367 | ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001 | 0.002% | 97.436% |
| 6368 | GIGA SOLAR MAT | 0.002% | 97.437% |
| 6369 | FENNER | 0.002% | 97.439% |
| 6370 | METRO PACIFIC I | 0.002% | 97.441% |
| 6371 | CIA SANEAMENTO | 0.002% | 97.442% |
| 6372 | WAFER WORKS COR | 0.002% | 97.444% |
| 6373 | COLOWIDE CO LTD | 0.002% | 97.445% |
| 6374 | AMCOR LTD-SP AD | 0.002% | 97.447% |
| 6375 | FANTASIA HOLDIN | 0.002% | 97.449% |
| 6376 | SOILBUILD BUSIN | 0.002% | 97.450% |
| 6377 | LANDEC CORP | 0.002% | 97.452% |
| 6378 | HANA TOUR SERVI | 0.002% | 97.453% |
| 6379 | ETSY INC COMMON STOCK USD.001 | 0.002% | 97.455% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6380 | FAGRON | 0.002% | 97.457% |
| 6381 | NOVOLIPET STEEL | 0.002% | 97.458% |
| 6382 | IRISO ELECTRONI | 0.002% | 97.460% |
| 6383 | TANSEISHA CO | 0.002% | 97.461% |
| 6384 | GMO INTERNET IN | 0.002% | 97.463% |
| 6385 | Alliance Global | 0.002% | 97.465% |
| 6386 | ALTAREA SCA | 0.002% | 97.466% |
| 6387 | CHOFU SEISAKUSH | 0.002% | 97.468% |
| 6388 | HONG LEONG BANK | 0.002% | 97.469% |
| 6389 | ONEBEACON INSUR | 0.002% | 97.471% |
| 6390 | VILLEROY & BOCH | 0.002% | 97.473% |
| 6391 | COCA-COLA FEMSA | 0.002% | 97.474% |
| 6392 | NOVAE GROUP PLC | 0.002% | 97.476% |
| 6393 | EVA PRECISION I | 0.002% | 97.477% |
| 6394 | PHISON ELECTRON | 0.002% | 97.479% |
| 6395 | XO GROUP INC COMMON STOCK USD.01 | 0.002% | 97.481% |
| 6396 | CAFE DE CORAL H | 0.002% | 97.482% |
| 6397 | TARENA INTERNATIONAL INC ADR ADR USD.001 | 0.002% | 97.484% |
| 6398 | AMPLIFON SPA NE | 0.002% | 97.485% |
| 6399 | SCHMOLZ+BICKENB | 0.002% | 97.487% |
| 6400 | ALSO HOLDING-RE | 0.002% | 97.489% |
| 6401 | EVOTEC OAI AG | 0.002% | 97.490% |
| 6402 | TAV HAVALIMANLA | 0.002% | 97.492% |
| 6403 | SUNLIGHT REAL E | 0.002% | 97.493% |
| 6404 | HERITAGE OAKS BANCORP COMMON STOCK | 0.002% | 97.495% |
| 6405 | CHINA AOYUAN PR | 0.002% | 97.497% |
| 6406 | GLADSTONE COMME | 0.002% | 97.498% |
| 6407 | TAKASAGO INTL C | 0.002% | 97.500% |
| 6408 | IGUATEMI EMP SH | 0.002% | 97.501% |
| 6409 | REDINGTON INDIA | 0.002% | 97.503% |
| 6410 | EMIRA PROPERTY | 0.002% | 97.504% |
| 6411 | PICO HOLDINGS INC COMMON STOCK USD.001 | 0.002% | 97.506% |
| 6412 | HANSOL PAPER CO | 0.002% | 97.508% |
| 6413 | H&R WASAG AG | 0.002% | 97.509% |
| 6414 | RUTH'S HOSPITAL | 0.002% | 97.511% |
| 6415 | SLATE OFFICE RE | 0.002% | 97.512% |
| 6416 | BW OFFSHORE LTD | 0.002% | 97.514% |
| 6417 | CA IMMOBILIEN A | 0.002% | 97.515% |
| 6418 | HEIWA REAL ESTA | 0.002% | 97.517% |
| 6419 | HIRATA TECHNICA | 0.002% | 97.519% |
| 6420 | MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT | 0.002% | 97.520% |
| 6421 | BALDWIN + LYONS INC CL B COMMON STOCK | 0.002% | 97.522% |
| 6422 | CHROMA ATE INC | 0.002% | 97.523% |
| 6423 | ALPEK SAB | 0.002% | 97.525% |
| 6424 | XEBIO CO | 0.002% | 97.527% |
| 6425 | SAVENCIA SA | 0.002% | 97.528% |
| 6426 | MIYAZAKI BANK | 0.002% | 97.530% |
| 6427 | TATSUTA ELEC WI | 0.002% | 97.531% |
| 6428 | SHIKOKU BANK | 0.002% | 97.533% |
| 6429 | DMCI HLDGS INC | 0.002% | 97.534% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6430 | FORTINET INC | 0.002% | 97.536% |
| 6431 | MUHIBBAH ENGINE | 0.002% | 97.538% |
| 6432 | TASER INTERNATIONAL INC COMMON STOCK USD.00001 | 0.002% | 97.539% |
| 6433 | KENKO MAYONNAIS | 0.002% | 97.541% |
| 6434 | TAIWAN ACCEPTAN | 0.002% | 97.542% |
| 6435 | KOREA EXPRESS C | 0.002% | 97.544% |
| 6436 | VALID SOLUCOES | 0.002% | 97.545% |
| 6437 | TOKAI RUBBER IN | 0.002% | 97.547% |
| 6438 | SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01 | 0.002% | 97.548% |
| 6439 | NAKANISHI INC | 0.002% | 97.550% |
| 6440 | NSI NC | 0.002% | 97.552% |
| 6441 | MAYR-MELNHOF KA | 0.002% | 97.553% |
| 6442 | HOCHDORF HOLDIN | 0.002% | 97.555% |
| 6443 | RAMAYANA LESTAR | 0.002% | 97.556% |
| 6444 | CLEVO | 0.002% | 97.558% |
| 6445 | MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01 | 0.002% | 97.559% |
| 6446 | DAIDO METAL CO | 0.002% | 97.561% |
| 6447 | INTERNATIONAL P | 0.002% | 97.563% |
| 6448 | MOVADO GROUP INC COMMON STOCK USD.01 | 0.002% | 97.564% |
| 6449 | CARBONITE INC COMMON STOCK USD.01 | 0.002% | 97.566% |
| 6450 | SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.002% | 97.567% |
| 6451 | DAIKYONISHIKAWA | 0.002% | 97.569% |
| 6452 | XINGDA INTERNAT | 0.002% | 97.570% |
| 6453 | LG FASHION CORP | 0.002% | 97.572% |
| 6454 | SUMITOMO REAL E | 0.002% | 97.573% |
| 6455 | SANRIO CO | 0.002% | 97.575% |
| 6456 | WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01 | 0.002% | 97.577% |
| 6457 | LOBANT SA | 0.002% | 97.578% |
| 6458 | CAI INTERNATIONAL INC COMMON STOCK USD.0001 | 0.002% | 97.580% |
| 6459 | FISERV INC SR UNSECURED 06/20 2.7 | 0.002% | 97.581% |
| 6460 | NIHON NOHYAKU | 0.002% | 97.583% |
| 6461 | ASTALDI | 0.002% | 97.584% |
| 6462 | HOCHSCHILD MINI | 0.002% | 97.586% |
| 6463 | PLATINUM ASSET | 0.002% | 97.587% |
| 6464 | DEVELOPMENT CRE | 0.002% | 97.589% |
| 6465 | CERVED INFORMAT | 0.002% | 97.590% |
| 6466 | LIBBEY INC COMMON STOCK USD.01 | 0.002% | 97.592% |
| 6467 | LANNETT CO INC COMMON STOCK USD.001 | 0.002% | 97.594% |
| 6468 | AMERICAN PUBLIC | 0.002% | 97.595% |
| 6469 | MULTIPLUS SA | 0.002% | 97.597% |
| 6470 | ASSOCD INTL HOT | 0.002% | 97.598% |
| 6471 | NEXITY | 0.002% | 97.600% |
| 6472 | QUIMICA Y MINER | 0.002% | 97.601% |
| 6473 | DIGITAL GARAGE | 0.002% | 97.603% |
| 6474 | AMADA HOLDINGS | 0.002% | 97.604% |
| 6475 | GREENLAND HONG | 0.002% | 97.606% |
| 6476 | TSURUHA HOLDING | 0.002% | 97.607% |
| 6477 | HEADWATERS INC COMMON STOCK USD.001 | 0.002% | 97.609% |
| 6478 | DIRTT ENVIRONME | 0.002% | 97.610% |
| 6479 | AVANZA BANK HOL | 0.002% | 97.612% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6480 | ALGOMA CENTRAL | 0.002% | 97.614% |
| 6481 | C C LAND HOLDIN | 0.002% | 97.615% |
| 6482 | ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01 | 0.002% | 97.617% |
| 6483 | CIA TRANSM ENER | 0.002% | 97.618% |
| 6484 | LIFE CORPORATIO | 0.002% | 97.620% |
| 6485 | ASIA OPTICAL CO | 0.002% | 97.621% |
| 6486 | CMK CORP | 0.002% | 97.623% |
| 6487 | ARGOSY PROPERTY | 0.002% | 97.624% |
| 6488 | VITAL HEALTHCAR | 0.002% | 97.626% |
| 6489 | ODONTOPREV SA | 0.002% | 97.627% |
| 6490 | ADHI KARYA PERS | 0.002% | 97.629% |
| 6491 | BEC WORLD PUBLI | 0.002% | 97.630% |
| 6492 | MOCHIDA PHARM C | 0.002% | 97.632% |
| 6493 | VTG AG | 0.002% | 97.633% |
| 6494 | FRASERS COMMERC | 0.002% | 97.635% |
| 6495 | YAMAICHI ELECTR | 0.002% | 97.636% |
| 6496 | KAKAKU.COM INC | 0.002% | 97.638% |
| 6497 | SUN HUNG KAI CO | 0.002% | 97.639% |
| 6498 | M3 INC | 0.002% | 97.641% |
| 6499 | SINTOKOGIO | 0.002% | 97.642% |
| 6500 | OSAKI ELECTRIC | 0.002% | 97.644% |
| 6501 | BOIRON | 0.002% | 97.645% |
| 6502 | DESCENTE LTD. | 0.002% | 97.647% |
| 6503 | JIN CO.LTD | 0.002% | 97.648% |
| 6504 | PILOT CORP (NEW | 0.002% | 97.650% |
| 6505 | SRA HOLDINGS IN | 0.002% | 97.652% |
| 6506 | SIRTEX MEDICAL | 0.002% | 97.653% |
| 6507 | QOL CO LTD | 0.002% | 97.655% |
| 6508 | THAI AIRWAYS IN | 0.002% | 97.656% |
| 6509 | NEC NETWK & SYS | 0.002% | 97.658% |
| 6510 | TAIWAN COGENERA | 0.002% | 97.659% |
| 6511 | DANIELI & CO CO | 0.002% | 97.661% |
| 6512 | MAH SING GROUP | 0.002% | 97.662% |
| 6513 | ZALANDO SE | 0.002% | 97.664% |
| 6514 | RAFFLES MEDICAL | 0.002% | 97.665% |
| 6515 | HKR INTL LTD | 0.002% | 97.667% |
| 6516 | AIMS AMP CAPITA | 0.002% | 97.668% |
| 6517 | T.HASEGAWA CO | 0.002% | 97.670% |
| 6518 | FORMULA SYST(19 | 0.002% | 97.671% |
| 6519 | DEXERIALS CORP | 0.002% | 97.673% |
| 6520 | HUNG SHENG CONS | 0.001% | 97.674% |
| 6521 | MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01 | 0.001% | 97.676% |
| 6522 | BURSA MALAYSIA | 0.001% | 97.677% |
| 6523 | LASERTEC CORP | 0.001% | 97.679% |
| 6524 | OVERSTOCK.COM INC COMMON STOCK USD.0001 | 0.001% | 97.680% |
| 6525 | ASAHI DIAMOND I | 0.001% | 97.682% |
| 6526 | GO-AHEAD GROUP | 0.001% | 97.683% |
| 6527 | HAMAMATSU PHOTO | 0.001% | 97.685% |
| 6528 | ALPHA & OMEGA S | 0.001% | 97.686% |
| 6529 | CIA DE DIST INT | 0.001% | 97.688% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6530 | VZ HOLDING AG | 0.001% | 97.689% |
| 6531 | KOLON CORPORATI | 0.001% | 97.690% |
| 6532 | CITIZENS INC COMMON STOCK | 0.001% | 97.692% |
| 6533 | PARTRON CO LTD | 0.001% | 97.693% |
| 6534 | CTCI CORP | 0.001% | 97.695% |
| 6535 | SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1 | 0.001% | 97.696% |
| 6536 | ICL-ISRAEL CHEM | 0.001% | 97.698% |
| 6537 | MESA LABORATORIES INC COMMON STOCK | 0.001% | 97.699% |
| 6538 | ELBIT SYSTEMS L | 0.001% | 97.701% |
| 6539 | TELEKOM AUSTRIA | 0.001% | 97.702% |
| 6540 | KRONOS WORLDWIDE INC COMMON STOCK USD.01 | 0.001% | 97.704% |
| 6541 | FINGERPRINT CAR | 0.001% | 97.705% |
| 6542 | HAMBURGER HAFEN | 0.001% | 97.707% |
| 6543 | SAKAI HEAVY IND | 0.001% | 97.708% |
| 6544 | VIACOM INC CLASS A COMMON STOCK USD.001 | 0.001% | 97.710% |
| 6545 | B2W-CIA GLOBAL | 0.001% | 97.711% |
| 6546 | MALAYSIA BUILD | 0.001% | 97.713% |
| 6547 | MALYSIAN RES C | 0.001% | 97.714% |
| 6548 | BANCORP INC/THE COMMON STOCK USD1.0 | 0.001% | 97.716% |
| 6549 | KOPPERS HOLDINGS INC COMMON STOCK USD.01 | 0.001% | 97.717% |
| 6550 | YUEXIU REAL ES | 0.001% | 97.719% |
| 6551 | WEIQIAO TEXTILE | 0.001% | 97.720% |
| 6552 | OTE(HELLENIC TL | 0.001% | 97.722% |
| 6553 | TUBE INV OF IND | 0.001% | 97.723% |
| 6554 | CLAIRVEST GROUP INC COMMON STOCK | 0.001% | 97.724% |
| 6555 | FOSTER ELECTRIC | 0.001% | 97.726% |
| 6556 | KARNATAKA BANK | 0.001% | 97.727% |
| 6557 | XIAMEN INTL POR | 0.001% | 97.729% |
| 6558 | FUJI CO(TOKYO) | 0.001% | 97.730% |
| 6559 | GREEN REIT PLC | 0.001% | 97.732% |
| 6560 | ADVTECH LTD | 0.001% | 97.733% |
| 6561 | LIECHTENSTEIN L | 0.001% | 97.735% |
| 6562 | JAIPRAKASH ASSO | 0.001% | 97.736% |
| 6563 | ELITE SEMICONDU | 0.001% | 97.738% |
| 6564 | AUSDRILL LIMITE | 0.001% | 97.739% |
| 6565 | KOSSAN RUBBER I | 0.001% | 97.741% |
| 6566 | CLARKSON(HORACE | 0.001% | 97.742% |
| 6567 | SCSK CORPORATIO | 0.001% | 97.744% |
| 6568 | KINGDEE INTERNA | 0.001% | 97.745% |
| 6569 | CHINA WATER AFF | 0.001% | 97.746% |
| 6570 | CIVITAS SOLUTIONS INC COMMON STOCK USD.01 | 0.001% | 97.748% |
| 6571 | UNIVERSAL MEDIC | 0.001% | 97.749% |
| 6572 | HULIC CO LTD | 0.001% | 97.751% |
| 6573 | CHAROEN POKPHAN | 0.001% | 97.752% |
| 6574 | ROLAND DG CORP | 0.001% | 97.754% |
| 6575 | SINFONIA TECHNO | 0.001% | 97.755% |
| 6576 | AMERICA S CAR MART INC COMMON STOCK USD.01 | 0.001% | 97.757% |
| 6577 | CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001 | 0.001% | 97.758% |
| 6578 | ANGLOGOLD LTD | 0.001% | 97.760% |
| 6579 | ALAM SUTERA REA | 0.001% | 97.761% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6580 | BACHEM HLD AG-B | 0.001% | 97.763% |
| 6581 | DUKE ENERGY CORP SR UNSECURED 06/18 2.1 | 0.001% | 97.764% |
| 6582 | OITA BANK | 0.001% | 97.765% |
| 6583 | LANDAUER INC COMMON STOCK USD.1 | 0.001% | 97.767% |
| 6584 | KOREA AEROSPACE | 0.001% | 97.768% |
| 6585 | ASSYSTEM | 0.001% | 97.770% |
| 6586 | MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001 | 0.001% | 97.771% |
| 6587 | SELECT HARVESTS | 0.001% | 97.773% |
| 6588 | L'OCCITANE INTE | 0.001% | 97.774% |
| 6589 | SINOTRANS SHIPP | 0.001% | 97.776% |
| 6590 | FARGLORY LAND D | 0.001% | 97.777% |
| 6591 | 21VIANET GROUP INC ADR ADR USD.00001 | 0.001% | 97.779% |
| 6592 | SHANGHAI JIN JI | 0.001% | 97.780% |
| 6593 | ADDUS HOMECARE CORP COMMON STOCK USD.001 | 0.001% | 97.781% |
| 6594 | PRESSANCE CORPO | 0.001% | 97.783% |
| 6595 | HARBIN POWER EQ | 0.001% | 97.784% |
| 6596 | EASY BIO INC | 0.001% | 97.786% |
| 6597 | GRAPE KING INC | 0.001% | 97.787% |
| 6598 | INOGEN INC COMMON STOCK USD.001 | 0.001% | 97.789% |
| 6599 | MACATAWA BANK CORP COMMON STOCK | 0.001% | 97.790% |
| 6600 | VIRGIN MONEY HL | 0.001% | 97.792% |
| 6601 | PDF SOLUTIONS INC COMMON STOCK USD.00015 | 0.001% | 97.793% |
| 6602 | HOSHINO RESORTS | 0.001% | 97.794% |
| 6603 | ISHIHARA SANGYO | 0.001% | 97.796% |
| 6604 | ITOCHU FUEL COR | 0.001% | 97.797% |
| 6605 | MCBRIDE PLC | 0.001% | 97.799% |
| 6606 | LATECOERE | 0.001% | 97.800% |
| 6607 | PAZ CORP SA | 0.001% | 97.802% |
| 6608 | SUNGWOO HITECH | 0.001% | 97.803% |
| 6609 | KINEPOLIS GROUP | 0.001% | 97.805% |
| 6610 | PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1 | 0.001% | 97.806% |
| 6611 | MGM CHINA HLDGS | 0.001% | 97.807% |
| 6612 | LE NOBLE AGE | 0.001% | 97.809% |
| 6613 | NINE ENTERTAINM | 0.001% | 97.810% |
| 6614 | KYOEI STEEL LTD | 0.001% | 97.812% |
| 6615 | FARMERS CAPITAL BANK CORP COMMON STOCK USD.125 | 0.001% | 97.813% |
| 6616 | MOTHERSON SUMI | 0.001% | 97.815% |
| 6617 | IES HOLDINGS INC COMMON STOCK USD.01 | 0.001% | 97.816% |
| 6618 | ASTRA AGRO LEST | 0.001% | 97.818% |
| 6619 | TAG TEGERNSEE I | 0.001% | 97.819% |
| 6620 | CHAROEN POK PHA | 0.001% | 97.820% |
| 6621 | RICHTER GEDEON | 0.001% | 97.822% |
| 6622 | ALIANSCE SHOPPI | 0.001% | 97.823% |
| 6623 | COSTAIN GROUP P | 0.001% | 97.825% |
| 6624 | CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01 | 0.001% | 97.826% |
| 6625 | CRA INTERNATIONAL INC COMMON STOCK | 0.001% | 97.828% |
| 6626 | MINOR INTERNATI | 0.001% | 97.829% |
| 6627 | MAINSTREET EQUI | 0.001% | 97.830% |
| 6628 | LENZING AG | 0.001% | 97.832% |
| 6629 | DALMIA BHARAT L | 0.001% | 97.833% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6630 | CORCEPT THERAPEUTICS INC COMMON STOCK USD.001 | 0.001% | 97.835% |
| 6631 | AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0 | 0.001% | 97.836% |
| 6632 | CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0 | 0.001% | 97.838% |
| 6633 | QINGDAO PORT IN | 0.001% | 97.839% |
| 6634 | VAREX IMAGING CORP COMMON STOCK | 0.001% | 97.840% |
| 6635 | BANGKOK DUSIT M | 0.001% | 97.842% |
| 6636 | TOWA CORP | 0.001% | 97.843% |
| 6637 | SAMSUNG C&T COR | 0.001% | 97.845% |
| 6638 | TOYO ENG CORP | 0.001% | 97.846% |
| 6639 | YANGARRA RESOUR | 0.001% | 97.848% |
| 6640 | FLEXIGROUP LIMI | 0.001% | 97.849% |
| 6641 | KALBE FARMA | 0.001% | 97.850% |
| 6642 | KENDRION NV | 0.001% | 97.852% |
| 6643 | SHANKS GROUP PL | 0.001% | 97.853% |
| 6644 | NVE CORP | 0.001% | 97.855% |
| 6645 | CHIMERIX INC COMMON STOCK USD.001 | 0.001% | 97.856% |
| 6646 | PIOLAX CO | 0.001% | 97.857% |
| 6647 | SHIZUOKAGAS CO | 0.001% | 97.859% |
| 6648 | EL AL ISRAEL AI | 0.001% | 97.860% |
| 6649 | HOKUTO CORP | 0.001% | 97.862% |
| 6650 | REZIDOR HOTEL G | 0.001% | 97.863% |
| 6651 | TETRA TECHNOLOGIES INC COMMON STOCK USD.01 | 0.001% | 97.865% |
| 6652 | TOWA BANK | 0.001% | 97.866% |
| 6653 | PETRONAS DAGANG | 0.001% | 97.867% |
| 6654 | CANON ELECTRONI | 0.001% | 97.869% |
| 6655 | HARASHIN CO LTD | 0.001% | 97.870% |
| 6656 | COLBUN S.A. | 0.001% | 97.872% |
| 6657 | MURRAY & ROBERT | 0.001% | 97.873% |
| 6658 | UKC HOLDINGS CO | 0.001% | 97.874% |
| 6659 | D-LINK | 0.001% | 97.876% |
| 6660 | LSC COMMUNICATIONS INC COMMON STOCK USD.01 | 0.001% | 97.877% |
| 6661 | BIOGAIA AB | 0.001% | 97.879% |
| 6662 | BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001 | 0.001% | 97.880% |
| 6663 | ARDENTEC CORP | 0.001% | 97.881% |
| 6664 | DONGJIANG ENVIR | 0.001% | 97.883% |
| 6665 | AUSTAL LTD | 0.001% | 97.884% |
| 6666 | SUMITOMO DENSET | 0.001% | 97.886% |
| 6667 | IDT CORP CLASS B COMMON STOCK USD.01 | 0.001% | 97.887% |
| 6668 | COWEN GROUP INC CLASS A COMMON STOCK USD.01 | 0.001% | 97.888% |
| 6669 | INTL SPEEDWAY CORP CL A COMMON STOCK USD.01 | 0.001% | 97.890% |
| 6670 | MERUS LABS INTE | 0.001% | 97.891% |
| 6671 | LEWIS GROUP LTD | 0.001% | 97.893% |
| 6672 | SAIBU GAS CO | 0.001% | 97.894% |
| 6673 | CNB FINANCIAL CORP/PA COMMON STOCK | 0.001% | 97.895% |
| 6674 | HOOKEE FURNITURE CORP COMMON STOCK | 0.001% | 97.897% |
| 6675 | CHINA AEROSPACE | 0.001% | 97.898% |
| 6676 | ANGLO AMERICAN | 0.001% | 97.900% |
| 6677 | MERCURIUS LIFE | 0.001% | 97.901% |
| 6678 | MGI COUTIER | 0.001% | 97.902% |
| 6679 | YAMABIKO CORP | 0.001% | 97.904% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6680 | OUTSOURCING INC | 0.001% | 97.905% |
| 6681 | FLYTECH TECHNOL | 0.001% | 97.907% |
| 6682 | OCEAN YIELD ASA | 0.001% | 97.908% |
| 6683 | RING ENERGY INC COMMON STOCK USD.001 | 0.001% | 97.909% |
| 6684 | PAGE INDUSTRIES | 0.001% | 97.911% |
| 6685 | FUKUDA DENSHI C | 0.001% | 97.912% |
| 6686 | CHINA SHIPPING | 0.001% | 97.913% |
| 6687 | SHIBUYA KOGYO C | 0.001% | 97.915% |
| 6688 | UTD INDUSTRIAL | 0.001% | 97.916% |
| 6689 | ZENRIN CO LTD | 0.001% | 97.918% |
| 6690 | KAPPAHL HOLDING | 0.001% | 97.919% |
| 6691 | AFFICHAGE HOLDI | 0.001% | 97.920% |
| 6692 | LOTTE FOOD CO | 0.001% | 97.922% |
| 6693 | SP SETIA | 0.001% | 97.923% |
| 6694 | KINIK CO | 0.001% | 97.925% |
| 6695 | SENECA FOODS CORP CL A COMMON STOCK USD.25 | 0.001% | 97.926% |
| 6696 | GCL NEW ENERGY | 0.001% | 97.927% |
| 6697 | ATUL LTD | 0.001% | 97.929% |
| 6698 | MERSEN SA | 0.001% | 97.930% |
| 6699 | DUNI AB | 0.001% | 97.932% |
| 6700 | CALBEE INC | 0.001% | 97.933% |
| 6701 | WEBJET LTD | 0.001% | 97.934% |
| 6702 | DAIHO CONSTRUCT | 0.001% | 97.936% |
| 6703 | PHOTO-ME INTERN | 0.001% | 97.937% |
| 6704 | KESKO OYJ | 0.001% | 97.938% |
| 6705 | INDIGO BOOKS + MUSIC INC COMMON STOCK | 0.001% | 97.940% |
| 6706 | BRUNEL INTL | 0.001% | 97.941% |
| 6707 | FIRST REIT | 0.001% | 97.943% |
| 6708 | DAIFUKU CO | 0.001% | 97.944% |
| 6709 | TUNG THIH ELECT | 0.001% | 97.945% |
| 6710 | BYGGMAX GROUP A | 0.001% | 97.947% |
| 6711 | NESTLE INDIA | 0.001% | 97.948% |
| 6712 | QAD INC A COMMON STOCK | 0.001% | 97.949% |
| 6713 | LIMELIGHT NETW | 0.001% | 97.951% |
| 6714 | KOMERCNI BANKA | 0.001% | 97.952% |
| 6715 | FURUKAWA CO | 0.001% | 97.954% |
| 6716 | I.T LIMITED | 0.001% | 97.955% |
| 6717 | RAISIO YHTYMA O | 0.001% | 97.956% |
| 6718 | LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001 | 0.001% | 97.958% |
| 6719 | TOA CORP | 0.001% | 97.959% |
| 6720 | MIDAS HLDGS | 0.001% | 97.961% |
| 6721 | RISO KAGAKU COR | 0.001% | 97.962% |
| 6722 | PROGRAMMED MAIN | 0.001% | 97.963% |
| 6723 | CALIAN GROUP LT | 0.001% | 97.965% |
| 6724 | NISHIO RENT ALL | 0.001% | 97.966% |
| 6725 | CT REAL ESTATE | 0.001% | 97.967% |
| 6726 | VITAL KSK HOLDI | 0.001% | 97.969% |
| 6727 | NISHIMATSUYA CH | 0.001% | 97.970% |
| 6728 | KONOIKE TRANSPO | 0.001% | 97.972% |
| 6729 | PEARSON STK | 0.001% | 97.973% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6730 | BEIERSDORF AG | 0.001% | 97.974% |
| 6731 | ONESAVINGS BANK | 0.001% | 97.976% |
| 6732 | CORFICOLOMBIANA | 0.001% | 97.977% |
| 6733 | SUN FRONTIER FU | 0.001% | 97.978% |
| 6734 | CAROLINA FINANCIAL CORP COMMON STOCK | 0.001% | 97.980% |
| 6735 | CHOICE PROPERTI | 0.001% | 97.981% |
| 6736 | RIKEN CORP | 0.001% | 97.982% |
| 6737 | EXTREME NETWORKS INC COMMON STOCK USD.001 | 0.001% | 97.984% |
| 6738 | KOREA GAS CORP | 0.001% | 97.985% |
| 6739 | UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK | 0.001% | 97.987% |
| 6740 | COVENANT TRANSP | 0.001% | 97.988% |
| 6741 | DEVOTEAM SA | 0.001% | 97.989% |
| 6742 | XEROX CORP 4.07 | 0.001% | 97.991% |
| 6743 | BENI STABILI IT | 0.001% | 97.992% |
| 6744 | PPC LTD | 0.001% | 97.993% |
| 6745 | GRUPO AEROPORTU | 0.001% | 97.995% |
| 6746 | TECHNOLOGY ONE | 0.001% | 97.996% |
| 6747 | TIME DOTCOM BHD | 0.001% | 97.997% |
| 6748 | HANNSTOUCH SOLU | 0.001% | 97.999% |
| 6749 | EPS CO LTD | 0.001% | 98.000% |
| 6750 | MENICON CO LTD | 0.001% | 98.002% |
| 6751 | BLACKMORES LTD | 0.001% | 98.003% |
| 6752 | KIKUCHI CO LTD | 0.001% | 98.004% |
| 6753 | NIPPON CARBON C | 0.001% | 98.006% |
| 6754 | CHESNARA PLC | 0.001% | 98.007% |
| 6755 | TOKYOTOKEIBA CO | 0.001% | 98.008% |
| 6756 | WEST BANCORPORATION COMMON STOCK | 0.001% | 98.010% |
| 6757 | TOP GLOVE CORP | 0.001% | 98.011% |
| 6758 | NITTA CORP | 0.001% | 98.012% |
| 6759 | D.A. CONSORTIUM | 0.001% | 98.014% |
| 6760 | PETMED EXPRESS INC COMMON STOCK USD.001 | 0.001% | 98.015% |
| 6761 | GODADDY INC CLASS A COMMON STOCK USD.001 | 0.001% | 98.017% |
| 6762 | GURIT HOLDING A | 0.001% | 98.018% |
| 6763 | MOBILEONE LTD. | 0.001% | 98.019% |
| 6764 | BANK NEGARA IND | 0.001% | 98.021% |
| 6765 | DAIICHI KIGENSO | 0.001% | 98.022% |
| 6766 | CEMEX LATAM HLD | 0.001% | 98.023% |
| 6767 | STOLT-NIELSEN L | 0.001% | 98.025% |
| 6768 | HUADIAN POWER I | 0.001% | 98.026% |
| 6769 | SAMYANG CORP | 0.001% | 98.027% |
| 6770 | TRONC INC COMMON STOCK USD.01 | 0.001% | 98.029% |
| 6771 | MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01 | 0.001% | 98.030% |
| 6772 | JOSHIN DENKI CO | 0.001% | 98.031% |
| 6773 | VETROPACK HOLDI | 0.001% | 98.033% |
| 6774 | TAIWAN SECOM | 0.001% | 98.034% |
| 6775 | ALBIOMA | 0.001% | 98.035% |
| 6776 | SATO CORP | 0.001% | 98.037% |
| 6777 | PRESTIGE INTERN | 0.001% | 98.038% |
| 6778 | NEOPHOTONICS CORP COMMON STOCK USD.0025 | 0.001% | 98.039% |
| 6779 | NAMCHOW CHEMICA | 0.001% | 98.041% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6780 | XL AXIATA TBK P | 0.001% | 98.042% |
| 6781 | IGG INC | 0.001% | 98.043% |
| 6782 | NUTRACEUTICAL I | 0.001% | 98.045% |
| 6783 | GPO AEROPORTUAR | 0.001% | 98.046% |
| 6784 | SIGURD MICROELE | 0.001% | 98.048% |
| 6785 | NV5 GLOBAL INC COMMON STOCK USD.01 | 0.001% | 98.049% |
| 6786 | KWS SAAT AG | 0.001% | 98.050% |
| 6787 | RVH INC | 0.001% | 98.052% |
| 6788 | PCM INC COMMON STOCK USD.001 | 0.001% | 98.053% |
| 6789 | CLEARWATER SEAF | 0.001% | 98.054% |
| 6790 | GENESIS ENERGY | 0.001% | 98.056% |
| 6791 | mitsui soko co | 0.001% | 98.057% |
| 6792 | UOA DEVELOPMENT | 0.001% | 98.058% |
| 6793 | POTBELLY CORP COMMON STOCK USD.01 | 0.001% | 98.060% |
| 6794 | PACIFIC METALS | 0.001% | 98.061% |
| 6795 | YUASA TRADING C | 0.001% | 98.062% |
| 6796 | THAI VEGETABLE | 0.001% | 98.064% |
| 6797 | KOWLOON DEVMT | 0.001% | 98.065% |
| 6798 | MAX CO | 0.001% | 98.066% |
| 6799 | PLENUS CO | 0.001% | 98.068% |
| 6800 | ERAMET | 0.001% | 98.069% |
| 6801 | BRODRENE HARTMA | 0.001% | 98.070% |
| 6802 | SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01 | 0.001% | 98.072% |
| 6803 | WEYCO GROUP INC | 0.001% | 98.073% |
| 6804 | INTERTAIN GROUP | 0.001% | 98.074% |
| 6805 | TATA COMMUNICAT | 0.001% | 98.076% |
| 6806 | ESPEC CORP | 0.001% | 98.077% |
| 6807 | LUYE PHARMA GRO | 0.001% | 98.078% |
| 6808 | AIDA ENGINEERIN | 0.001% | 98.079% |
| 6809 | ALTISOURCE PORT | 0.001% | 98.081% |
| 6810 | YAPI VE KREDI B | 0.001% | 98.082% |
| 6811 | BROWN (N) GROUP | 0.001% | 98.083% |
| 6812 | UNILEVER INDONE | 0.001% | 98.085% |
| 6813 | GAFISA SA | 0.001% | 98.086% |
| 6814 | BANCO DAVIVIEND | 0.001% | 98.087% |
| 6815 | UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001 | 0.001% | 98.089% |
| 6816 | PHILIPPINE NATL | 0.001% | 98.090% |
| 6817 | PIERRE & VACANC | 0.001% | 98.091% |
| 6818 | VITTORIA ASSICU | 0.001% | 98.093% |
| 6819 | TAMURA CORP | 0.001% | 98.094% |
| 6820 | BEIJER ALMA AB | 0.001% | 98.095% |
| 6821 | KOREA KOLMAR CO | 0.001% | 98.097% |
| 6822 | BANDO CHEMICAL | 0.001% | 98.098% |
| 6823 | BREVILLE GROUP | 0.001% | 98.099% |
| 6824 | DAUM COMMUNICAT | 0.001% | 98.101% |
| 6825 | AGRANA BETEILIG | 0.001% | 98.102% |
| 6826 | PATRIZIA IMMO A | 0.001% | 98.103% |
| 6827 | EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.001% | 98.105% |
| 6828 | NIEN HSING TEXT | 0.001% | 98.106% |
| 6829 | LENDINGTREE INC COMMON STOCK USD.01 | 0.001% | 98.107% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 6830 | NAMURA SHIPBUIL | 0.001% | 98.108% |
| 6831 | GREAT EASTERN S | 0.001% | 98.110% |
| 6832 | MITSUBOSHI BELT | 0.001% | 98.111% |
| 6833 | KATAKURA INDS | 0.001% | 98.112% |
| 6834 | JAPAN PULP & PA | 0.001% | 98.114% |
| 6835 | DATA COMMUNICAT | 0.001% | 98.115% |
| 6836 | SINGAPORE FINAN | 0.001% | 98.116% |
| 6837 | EAGLE INDUSTRY | 0.001% | 98.118% |
| 6838 | BURKHALTER HOLD | 0.001% | 98.119% |
| 6839 | ZZZSAN-AI OIL C | 0.001% | 98.120% |
| 6840 | JASA MARGA | 0.001% | 98.121% |
| 6841 | EP ENERGY CORP CL A COMMON STOCK USD.01 | 0.001% | 98.123% |
| 6842 | CHINA HUIYUAN J | 0.001% | 98.124% |
| 6843 | NETENT AB | 0.001% | 98.125% |
| 6844 | FEDERAL CORP | 0.001% | 98.127% |
| 6845 | ATWOOD OCEANICS | 0.001% | 98.128% |
| 6846 | BENETEAU | 0.001% | 98.129% |
| 6847 | TONG YANG CEMEN | 0.001% | 98.131% |
| 6848 | KOC HOLDING AS | 0.001% | 98.132% |
| 6849 | UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333 | 0.001% | 98.133% |
| 6850 | ALUMINUM CORP OF CHINA ADR ADR | 0.001% | 98.134% |
| 6851 | CHAOWEI POWER H | 0.001% | 98.136% |
| 6852 | YEONG GUAN ENER | 0.001% | 98.137% |
| 6853 | CHINA MANMADE F | 0.001% | 98.138% |
| 6854 | HOTAI MOTOR CO | 0.001% | 98.140% |
| 6855 | KASAI KOGYO CO | 0.001% | 98.141% |
| 6856 | TURKIYE SINAI K | 0.001% | 98.142% |
| 6857 | INFIGEN ENERGY | 0.001% | 98.144% |
| 6858 | FUSO CHEMICAL C | 0.001% | 98.145% |
| 6859 | LIPPO MALLS IN | 0.001% | 98.146% |
| 6860 | CITIZENS + NORTHERN CORP COMMON STOCK USD1.0 | 0.001% | 98.147% |
| 6861 | YAT SING HOLDIN | 0.001% | 98.149% |
| 6862 | SILVER LAKE RES | 0.001% | 98.150% |
| 6863 | EVEN CONSTRUCTO | 0.001% | 98.151% |
| 6864 | LONMIN PLC | 0.001% | 98.153% |
| 6865 | MODEC INC | 0.001% | 98.154% |
| 6866 | SUMITOMO SEIKA | 0.001% | 98.155% |
| 6867 | GWA GROUP LTD | 0.001% | 98.156% |
| 6868 | SOLOR A/S | 0.001% | 98.158% |
| 6869 | MEDIDATA SOLUTIONS INC COMMON STOCK USD.01 | 0.001% | 98.159% |
| 6870 | AICHI CORPORATI | 0.001% | 98.160% |
| 6871 | RUSHYDRO PJSC ADR ADR | 0.001% | 98.162% |
| 6872 | UMS HLDGS LTD | 0.001% | 98.163% |
| 6873 | SEAH BESTEEL CO | 0.001% | 98.164% |
| 6874 | CHARTER FINANCIAL CORP COMMON STOCK USD.01 | 0.001% | 98.165% |
| 6875 | FINCANTIERI SPA | 0.001% | 98.167% |
| 6876 | CERVECERIAS UNI | 0.001% | 98.168% |
| 6877 | TOWNGAS CHINA C | 0.001% | 98.169% |
| 6878 | POLA ORBIS HLDG | 0.001% | 98.170% |
| 6879 | XTEP INTERNATIO | 0.001% | 98.172% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6880 | GREATVIEW ASEPT | 0.001% | 98.173% |
| 6881 | SPH REIT | 0.001% | 98.174% |
| 6882 | UNIBAIL-RODAMCO | 0.001% | 98.176% |
| 6883 | SPOTLESS GROUP | 0.001% | 98.177% |
| 6884 | FUTABA INDUSTRI | 0.001% | 98.178% |
| 6885 | ESSENTIAL ENERG | 0.001% | 98.179% |
| 6886 | SONUS NETWORKS INC COMMON STOCK USD.001 | 0.001% | 98.181% |
| 6887 | RIGNET INC COMMON STOCK USD.001 | 0.001% | 98.182% |
| 6888 | SALMAR ASA | 0.001% | 98.183% |
| 6889 | TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001 | 0.001% | 98.184% |
| 6890 | BANK PEKAO | 0.001% | 98.186% |
| 6891 | HIBERNIA REIT P | 0.001% | 98.187% |
| 6892 | CECO ENVIRONMENTAL CORP COMMON STOCK USD.01 | 0.001% | 98.188% |
| 6893 | WINCANTON | 0.001% | 98.190% |
| 6894 | ULTRA TECH CEMC | 0.001% | 98.191% |
| 6895 | BILL BARRETT CORP COMMON STOCK USD.001 | 0.001% | 98.192% |
| 6896 | CAPE | 0.001% | 98.193% |
| 6897 | ALPIQ HOLDING A | 0.001% | 98.195% |
| 6898 | BLOOMBERRY RESO | 0.001% | 98.196% |
| 6899 | SUNWAY BHD | 0.001% | 98.197% |
| 6900 | AES TIETE ENERG | 0.001% | 98.198% |
| 6901 | GOLDSUN DEV/CON | 0.001% | 98.200% |
| 6902 | Sponda Oyj | 0.001% | 98.201% |
| 6903 | CAREER TECHNOLO | 0.001% | 98.202% |
| 6904 | EMPEROR CAPITAL | 0.001% | 98.203% |
| 6905 | SUPER-SOL | 0.001% | 98.205% |
| 6906 | WAKITA & CO | 0.001% | 98.206% |
| 6907 | CONNECTICUT WATER SVC INC COMMON STOCK | 0.001% | 98.207% |
| 6908 | ROBINSONS RETAI | 0.001% | 98.209% |
| 6909 | XXENTRIA TECHNO | 0.001% | 98.210% |
| 6910 | FREEMAN FINANCI | 0.001% | 98.211% |
| 6911 | AKEBONO BRAKE I | 0.001% | 98.212% |
| 6912 | PIAGGIO | 0.001% | 98.214% |
| 6913 | HUANENG POWER I | 0.001% | 98.215% |
| 6914 | NEOGENOMICS INC COMMON STOCK USD.001 | 0.001% | 98.216% |
| 6915 | BTB REAL ESTATE | 0.001% | 98.217% |
| 6916 | OPAP SA | 0.001% | 98.219% |
| 6917 | NATIONAL CINEMEDIA INC COMMON STOCK USD.01 | 0.001% | 98.220% |
| 6918 | LAWSON | 0.001% | 98.221% |
| 6919 | GODREJ CONSUMER | 0.001% | 98.222% |
| 6920 | SIAM COMMERCIAL | 0.001% | 98.224% |
| 6921 | CEDAR REALTY TRUST INC REIT USD.06 | 0.001% | 98.225% |
| 6922 | DAIICHI JITSUGY | 0.001% | 98.226% |
| 6923 | LT GROUP INC | 0.001% | 98.227% |
| 6924 | PARK ELECTROCHE | 0.001% | 98.229% |
| 6925 | DEUTSCHE BETEI | 0.001% | 98.230% |
| 6926 | CHANGYOU.COM LTD ADR ADR | 0.001% | 98.231% |
| 6927 | GREEN CROSS HLD | 0.001% | 98.232% |
| 6928 | MIURA CO | 0.001% | 98.234% |
| 6929 | CINCINNATI BELL INC COMMON STOCK USD.01 | 0.001% | 98.235% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6930 | TUBOS REUNIDOS | 0.001% | 98.236% |
| 6931 | ALE PROPERTY TR | 0.001% | 98.237% |
| 6932 | COSMOS PHARMACE | 0.001% | 98.239% |
| 6933 | CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01 | 0.001% | 98.240% |
| 6934 | TECHTARGET COMMON STOCK USD.001 | 0.001% | 98.241% |
| 6935 | GERDAU SA | 0.001% | 98.242% |
| 6936 | NORTHERN BLIZZA | 0.001% | 98.244% |
| 6937 | CAPITAL® PRO | 0.001% | 98.245% |
| 6938 | GLORIA MATERIAL | 0.001% | 98.246% |
| 6939 | WORLD ACCEPTANCE CORP COMMON STOCK | 0.001% | 98.247% |
| 6940 | PICK'N PAY STOR | 0.001% | 98.248% |
| 6941 | GREIF INC CL B COMMON STOCK | 0.001% | 98.250% |
| 6942 | SANYANGIndustr | 0.001% | 98.251% |
| 6943 | TOLI CORP | 0.001% | 98.252% |
| 6944 | SDL PLC | 0.001% | 98.253% |
| 6945 | NITTETSU MINING | 0.001% | 98.255% |
| 6946 | NIPPON ROAD CO | 0.001% | 98.256% |
| 6947 | GEMDALE PROPERT | 0.001% | 98.257% |
| 6948 | ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.001% | 98.258% |
| 6949 | PROSPERITY REIT | 0.001% | 98.260% |
| 6950 | 361 DEGREES INT | 0.001% | 98.261% |
| 6951 | FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01 | 0.001% | 98.262% |
| 6952 | MITSUBISHI PENC | 0.001% | 98.263% |
| 6953 | RMP ENERGY INC | 0.001% | 98.264% |
| 6954 | ORACLE FIN SERV | 0.001% | 98.266% |
| 6955 | HANDSOME CORP | 0.001% | 98.267% |
| 6956 | SHIKOKU CHEMICA | 0.001% | 98.268% |
| 6957 | SHORETEL INC COMMON STOCK USD.001 | 0.001% | 98.269% |
| 6958 | LEMAITRE VASCULAR INC COMMON STOCK USD.01 | 0.001% | 98.271% |
| 6959 | TENMA CORPORATI | 0.001% | 98.272% |
| 6960 | FBD HLDGS | 0.001% | 98.273% |
| 6961 | JOYFUL HONDA CO | 0.001% | 98.274% |
| 6962 | TONG HSING ELEC | 0.001% | 98.276% |
| 6963 | BES ENGINEERING | 0.001% | 98.277% |
| 6964 | PETRONAS GAS | 0.001% | 98.278% |
| 6965 | RECRUIT HOLDING | 0.001% | 98.279% |
| 6966 | COLTENE HOLDI | 0.001% | 98.280% |
| 6967 | SANKYO TATEYAMA | 0.001% | 98.282% |
| 6968 | VS INDUSTRY BHD | 0.001% | 98.283% |
| 6969 | MELISRON LTD | 0.001% | 98.284% |
| 6970 | TV TOKYO HLDG C | 0.001% | 98.285% |
| 6971 | ZERIA PHARMACEU | 0.001% | 98.287% |
| 6972 | NIPPON PISTON R | 0.001% | 98.288% |
| 6973 | NIPPON PAINT CO | 0.001% | 98.289% |
| 6974 | YPSOMED HOLDING | 0.001% | 98.290% |
| 6975 | ANANDA DEVELOPM | 0.001% | 98.291% |
| 6976 | YURTEC CORPORAT | 0.001% | 98.293% |
| 6977 | NTT URBAN DEVEL | 0.001% | 98.294% |
| 6978 | UMH PROP INC | 0.001% | 98.295% |
| 6979 | AMOTECH CO LTD | 0.001% | 98.296% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 6980 | TRENCOR | 0.001% | 98.298% |
| 6981 | SBS HOLDINGS IN | 0.001% | 98.299% |
| 6982 | SINOFERT HOLDIN | 0.001% | 98.300% |
| 6983 | FUJI KYUKO CO L | 0.001% | 98.301% |
| 6984 | VECTRUS INC COMMON STOCK USD.01 | 0.001% | 98.302% |
| 6985 | SUPER GROUP LTD | 0.001% | 98.304% |
| 6986 | HEINEKEN MALAYS | 0.001% | 98.305% |
| 6987 | LIU CHONG HING | 0.001% | 98.306% |
| 6988 | PHX ENERGY SERV | 0.001% | 98.307% |
| 6989 | ALTICE NV | 0.001% | 98.308% |
| 6990 | MIDDLESEX WATER CO COMMON STOCK | 0.001% | 98.310% |
| 6991 | DAI-DAN CO | 0.001% | 98.311% |
| 6992 | ROYAL CO | 0.001% | 98.312% |
| 6993 | FINOLEX CABLES | 0.001% | 98.313% |
| 6994 | RAJESH EXPORTS | 0.001% | 98.315% |
| 6995 | BK OF SAGA | 0.001% | 98.316% |
| 6996 | HANON SYSTEMS | 0.001% | 98.317% |
| 6997 | YANZHOU COAL MI | 0.001% | 98.318% |
| 6998 | ECORODOVIAS INF | 0.001% | 98.319% |
| 6999 | CHINA WATER IND | 0.001% | 98.321% |
| 7000 | GUANGDONG NAN Y | 0.001% | 98.322% |
| 7001 | PKP CARGO SA | 0.001% | 98.323% |
| 7002 | AKASTOR ASA | 0.001% | 98.324% |
| 7003 | JEOL | 0.001% | 98.325% |
| 7004 | CENT PATTANA PU | 0.001% | 98.327% |
| 7005 | TOYO CONSTRUCTI | 0.001% | 98.328% |
| 7006 | INABA DENKISANG | 0.001% | 98.329% |
| 7007 | PARTNER COMMUNI | 0.001% | 98.330% |
| 7008 | HYUNDAI ELEVATO | 0.001% | 98.331% |
| 7009 | BELC CO LTD | 0.001% | 98.333% |
| 7010 | SK TELECOM ADR | 0.001% | 98.334% |
| 7011 | MEC COMPANY LTD | 0.001% | 98.335% |
| 7012 | ZOGENIX INC COMMON STOCK USD.001 | 0.001% | 98.336% |
| 7013 | SFA ENGINEERING | 0.001% | 98.337% |
| 7014 | MONARCH CASINO + RESORT INC COMMON STOCK USD.01 | 0.001% | 98.339% |
| 7015 | MCMILLAN SHAKES | 0.001% | 98.340% |
| 7016 | DELEK GROUP | 0.001% | 98.341% |
| 7017 | HYUNDAI HOME SH | 0.001% | 98.342% |
| 7018 | VERA BRADLEY INC COMMON STOCK | 0.001% | 98.343% |
| 7019 | PACT GROUP HOLD | 0.001% | 98.345% |
| 7020 | SILICONWARE PRE | 0.001% | 98.346% |
| 7021 | AKKA TECHNOLOGI | 0.001% | 98.347% |
| 7022 | CONCENTRADORA | 0.001% | 98.348% |
| 7023 | POU SHENG INTL | 0.001% | 98.349% |
| 7024 | TAMRON CO LTD | 0.001% | 98.351% |
| 7025 | TSUKISHIMA KIKA | 0.001% | 98.352% |
| 7026 | HEUNG-A SHIPPIN | 0.001% | 98.353% |
| 7027 | STOBART GROUP L | 0.001% | 98.354% |
| 7028 | COFACE SA | 0.001% | 98.355% |
| 7029 | HURCO COMPANIES INC COMMON STOCK | 0.001% | 98.357% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7030 | METAWATER CO LT | 0.001% | 98.358% |
| 7031 | Z ENERGY LTD | 0.001% | 98.359% |
| 7032 | FRP HOLDINGS INC COMMON STOCK USD.1 | 0.001% | 98.360% |
| 7033 | BELL AG - REG | 0.001% | 98.361% |
| 7034 | TED BAKER PLC | 0.001% | 98.363% |
| 7035 | BOSCH LTD | 0.001% | 98.364% |
| 7036 | MINATO BANK | 0.001% | 98.365% |
| 7037 | BANK COOP AG | 0.001% | 98.366% |
| 7038 | ABC-MART INC | 0.001% | 98.367% |
| 7039 | MAGNITOGORS-SPO | 0.001% | 98.369% |
| 7040 | REDES ENERGETIC | 0.001% | 98.370% |
| 7041 | OBERBANK AG | 0.001% | 98.371% |
| 7042 | FIDEA HOLDINGS | 0.001% | 98.372% |
| 7043 | SUPREME INDS INC CLASS A COMMON STOCK USD.1 | 0.001% | 98.373% |
| 7044 | HORNBACK BAUMAR | 0.001% | 98.374% |
| 7045 | ELIS SA | 0.001% | 98.376% |
| 7046 | GUOCOLAND LTD | 0.001% | 98.377% |
| 7047 | GREAT LAKES DRE | 0.001% | 98.378% |
| 7048 | PETS AT HOME GR | 0.001% | 98.379% |
| 7049 | JOHNSON OUTDOORS INC A COMMON STOCK USD.05 | 0.001% | 98.380% |
| 7050 | CHEMRING GROUP | 0.001% | 98.382% |
| 7051 | CORPORATE TRAVE | 0.001% | 98.383% |
| 7052 | CHINA SINGYES S | 0.001% | 98.384% |
| 7053 | CAVERION CORP | 0.001% | 98.385% |
| 7054 | ACHILLES CORP | 0.001% | 98.386% |
| 7055 | GRUPO AEROMEXIC | 0.001% | 98.387% |
| 7056 | UNITIL CORP COMMON STOCK | 0.001% | 98.389% |
| 7057 | LINX SA | 0.001% | 98.390% |
| 7058 | BLACK KNIGHT FINANCIAL CL A COMMON STOCK USD.0001 | 0.001% | 98.391% |
| 7059 | HYDRO ONE LTD | 0.001% | 98.392% |
| 7060 | ATRIUM LJUNGBER | 0.001% | 98.393% |
| 7061 | PENDRAGON PLC | 0.001% | 98.394% |
| 7062 | PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666 | 0.001% | 98.396% |
| 7063 | ENCE ENERGIA | 0.001% | 98.397% |
| 7064 | COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01 | 0.001% | 98.398% |
| 7065 | POS MALAYSIA | 0.001% | 98.399% |
| 7066 | KARUR VYSYA BAN | 0.001% | 98.400% |
| 7067 | KOHNAN SHOJI | 0.001% | 98.402% |
| 7068 | TEXHONG TEXTILE | 0.001% | 98.403% |
| 7069 | HANSOL LCD INC | 0.001% | 98.404% |
| 7070 | MEETME INC COMMON STOCK USD.001 | 0.001% | 98.405% |
| 7071 | TRUECAR INC COMMON STOCK USD.0001 | 0.001% | 98.406% |
| 7072 | VILMORIN CLAUSE | 0.001% | 98.407% |
| 7073 | KVAERNER ASA | 0.001% | 98.409% |
| 7074 | KT SKYLIFE CO L | 0.001% | 98.410% |
| 7075 | CATHAY CONST | 0.001% | 98.411% |
| 7076 | JUST DIAL LTD | 0.001% | 98.412% |
| 7077 | YOSHINOYA D&C C | 0.001% | 98.413% |
| 7078 | BAZAARVOICE INC COMMON STOCK USD.0001 | 0.001% | 98.414% |
| 7079 | OKABE CO | 0.001% | 98.416% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7080 | MANILA ELECTRIC | 0.001% | 98.417% |
| 7081 | NAN KANG RUBB T | 0.001% | 98.418% |
| 7082 | COMDIRECT BANK | 0.001% | 98.419% |
| 7083 | FUJIBO HOLDINGS | 0.001% | 98.420% |
| 7084 | NISSHIN SEIFUN | 0.001% | 98.421% |
| 7085 | MIQUEL Y COSTAS | 0.001% | 98.423% |
| 7086 | CHINESE ESTATES | 0.001% | 98.424% |
| 7087 | DSP GROUP INC | 0.001% | 98.425% |
| 7088 | OTONOMY INC COMMON STOCK USD.001 | 0.001% | 98.426% |
| 7089 | CHINA MAPLE LEA | 0.001% | 98.427% |
| 7090 | TAKARA LEBEN CO | 0.001% | 98.428% |
| 7091 | DONG-A SOCIO | 0.001% | 98.430% |
| 7092 | SUMMIT INDUSTRI | 0.001% | 98.431% |
| 7093 | VINA CONCHA Y T | 0.001% | 98.432% |
| 7094 | POLYTEC HOLDING | 0.001% | 98.433% |
| 7095 | AISAN INDUSTRY | 0.001% | 98.434% |
| 7096 | CHONG HONG CONS | 0.001% | 98.435% |
| 7097 | KRBL LTD | 0.001% | 98.436% |
| 7098 | ONE LIBERTY PRO | 0.001% | 98.438% |
| 7099 | GULLIVER INTERN | 0.001% | 98.439% |
| 7100 | JAHWA ELECTRONI | 0.001% | 98.440% |
| 7101 | DEVRO | 0.001% | 98.441% |
| 7102 | FOLKESTONE EDU | 0.001% | 98.442% |
| 7103 | ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01 | 0.001% | 98.443% |
| 7104 | ALTERRA POWER C | 0.001% | 98.445% |
| 7105 | NEXPOINT RESIDENTIAL REIT USD.01 | 0.001% | 98.446% |
| 7106 | TOCHIGI BANK | 0.001% | 98.447% |
| 7107 | AA PLC | 0.001% | 98.448% |
| 7108 | RIKEN VITAMIN C | 0.001% | 98.449% |
| 7109 | SMI HOLDINGS GR | 0.001% | 98.450% |
| 7110 | THULE GROUP AB/ | 0.001% | 98.451% |
| 7111 | NATIONAL STORAG | 0.001% | 98.453% |
| 7112 | REPLY SPA | 0.001% | 98.454% |
| 7113 | HOSOKAWA MICRON | 0.001% | 98.455% |
| 7114 | MARCOPOLO SA | 0.001% | 98.456% |
| 7115 | CARD FACTORY PL | 0.001% | 98.457% |
| 7116 | AP THAILAND PCL | 0.001% | 98.458% |
| 7117 | JIH SUN FINANCI | 0.001% | 98.459% |
| 7118 | ALLIED PROPERTI | 0.001% | 98.461% |
| 7119 | BASSETT FURNITURE INDS COMMON STOCK USD5.0 | 0.001% | 98.462% |
| 7120 | SONG WON IND | 0.001% | 98.463% |
| 7121 | NIDEC CORPORATI | 0.001% | 98.464% |
| 7122 | BUKIT SEMBAWNG | 0.001% | 98.465% |
| 7123 | OBIC | 0.001% | 98.466% |
| 7124 | MACQUARIE LEISU | 0.001% | 98.467% |
| 7125 | FERROTEC CORP | 0.001% | 98.469% |
| 7126 | MALAYSIA MINING | 0.001% | 98.470% |
| 7127 | S.M. ENTERTAINM | 0.001% | 98.471% |
| 7128 | GLORIOUS PROPER | 0.001% | 98.472% |
| 7129 | UNITED INTL ENT | 0.001% | 98.473% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7130 | IGB REAL ESTATE | 0.001% | 98.474% |
| 7131 | YAMAZEN CORPORA | 0.001% | 98.475% |
| 7132 | SHANGHAI FOSUN | 0.001% | 98.477% |
| 7133 | SINO THAI EN,FG | 0.001% | 98.478% |
| 7134 | ANTENA 3 DE TEL | 0.001% | 98.479% |
| 7135 | FUDO CONSTRUCTI | 0.001% | 98.480% |
| 7136 | HUNTER DOUGLAS | 0.001% | 98.481% |
| 7137 | MERIDIAN ENERGY | 0.001% | 98.482% |
| 7138 | PC DEPOT CORP | 0.001% | 98.483% |
| 7139 | REGIONAL MANAGEMENT CORP COMMON STOCK USD.1 | 0.001% | 98.485% |
| 7140 | KEPCO PLANT SER | 0.001% | 98.486% |
| 7141 | CONSUN PHARMACE | 0.001% | 98.487% |
| 7142 | LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01 | 0.001% | 98.488% |
| 7143 | WINMARK CORP COMMON STOCK | 0.001% | 98.489% |
| 7144 | KANSAI URBAN BA | 0.001% | 98.490% |
| 7145 | STERLING CONSTRUCTION CO COMMON STOCK USD.01 | 0.001% | 98.491% |
| 7146 | IONIS PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.001% | 98.493% |
| 7147 | GUJARAT STATE F | 0.001% | 98.494% |
| 7148 | ENPLAS CORP | 0.001% | 98.495% |
| 7149 | SUNDARAM FINANC | 0.001% | 98.496% |
| 7150 | MITANI CORP | 0.001% | 98.497% |
| 7151 | BOMBARDIER INC | 0.001% | 98.498% |
| 7152 | SPARTAN MOTORS INC COMMON STOCK USD.01 | 0.001% | 98.499% |
| 7153 | LIANHUA SUPERMA | 0.001% | 98.500% |
| 7154 | SHIMIZU BANK | 0.001% | 98.502% |
| 7155 | SCHOELLER BLECK | 0.001% | 98.503% |
| 7156 | INTERSERVE PLC | 0.001% | 98.504% |
| 7157 | UNID CO LTD | 0.001% | 98.505% |
| 7158 | DISCO CORPORATI | 0.001% | 98.506% |
| 7159 | TT ELECTRONICS | 0.001% | 98.507% |
| 7160 | KAJARIA CERAMIC | 0.001% | 98.508% |
| 7161 | LOJAS AMERICANA | 0.001% | 98.509% |
| 7162 | HALLMARK FINL SERVICES INC COMMON STOCK USD.18 | 0.001% | 98.511% |
| 7163 | WILLDAN GROUP I | 0.001% | 98.512% |
| 7164 | KAGA ELECTRONIC | 0.001% | 98.513% |
| 7165 | SHORE BANCSHARES INC COMMON STOCK USD.01 | 0.001% | 98.514% |
| 7166 | HAMAKYOREX CO L | 0.001% | 98.515% |
| 7167 | MACAU LEGEND DE | 0.001% | 98.516% |
| 7168 | CSW INDUSTRIALS INC COMMON STOCK USD.01 | 0.001% | 98.517% |
| 7169 | ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01 | 0.001% | 98.518% |
| 7170 | TOKAI CORP/GIFU | 0.001% | 98.519% |
| 7171 | CITI TRENDS INC COMMON STOCK USD.01 | 0.001% | 98.521% |
| 7172 | S FOODS INC | 0.001% | 98.522% |
| 7173 | SUN INTL LTD | 0.001% | 98.523% |
| 7174 | CAMBRIDGE INDUS | 0.001% | 98.524% |
| 7175 | RENEWABLE ENERG | 0.001% | 98.525% |
| 7176 | LAI SUN DEVELOP | 0.001% | 98.526% |
| 7177 | HIMART CO LTD | 0.001% | 98.527% |
| 7178 | GUANGSHEN RAILW | 0.001% | 98.528% |
| 7179 | TAYCA CORP | 0.001% | 98.530% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7180 | RECTICEL | 0.001% | 98.531% |
| 7181 | ACCORDIA GOLF T | 0.001% | 98.532% |
| 7182 | BLOOMAGE BIOTEC | 0.001% | 98.533% |
| 7183 | BGF RETAIL CO L | 0.001% | 98.534% |
| 7184 | IMAX CHINA HOLD | 0.001% | 98.535% |
| 7185 | PHOENIX MECANO | 0.001% | 98.536% |
| 7186 | GRAHAM CORP COMMON STOCK USD.1 | 0.001% | 98.537% |
| 7187 | FIRST BANCORP INC/ME COMMON STOCK USD.01 | 0.001% | 98.538% |
| 7188 | EXMAR | 0.001% | 98.540% |
| 7189 | CMC MAGNETICS C | 0.001% | 98.541% |
| 7190 | TITAN MACHINERY INC COMMON STOCK USD.00001 | 0.001% | 98.542% |
| 7191 | NIPPON BEET SUG | 0.001% | 98.543% |
| 7192 | BIOTEST AG | 0.001% | 98.544% |
| 7193 | TOBISHIMA CORP | 0.001% | 98.545% |
| 7194 | INDIABULL REAL | 0.001% | 98.546% |
| 7195 | SSANGYONG MOTOR | 0.001% | 98.547% |
| 7196 | PROCTOR&GAMBLE | 0.001% | 98.548% |
| 7197 | COMBA TELECOM S | 0.001% | 98.550% |
| 7198 | TELSTRA CORP-AD | 0.001% | 98.551% |
| 7199 | NEWOCEAN ENERGY | 0.001% | 98.552% |
| 7200 | SANSHIN ELECTRO | 0.001% | 98.553% |
| 7201 | VIRTUS HEALTH L | 0.001% | 98.554% |
| 7202 | DR REDDYS LABS | 0.001% | 98.555% |
| 7203 | SRI REJEKI ISMA | 0.001% | 98.556% |
| 7204 | GOLD CIRCUIT EL | 0.001% | 98.557% |
| 7205 | CHINA RESOURCES | 0.001% | 98.558% |
| 7206 | CORP COMERCI SA | 0.001% | 98.560% |
| 7207 | CPMC HLDGS LTD | 0.001% | 98.561% |
| 7208 | READING INTERNATIONAL INC A COMMON STOCK USD.01 | 0.001% | 98.562% |
| 7209 | NICE HOLDINGS C | 0.001% | 98.563% |
| 7210 | OPERA SOFTWARE | 0.001% | 98.564% |
| 7211 | UNIVERSAL ROBIN | 0.001% | 98.565% |
| 7212 | PHOENIX HLDGS L | 0.001% | 98.566% |
| 7213 | CHENIERE ENERGY PART LP HOLD COMMON STOCK | 0.001% | 98.567% |
| 7214 | FUNAI ELECTRIC | 0.001% | 98.568% |
| 7215 | NEUROCRINE BIOS | 0.001% | 98.570% |
| 7216 | GLOBERIDE INC | 0.001% | 98.571% |
| 7217 | DOUTOR NICHIRE | 0.001% | 98.572% |
| 7218 | GREEN BANCORP INC COMMON STOCK USD.01 | 0.001% | 98.573% |
| 7219 | KIKKOMAN CORP | 0.001% | 98.574% |
| 7220 | EASTERN & ORIEN | 0.001% | 98.575% |
| 7221 | PTT PUBLIC COMP | 0.001% | 98.576% |
| 7222 | CHINA NATIONAL | 0.001% | 98.577% |
| 7223 | LPKF LASER & EL | 0.001% | 98.578% |
| 7224 | CITY OFFICE REI | 0.001% | 98.579% |
| 7225 | CEMENTIR S.p.A. | 0.001% | 98.581% |
| 7226 | BERJAYA CORPORA | 0.001% | 98.582% |
| 7227 | KEPPEL INFRASTR | 0.001% | 98.583% |
| 7228 | GPO FIN INTERAC | 0.001% | 98.584% |
| 7229 | BOYAA INTERACTI | 0.001% | 98.585% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7230 | RANK GROUP PLC | 0.001% | 98.586% |
| 7231 | DRAEGERWERK KGA | 0.001% | 98.587% |
| 7232 | ZEHNDER GROUP A | 0.001% | 98.588% |
| 7233 | WEST MARINE INC COMMON STOCK USD.001 | 0.001% | 98.589% |
| 7234 | GREATEK ELECTRO | 0.001% | 98.590% |
| 7235 | OKURA INDUSTRIA | 0.001% | 98.591% |
| 7236 | BULTEN AB | 0.001% | 98.593% |
| 7237 | GOLDFIELD CORP COMMON STOCK USD.1 | 0.001% | 98.594% |
| 7238 | FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01 | 0.001% | 98.595% |
| 7239 | JAPAN DRILLING | 0.001% | 98.596% |
| 7240 | TSUKUI CORP | 0.001% | 98.597% |
| 7241 | GEOX S.P.A. | 0.001% | 98.598% |
| 7242 | STAR MICRONICS | 0.001% | 98.599% |
| 7243 | WHITESTONE REIT REIT USD.001 | 0.001% | 98.600% |
| 7244 | JAMCO COPORATIN | 0.001% | 98.601% |
| 7245 | AUSTRIA TECHNOL | 0.001% | 98.602% |
| 7246 | SEOHEE CONSTRUC | 0.001% | 98.603% |
| 7247 | TOYO KANETSU KK | 0.001% | 98.605% |
| 7248 | TIPP24 SE | 0.001% | 98.606% |
| 7249 | G&L BEIJER AB B | 0.001% | 98.607% |
| 7250 | MANITOU | 0.001% | 98.608% |
| 7251 | SUPERIOR UNIFORM GROUP INC COMMON STOCK | 0.001% | 98.609% |
| 7252 | HYUNDAI ROTEM C | 0.001% | 98.610% |
| 7253 | TAKUMA CO | 0.001% | 98.611% |
| 7254 | BOUSTEAD HLDGS | 0.001% | 98.612% |
| 7255 | DR.CI:LABO CO L | 0.001% | 98.613% |
| 7256 | NORITSU KOKI CO | 0.001% | 98.614% |
| 7257 | TOSEI CORP | 0.001% | 98.615% |
| 7258 | SILVER SPRING NETWORKS INC COMMON STOCK USD.001 | 0.001% | 98.616% |
| 7259 | HARMONIC DRIVE | 0.001% | 98.618% |
| 7260 | SHANDONG CHENMI | 0.001% | 98.619% |
| 7261 | NETIA SA | 0.001% | 98.620% |
| 7262 | FINANCIAL PRODU | 0.001% | 98.621% |
| 7263 | FRANKLIN COVEY CO COMMON STOCK USD.05 | 0.001% | 98.622% |
| 7264 | CHINA SHINEWAY | 0.001% | 98.623% |
| 7265 | AKR CORPORINDO | 0.001% | 98.624% |
| 7266 | NOVATEK OAO | 0.001% | 98.625% |
| 7267 | EMLAK KONUT GYO | 0.001% | 98.626% |
| 7268 | DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01 | 0.001% | 98.627% |
| 7269 | SMS CO LTD | 0.001% | 98.628% |
| 7270 | DIP CORPORATION | 0.001% | 98.629% |
| 7271 | LOPEZ HOLDINGS | 0.001% | 98.630% |
| 7272 | PARCO CO | 0.001% | 98.632% |
| 7273 | SURTECO SE | 0.001% | 98.633% |
| 7274 | FIRST GEN CORPO | 0.001% | 98.634% |
| 7275 | PENNS WOODS BANCORP INC COMMON STOCK USD8.33 | 0.001% | 98.635% |
| 7276 | EUROMONEY INST | 0.001% | 98.636% |
| 7277 | HIQ INTERNATIONAL | 0.001% | 98.637% |
| 7278 | ATRIUM EUROPEAN | 0.001% | 98.638% |
| 7279 | SEA HOLDINGS LT | 0.001% | 98.639% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7280 | ECOPETROL SA SPONSORED ADR ADR | 0.001% | 98.640% |
| 7281 | AOI ELECTRONICS | 0.001% | 98.641% |
| 7282 | DAEDUCK GDS | 0.001% | 98.642% |
| 7283 | GENTING PLANTA | 0.001% | 98.643% |
| 7284 | GIGASTORAGE COR | 0.001% | 98.644% |
| 7285 | ST BARBARA MINE | 0.001% | 98.645% |
| 7286 | LIVZON PHARMACE | 0.001% | 98.647% |
| 7287 | HAPPINET CORP | 0.001% | 98.648% |
| 7288 | LINK ADMINISTRA | 0.001% | 98.649% |
| 7289 | LENNAR CORP B SHS COMMON STOCK USD.1 | 0.001% | 98.650% |
| 7290 | BASSO INDUSTRY | 0.001% | 98.651% |
| 7291 | WOWOW INC | 0.001% | 98.652% |
| 7292 | SHINNIHON CORP | 0.001% | 98.653% |
| 7293 | TOKUSHU TOKAI H | 0.001% | 98.654% |
| 7294 | ASCENDAS HOSPIT | 0.001% | 98.655% |
| 7295 | CELADON GROUP INC COMMON STOCK USD.033 | 0.001% | 98.656% |
| 7296 | EVERI HOLDINGS INC COMMON STOCK USD.001 | 0.001% | 98.657% |
| 7297 | ASSET MANAGERS | 0.001% | 98.658% |
| 7298 | SOLARTECH INTL | 0.001% | 98.659% |
| 7299 | XING AG | 0.001% | 98.660% |
| 7300 | VALSPAR CORP | 0.001% | 98.661% |
| 7301 | IRISH CONTINENT | 0.001% | 98.662% |
| 7302 | SPIN MASTER COR | 0.001% | 98.664% |
| 7303 | KONGSBERG AUTOM | 0.001% | 98.665% |
| 7304 | HYUNDAI DS,OLD | 0.001% | 98.666% |
| 7305 | GREENCROSS LTD | 0.001% | 98.667% |
| 7306 | INTERNATIONAL M | 0.001% | 98.668% |
| 7307 | AGABANG&COMPANY | 0.001% | 98.669% |
| 7308 | ONE HOSPITALITY | 0.001% | 98.670% |
| 7309 | MEIKO ELECTRONI | 0.001% | 98.671% |
| 7310 | MAGNUM BERHAD | 0.001% | 98.672% |
| 7311 | SAGA PLC | 0.001% | 98.673% |
| 7312 | ALTRI SGPS S.A. | 0.001% | 98.674% |
| 7313 | HNZ GROUP INC | 0.001% | 98.675% |
| 7314 | SYSTEMAX INC COMMON STOCK USD.01 | 0.001% | 98.676% |
| 7315 | RAYSEARCH LABOR | 0.001% | 98.677% |
| 7316 | DAISO CO | 0.001% | 98.678% |
| 7317 | AYGAZ | 0.001% | 98.679% |
| 7318 | WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0 | 0.001% | 98.680% |
| 7319 | STARZEN CO LTD | 0.001% | 98.682% |
| 7320 | HANMI PHARM CO | 0.001% | 98.683% |
| 7321 | OPPENHEIMER HLD | 0.001% | 98.684% |
| 7322 | MENORA MIVTACHI | 0.001% | 98.685% |
| 7323 | MEDY-TOX INC | 0.001% | 98.686% |
| 7324 | TIBET WATER RES | 0.001% | 98.687% |
| 7325 | INABATA & CO | 0.001% | 98.688% |
| 7326 | DEA CAPITAL SPA | 0.001% | 98.689% |
| 7327 | DAIKI ALUMINIUM | 0.001% | 98.690% |
| 7328 | EVS BROADCAST E | 0.001% | 98.691% |
| 7329 | WYNN MACAU LTD | 0.001% | 98.692% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7330 | BRUNELLO CUCINE | 0.001% | 98.693% |
| 7331 | NUFLARE TECHNOL | 0.001% | 98.694% |
| 7332 | CHUNG HUNG STEE | 0.001% | 98.695% |
| 7333 | SHRIRAM CITY UN | 0.001% | 98.696% |
| 7334 | CHOLAMANDALAM I | 0.001% | 98.697% |
| 7335 | BORYSZEW SA | 0.001% | 98.698% |
| 7336 | CK LIFE SCIENCE | 0.001% | 98.699% |
| 7337 | KAWADA TECHNOLO | 0.001% | 98.700% |
| 7338 | FUJIMORI KOGYO | 0.001% | 98.701% |
| 7339 | HO BEE INVESTME | 0.001% | 98.703% |
| 7340 | OBEROI REALTY L | 0.001% | 98.704% |
| 7341 | ETALON GROUP-GD | 0.001% | 98.705% |
| 7342 | CSI PROPERTIES | 0.001% | 98.706% |
| 7343 | DAINIPPON PHARM | 0.001% | 98.707% |
| 7344 | NICE INFORMATIO | 0.001% | 98.708% |
| 7345 | GLOBAL NET LEASE INC REIT USD.01 | 0.001% | 98.709% |
| 7346 | DEPO AUTO PARTS | 0.001% | 98.710% |
| 7347 | SURMODICS INC COMMON STOCK USD.05 | 0.001% | 98.711% |
| 7348 | VILLAGE SUPERMA | 0.001% | 98.712% |
| 7349 | SREI INFRASTRUC | 0.001% | 98.713% |
| 7350 | JSP CORP | 0.001% | 98.714% |
| 7351 | KENTUCKY FRIED | 0.001% | 98.715% |
| 7352 | YANGTZE OPT FIB | 0.001% | 98.716% |
| 7353 | STEF-TFE NEW | 0.001% | 98.717% |
| 7354 | ANGLO PACIFIC G | 0.001% | 98.718% |
| 7355 | GRO-BELS CO LTD | 0.001% | 98.719% |
| 7356 | INGENIA COMMUNI | 0.001% | 98.720% |
| 7357 | PALFINGER AG | 0.001% | 98.721% |
| 7358 | DAIWA INDUSTRIE | 0.001% | 98.722% |
| 7359 | SUFFOLK BANCORP COMMON STOCK USD2.5 | 0.001% | 98.723% |
| 7360 | ASIA VITAL COMP | 0.001% | 98.724% |
| 7361 | STRIDE STAPLED | 0.001% | 98.725% |
| 7362 | T-GAIA CORP | 0.001% | 98.726% |
| 7363 | TAIFLEX SCIENTI | 0.001% | 98.727% |
| 7364 | ARROW GLOBAL GR | 0.001% | 98.728% |
| 7365 | UEM SUNRISE BHD | 0.001% | 98.730% |
| 7366 | MERCURIES & ASS | 0.001% | 98.731% |
| 7367 | ACCESS NATIONAL CORP COMMON STOCK USD.835 | 0.001% | 98.732% |
| 7368 | WCT HOLDINGS BH | 0.001% | 98.733% |
| 7369 | HONGKONG&SHANG | 0.001% | 98.734% |
| 7370 | SHINKO PLANTECH | 0.001% | 98.735% |
| 7371 | MPACT LIMITED | 0.001% | 98.736% |
| 7372 | DAI NIPPON TORY | 0.001% | 98.737% |
| 7373 | CESC | 0.001% | 98.738% |
| 7374 | IMMOBILIARE GRA | 0.001% | 98.739% |
| 7375 | ALPEN CO LTD | 0.001% | 98.740% |
| 7376 | ELECTRO SCIENTIFIC INDS INC COMMON STOCK | 0.001% | 98.741% |
| 7377 | YAKULT HONSHA C | 0.001% | 98.742% |
| 7378 | SUMIDA ELECTRIC | 0.001% | 98.743% |
| 7379 | GRIEG SEAFOOD A | 0.001% | 98.744% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7380 | SOGEFI | 0.001% | 98.745% |
| 7381 | ARROWHEAD PROR | 0.001% | 98.746% |
| 7382 | CONTANGO OIL + GAS COMMON STOCK USD.04 | 0.001% | 98.747% |
| 7383 | INTERSHOP HOLDI | 0.001% | 98.748% |
| 7384 | GOODBABY INTERN | 0.001% | 98.749% |
| 7385 | HONGHUA GROUP L | 0.001% | 98.750% |
| 7386 | CHINA LILANG LT | 0.001% | 98.751% |
| 7387 | METAIR INVESTME | 0.001% | 98.752% |
| 7388 | CROMPTON GREAVE | 0.001% | 98.753% |
| 7389 | RIPLEY CORP SA | 0.001% | 98.754% |
| 7390 | PARKER DRILLING CO COMMON STOCK USD.167 | 0.001% | 98.755% |
| 7391 | KEYW HOLDING CORP/THE COMMON STOCK | 0.001% | 98.756% |
| 7392 | PSK INC | 0.001% | 98.757% |
| 7393 | DAWNRAYS PHARMS | 0.001% | 98.758% |
| 7394 | SWORD GROUP | 0.001% | 98.759% |
| 7395 | ROBERT WALTERS | 0.001% | 98.760% |
| 7396 | INTOPS CO | 0.001% | 98.761% |
| 7397 | OBAYASHI ROAD C | 0.001% | 98.762% |
| 7398 | AHRESTY CORP | 0.001% | 98.763% |
| 7399 | NOVA MEASURING | 0.001% | 98.764% |
| 7400 | TAIWAN SURFACE | 0.001% | 98.765% |
| 7401 | TCL MULTIMEDIA | 0.001% | 98.766% |
| 7402 | ORIENT SEMICOND | 0.001% | 98.767% |
| 7403 | SAFILO GROUP SP | 0.001% | 98.768% |
| 7404 | PEGASUS SEWING | 0.001% | 98.769% |
| 7405 | FORHOUSE CORP | 0.001% | 98.770% |
| 7406 | LIQUIDITY SERVICES INC COMMON STOCK USD.001 | 0.001% | 98.771% |
| 7407 | AFFIN HLDGS BHD | 0.001% | 98.772% |
| 7408 | CELSIA SA ESP | 0.001% | 98.773% |
| 7409 | ARB CORP LTD | 0.001% | 98.774% |
| 7410 | TAI CHEUNG HLDG | 0.001% | 98.775% |
| 7411 | CUTERA INC COMMON STOCK USD.001 | 0.001% | 98.776% |
| 7412 | TOCALO CO LTD | 0.001% | 98.777% |
| 7413 | NICHIDEN CORP | 0.001% | 98.778% |
| 7414 | S1 CORP | 0.001% | 98.779% |
| 7415 | ESPRINET SPA | 0.001% | 98.780% |
| 7416 | SHINSHO CORP | 0.001% | 98.781% |
| 7417 | K.C. TECH | 0.001% | 98.782% |
| 7418 | CROCS INC COMMON STOCK USD.001 | 0.001% | 98.783% |
| 7419 | MARCO POLO DEV | 0.001% | 98.784% |
| 7420 | SAKAI CHEMICAL | 0.001% | 98.785% |
| 7421 | APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001 | 0.001% | 98.786% |
| 7422 | ORIENTAL HLDGS | 0.001% | 98.787% |
| 7423 | CHINA STEEL CHE | 0.001% | 98.788% |
| 7424 | LAOX CO | 0.001% | 98.789% |
| 7425 | SENEX ENERGY LT | 0.001% | 98.790% |
| 7426 | ELECOM CO LTD | 0.001% | 98.791% |
| 7427 | GREAT EASTERN H | 0.001% | 98.792% |
| 7428 | BKW ENERGIE AG | 0.001% | 98.793% |
| 7429 | ITALGAS SPA | 0.001% | 98.794% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7430 | CELLCOM ISRAEL | 0.001% | 98.795% |
| 7431 | BEIJING NORTH S | 0.001% | 98.796% |
| 7432 | YOUNGONE CORP | 0.001% | 98.797% |
| 7433 | CHINA OIL & GAS | 0.001% | 98.798% |
| 7434 | MUELLER INDUSTRIES INC SUBORDINATED 03/27 6 | 0.001% | 98.799% |
| 7435 | TIAN AN CHINA I | 0.001% | 98.800% |
| 7436 | LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001 | 0.001% | 98.801% |
| 7437 | NICHII GAKKAN C | 0.001% | 98.802% |
| 7438 | FUKUSHIMA BANK | 0.001% | 98.803% |
| 7439 | NORTH MINING SH | 0.001% | 98.804% |
| 7440 | KAMEI CORP | 0.001% | 98.805% |
| 7441 | SHILOH INDUSTRIES INC COMMON STOCK USD.01 | 0.001% | 98.806% |
| 7442 | LSB INDUSTRIES INC COMMON STOCK USD.1 | 0.001% | 98.807% |
| 7443 | ISELECT LTD | 0.001% | 98.808% |
| 7444 | CGN MEIYA POWER | 0.001% | 98.809% |
| 7445 | DYNAPACK INTL T | 0.001% | 98.810% |
| 7446 | TURKIYE VAKIFLA | 0.001% | 98.811% |
| 7447 | ACE HARDWARE IN | 0.001% | 98.812% |
| 7448 | MK ELECTRON | 0.001% | 98.813% |
| 7449 | HARIM CO LTD | 0.001% | 98.814% |
| 7450 | NOJIMA CORP | 0.001% | 98.815% |
| 7451 | POLYPLEX THAILA | 0.001% | 98.816% |
| 7452 | KLAB INC | 0.001% | 98.817% |
| 7453 | EIS ECZACIBASI | 0.001% | 98.818% |
| 7454 | FAR EAST HOSPIT | 0.001% | 98.819% |
| 7455 | NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01 | 0.001% | 98.820% |
| 7456 | LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01 | 0.001% | 98.821% |
| 7457 | COSCO CAPITAL I | 0.001% | 98.822% |
| 7458 | 13 HOLDINGS LTD | 0.001% | 98.823% |
| 7459 | CHUBU SHIRYO CO | 0.001% | 98.824% |
| 7460 | FLOTEK INDUSTRIES INC COMMON STOCK USD.0001 | 0.001% | 98.825% |
| 7461 | CORP INMOBILIAR | 0.001% | 98.826% |
| 7462 | RETAIL ESTATES | 0.001% | 98.827% |
| 7463 | QSC AG | 0.001% | 98.828% |
| 7464 | XINJIANG GOLDWI | 0.001% | 98.829% |
| 7465 | FILINVEST LAND | 0.001% | 98.830% |
| 7466 | W-SCOPE CO | 0.001% | 98.831% |
| 7467 | MINISTOP CO | 0.001% | 98.832% |
| 7468 | AEON FANTASY CO | 0.001% | 98.833% |
| 7469 | CRAFT BREWERS A | 0.001% | 98.834% |
| 7470 | AMARA RAJA BATT | 0.001% | 98.835% |
| 7471 | HILL INTERNATIONAL INC COMMON STOCK USD.0001 | 0.001% | 98.836% |
| 7472 | INTERVEST OFFIC | 0.001% | 98.837% |
| 7473 | SCHAEFFLER AG P | 0.001% | 98.838% |
| 7474 | COSCO INTERNATI | 0.001% | 98.839% |
| 7475 | STOCKMANN OYJ A | 0.001% | 98.840% |
| 7476 | HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01 | 0.001% | 98.841% |
| 7477 | TIMBERCREEK FIN | 0.001% | 98.842% |
| 7478 | KONGSBERG GRUPP | 0.001% | 98.842% |
| 7479 | MIRAMAR HTEL & | 0.001% | 98.843% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7480 | M DIAS BRANCO S | 0.001% | 98.844% |
| 7481 | TA CHEN STAINLE | 0.001% | 98.845% |
| 7482 | NORITAKE CO | 0.001% | 98.846% |
| 7483 | FORMOSA LABORAT | 0.001% | 98.847% |
| 7484 | LOCK&LOCK CO LT | 0.001% | 98.848% |
| 7485 | SRE GROUP LTD | 0.001% | 98.849% |
| 7486 | WELCIA HOLDINGS | 0.001% | 98.850% |
| 7487 | AMER SOFTWARE I | 0.001% | 98.851% |
| 7488 | RYOYO ELECTRO C | 0.001% | 98.852% |
| 7489 | USEN CORP | 0.001% | 98.853% |
| 7490 | SPEEDY HIRE PLC | 0.001% | 98.854% |
| 7491 | CHINA OCEANWIDE | 0.001% | 98.855% |
| 7492 | DENKI KOGYO CO | 0.001% | 98.856% |
| 7493 | NIPPON THOMPSON | 0.001% | 98.857% |
| 7494 | SPIRE HEALTHCAR | 0.001% | 98.858% |
| 7495 | CERVUS EQUIPMEN | 0.001% | 98.859% |
| 7496 | MAGNACHIP SEMICONDUCT COMMON STOCK USD.01 | 0.001% | 98.860% |
| 7497 | ECO WORLD DEVL | 0.001% | 98.861% |
| 7498 | HORIZON GLOBAL CORP COMMON STOCK | 0.001% | 98.862% |
| 7499 | KITA-NIPPON BAN | 0.001% | 98.863% |
| 7500 | SINGAMAS CONTAI | 0.001% | 98.864% |
| 7501 | WARABEYA NICHII | 0.001% | 98.865% |
| 7502 | DUNELM GROUP PL | 0.001% | 98.866% |
| 7503 | FINNAIR | 0.001% | 98.867% |
| 7504 | FORD OTOSAN | 0.001% | 98.868% |
| 7505 | KPIT TECHNOLOGI | 0.001% | 98.869% |
| 7506 | ARATA CORP | 0.001% | 98.869% |
| 7507 | MEARS GROUP PLC | 0.001% | 98.870% |
| 7508 | DASSAULT AVIATI | 0.001% | 98.871% |
| 7509 | CONCORD NEW ENE | 0.001% | 98.872% |
| 7510 | DASSAULT SYSTEM | 0.001% | 98.873% |
| 7511 | REGAL REIT | 0.001% | 98.874% |
| 7512 | RTX TELECOM | 0.001% | 98.875% |
| 7513 | ZINWELL CORP | 0.001% | 98.876% |
| 7514 | EISAI CO | 0.001% | 98.877% |
| 7515 | FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01 | 0.001% | 98.878% |
| 7516 | ASHFORD HOSPITALITY PRIME IN REIT USD.01 | 0.001% | 98.879% |
| 7517 | BEL FUSE INC CL B COMMON STOCK USD.1 | 0.001% | 98.880% |
| 7518 | EUROPAC PAPELES | 0.001% | 98.881% |
| 7519 | SMK CORP | 0.001% | 98.882% |
| 7520 | WINGSTOP INC COMMON STOCK USD.01 | 0.001% | 98.883% |
| 7521 | JASMINE INTERNA | 0.001% | 98.884% |
| 7522 | DAIRY FARM INTL | 0.001% | 98.885% |
| 7523 | NORDIC SEMICOND | 0.001% | 98.886% |
| 7524 | KOTOBUKI SPIRIT | 0.001% | 98.887% |
| 7525 | GDI PROPERTY GR | 0.001% | 98.888% |
| 7526 | SIPEF(PLANT FIN | 0.001% | 98.889% |
| 7527 | ORACLE CORP JAP | 0.001% | 98.890% |
| 7528 | INFOCOM CORP | 0.001% | 98.890% |
| 7529 | CHUNG HSIN ELEC | 0.001% | 98.891% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7530 | SHW AG | 0.001% | 98.892% |
| 7531 | GUJARAT GAS LTD | 0.001% | 98.893% |
| 7532 | EASTMAN KODAK CO COMMON STOCK USD.01 | 0.001% | 98.894% |
| 7533 | SANSIRI PUBLIC | 0.001% | 98.895% |
| 7534 | BATA INDIA LTD | 0.001% | 98.896% |
| 7535 | TUPY SA | 0.001% | 98.897% |
| 7536 | SHANGHAI DASHEN | 0.001% | 98.898% |
| 7537 | PULSE SEISMIC | 0.001% | 98.899% |
| 7538 | VANACHAI GROUP | 0.001% | 98.900% |
| 7539 | TRANCOM CO, LTD | 0.001% | 98.901% |
| 7540 | APT SATELLITE | 0.001% | 98.902% |
| 7541 | NICOLET BANKSHARES INC COMMON STOCK | 0.001% | 98.903% |
| 7542 | SEKISUI JUSHI C | 0.001% | 98.904% |
| 7543 | SHENG SIONG GRO | 0.001% | 98.905% |
| 7544 | ALLIED MOTION TECHNOLOGIES COMMON STOCK | 0.001% | 98.906% |
| 7545 | GLAXOSMITHKLINE | 0.001% | 98.907% |
| 7546 | ALTEK CORP | 0.001% | 98.908% |
| 7547 | SIAM GLOBAL HOU | 0.001% | 98.908% |
| 7548 | MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001 | 0.001% | 98.909% |
| 7549 | ZAGG INC COMMON STOCK USD.001 | 0.001% | 98.910% |
| 7550 | SUNPOWER CORP COMMON STOCK USD.001 | 0.001% | 98.911% |
| 7551 | CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6 | 0.001% | 98.912% |
| 7552 | LPN DEVELOPMENT | 0.001% | 98.913% |
| 7553 | CHINA REINSURAN | 0.001% | 98.914% |
| 7554 | BANK JABAR BANT | 0.001% | 98.915% |
| 7555 | SYNERGIE | 0.001% | 98.916% |
| 7556 | TIM PARTICIPACOES SA ADR ADR | 0.001% | 98.917% |
| 7557 | KAVERI SEED CO | 0.001% | 98.918% |
| 7558 | BRIGHT SMART SE | 0.001% | 98.919% |
| 7559 | BENEFIT ONE INC | 0.001% | 98.920% |
| 7560 | QL RESOURCES BH | 0.001% | 98.921% |
| 7561 | UNIVERSAL CEMEN | 0.001% | 98.922% |
| 7562 | ORDINA NV | 0.001% | 98.923% |
| 7563 | NORTHRIM BANCORP INC COMMON STOCK USD1.0 | 0.001% | 98.924% |
| 7564 | YASUNAGA CORP | 0.001% | 98.924% |
| 7565 | SEIKITOKYU KOGY | 0.001% | 98.925% |
| 7566 | MALIBU BOATS INC A COMMON STOCK USD.01 | 0.001% | 98.926% |
| 7567 | SHINDENGEN ELEC | 0.001% | 98.927% |
| 7568 | PICO FAR EAST H | 0.001% | 98.928% |
| 7569 | UOB-KAY HIAN HO | 0.001% | 98.929% |
| 7570 | FUJITSU KIDEN | 0.001% | 98.930% |
| 7571 | PRESIDENT SECS | 0.001% | 98.931% |
| 7572 | WASHTEC AG | 0.001% | 98.932% |
| 7573 | WASION METERS G | 0.001% | 98.933% |
| 7574 | LING SEN PRECIS | 0.001% | 98.934% |
| 7575 | MEDIVIR | 0.001% | 98.935% |
| 7576 | TSURUMI MFG CO | 0.001% | 98.936% |
| 7577 | MASISA SA | 0.001% | 98.937% |
| 7578 | FARMERS NATL BANC CORP COMMON STOCK | 0.001% | 98.938% |
| 7579 | INVESTEC PROP F | 0.001% | 98.938% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7580 | ERA GROUP INC COMMON STOCK USD.01 | 0.001% | 98.939% |
| 7581 | LAWSON PRODUCTS INC COMMON STOCK USD1.0 | 0.001% | 98.940% |
| 7582 | PARIS ORLEANS S | 0.001% | 98.941% |
| 7583 | COSCO CORPORATI | 0.001% | 98.942% |
| 7584 | QINGLING MOTORS | 0.001% | 98.943% |
| 7585 | SUPERMAX CORPOR | 0.001% | 98.944% |
| 7586 | NISSIN SUGAR HO | 0.001% | 98.945% |
| 7587 | SIGMA DESIGNS INC COMMON STOCK | 0.001% | 98.946% |
| 7588 | HOEGH LNG HOLDI | 0.001% | 98.947% |
| 7589 | TIMMINS GOLD CO | 0.001% | 98.948% |
| 7590 | ALPHA NETWORKS | 0.001% | 98.949% |
| 7591 | DNO INTERNATION | 0.001% | 98.950% |
| 7592 | ADDTECH AB B SH | 0.001% | 98.950% |
| 7593 | NETUREN CO | 0.001% | 98.951% |
| 7594 | PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01 | 0.001% | 98.952% |
| 7595 | YOROZU CORP | 0.001% | 98.953% |
| 7596 | HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001 | 0.001% | 98.954% |
| 7597 | ELECTRA | 0.001% | 98.955% |
| 7598 | YUEXIU TRANSPOR | 0.001% | 98.956% |
| 7599 | BEST PACIFIC IN | 0.001% | 98.957% |
| 7600 | ZIX CORP COMMON STOCK USD.01 | 0.001% | 98.958% |
| 7601 | B/E AEROSPACE INC COMMON STOCK USD.01 | 0.001% | 98.959% |
| 7602 | DAE DUCK ELECTR | 0.001% | 98.960% |
| 7603 | SYMPHONY HLDGS | 0.001% | 98.961% |
| 7604 | PANDOX AB | 0.001% | 98.962% |
| 7605 | TAMEDIA AG | 0.001% | 98.962% |
| 7606 | CONSORCIO ARA S | 0.001% | 98.963% |
| 7607 | FUKUDA CORP | 0.001% | 98.964% |
| 7608 | HI SUN TECH CHI | 0.001% | 98.965% |
| 7609 | TOYO WHARF & W | 0.001% | 98.966% |
| 7610 | STABILUS SA | 0.001% | 98.967% |
| 7611 | VAUDOISE ASSURA | 0.001% | 98.968% |
| 7612 | TOENEC CORP | 0.001% | 98.969% |
| 7613 | SANYO DENKI CO | 0.001% | 98.970% |
| 7614 | RICH DEVELOPMEN | 0.001% | 98.971% |
| 7615 | LUXOTTICA GROUP | 0.001% | 98.972% |
| 7616 | HUADIAN FUXIN E | 0.001% | 98.973% |
| 7617 | VARDHMAN TEXTIL | 0.001% | 98.973% |
| 7618 | WILH. WILHELMSE | 0.001% | 98.974% |
| 7619 | KUSURI NO AOKI | 0.001% | 98.975% |
| 7620 | SKF AB | 0.001% | 98.976% |
| 7621 | ZENG HSING INDL | 0.001% | 98.977% |
| 7622 | IMPERIAL BRANDS PLC SPON ADR ADR | 0.001% | 98.978% |
| 7623 | EVERLIGHT CHEMI | 0.001% | 98.979% |
| 7624 | AIRPORT CITY LT | 0.001% | 98.980% |
| 7625 | XINJIANG XINXIN | 0.001% | 98.981% |
| 7626 | TOHO TITANIUM C | 0.001% | 98.982% |
| 7627 | LI PENG ENTERPR | 0.001% | 98.983% |
| 7628 | STRATUS PROPERTIES INC COMMON STOCK USD.01 | 0.001% | 98.983% |
| 7629 | SAGAX AB | 0.001% | 98.984% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7630 | GUANGSHEN RAILW | 0.001% | 98.985% |
| 7631 | BEIJING URBAN C | 0.001% | 98.986% |
| 7632 | SUNWAY REAL EST | 0.001% | 98.987% |
| 7633 | GAMEHOST INC | 0.001% | 98.988% |
| 7634 | DIVI'S LABORATO | 0.001% | 98.989% |
| 7635 | KONISHI CO LTD | 0.001% | 98.990% |
| 7636 | STS SEMICONDUCT | 0.001% | 98.991% |
| 7637 | Minerva SA | 0.001% | 98.992% |
| 7638 | GOEASY LTD | 0.001% | 98.992% |
| 7639 | OLYMPIC STEEL I | 0.001% | 98.993% |
| 7640 | XENITH BANKSHARES INC COMMON STOCK USD.01 | 0.001% | 98.994% |
| 7641 | GMO PAYMENT GAT | 0.001% | 98.995% |
| 7642 | ZOOPLA PROPERTY | 0.001% | 98.996% |
| 7643 | AKITA DRILLING | 0.001% | 98.997% |
| 7644 | AKSA AKRILIK KI | 0.001% | 98.998% |
| 7645 | TELEKOM MALAYSI | 0.001% | 98.999% |
| 7646 | PAYPOINT | 0.001% | 99.000% |
| 7647 | STRAUSS GROUP L | 0.001% | 99.001% |
| 7648 | MOTA ENGIL SGPS | 0.001% | 99.001% |
| 7649 | ARDMORE SHIPPIN | 0.001% | 99.002% |
| 7650 | GLOBAL MEDIACOM | 0.001% | 99.003% |
| 7651 | MAIRE TECNIMONT | 0.001% | 99.004% |
| 7652 | MACQUARIE ATLAS | 0.001% | 99.005% |
| 7653 | HEARTLAND NEW Z | 0.001% | 99.006% |
| 7654 | KOBAYASHI PHARM | 0.001% | 99.007% |
| 7655 | DABUR INDIA LTD | 0.001% | 99.008% |
| 7656 | HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01 | 0.001% | 99.009% |
| 7657 | TAIWAN LAND DEV | 0.001% | 99.009% |
| 7658 | KOPIN CORP COMMON STOCK USD.01 | 0.001% | 99.010% |
| 7659 | TOPBI INTERNATI | 0.001% | 99.011% |
| 7660 | ASCOPIAVE SPA | 0.001% | 99.012% |
| 7661 | CHINA GREENLAND | 0.001% | 99.013% |
| 7662 | WESTGOLD RESOUR | 0.001% | 99.014% |
| 7663 | MORITA HOLDINGS | 0.001% | 99.015% |
| 7664 | SOL SPA | 0.001% | 99.016% |
| 7665 | INTERNAP CORP COMMON STOCK USD.001 | 0.001% | 99.017% |
| 7666 | TEKFEN HOLDING | 0.001% | 99.017% |
| 7667 | UNITECH LIMITED | 0.001% | 99.018% |
| 7668 | INOVALIS REAL E | 0.001% | 99.019% |
| 7669 | MATRIX | 0.001% | 99.020% |
| 7670 | KURODA ELECTRIC | 0.001% | 99.021% |
| 7671 | BEIJING ENT MED | 0.001% | 99.022% |
| 7672 | KURA CORPORATIO | 0.001% | 99.023% |
| 7673 | ACOM CO | 0.001% | 99.024% |
| 7674 | AJISEN CHINA HO | 0.001% | 99.025% |
| 7675 | FURUKAWA BATTER | 0.001% | 99.025% |
| 7676 | SPIE SA | 0.001% | 99.026% |
| 7677 | GFT TECHNOLOGY | 0.001% | 99.027% |
| 7678 | ZIJIN MINING GR | 0.001% | 99.028% |
| 7679 | NATUREX | 0.001% | 99.029% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7680 | RTI SURGICAL INC COMMON STOCK USD.001 | 0.001% | 99.030% |
| 7681 | BYUCKSAN CORP | 0.001% | 99.031% |
| 7682 | SHINOKEN GROUP | 0.001% | 99.032% |
| 7683 | WPP AUNZ LTD | 0.001% | 99.032% |
| 7684 | SUNG KWANG BEND | 0.001% | 99.033% |
| 7685 | KONTRON AG | 0.001% | 99.034% |
| 7686 | TEKKEN CORP | 0.001% | 99.035% |
| 7687 | REGIS HEALTHCAR | 0.001% | 99.036% |
| 7688 | NISSHIN STEEL H | 0.001% | 99.037% |
| 7689 | GREEN BRICK PARTNERS INC COMMON STOCK USD.01 | 0.001% | 99.038% |
| 7690 | RIDLEY CORP LTD | 0.001% | 99.039% |
| 7691 | INDAH KIAT PULP | 0.001% | 99.039% |
| 7692 | ATSUGI NYLON IN | 0.001% | 99.040% |
| 7693 | MEDCO ENERGI IN | 0.001% | 99.041% |
| 7694 | KARDEMIR KARABU | 0.001% | 99.042% |
| 7695 | SUNNINGDALE TEC | 0.001% | 99.043% |
| 7696 | NIPPON DENSETSU | 0.001% | 99.044% |
| 7697 | FOXTONS GROUP P | 0.001% | 99.045% |
| 7698 | RAYMOND LTD | 0.001% | 99.046% |
| 7699 | IDI INSURANCE C | 0.001% | 99.046% |
| 7700 | PERSISTENT SYST | 0.001% | 99.047% |
| 7701 | DAISAN BANK | 0.001% | 99.048% |
| 7702 | PACK CORP | 0.001% | 99.049% |
| 7703 | PACIFIC ETHANOL INC COMMON STOCK USD.001 | 0.001% | 99.050% |
| 7704 | SEIKA CORP | 0.001% | 99.051% |
| 7705 | ULTRAGENYX PHARMACEUTICAL IN COMMON STOCK USD.001 | 0.001% | 99.052% |
| 7706 | SERITAGE GROWTH PROP A REIT REIT | 0.001% | 99.052% |
| 7707 | HANA MICROELECT | 0.001% | 99.053% |
| 7708 | BERJAYA SPORTS | 0.001% | 99.054% |
| 7709 | RENAISSANCE INC | 0.001% | 99.055% |
| 7710 | OILES CORPORATI | 0.001% | 99.056% |
| 7711 | ASAHI KOGYOSHA | 0.001% | 99.057% |
| 7712 | PURE TECHNOLOGI | 0.001% | 99.058% |
| 7713 | RADIANT LOGISTICS INC COMMON STOCK USD.001 | 0.001% | 99.059% |
| 7714 | ASAHI CO LTD | 0.001% | 99.059% |
| 7715 | SYRAH RESOURCES | 0.001% | 99.060% |
| 7716 | CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01 | 0.001% | 99.061% |
| 7717 | BELLE CORPORATI | 0.001% | 99.062% |
| 7718 | LSI INDUSTRIES INC COMMON STOCK | 0.001% | 99.063% |
| 7719 | DAITO PHARM | 0.001% | 99.064% |
| 7720 | SUESS MICRO TEC | 0.001% | 99.064% |
| 7721 | IP GROUP | 0.001% | 99.065% |
| 7722 | CENTRAL VALLEY COMM BANCORP COMMON STOCK | 0.001% | 99.066% |
| 7723 | TORIDOLL CORPOR | 0.001% | 99.067% |
| 7724 | GOLD RESOURCE CORP COMMON STOCK USD.001 | 0.001% | 99.068% |
| 7725 | ELIA SYS OPERAT | 0.001% | 99.069% |
| 7726 | SANGAMO THERAPEUTICS INC COMMON STOCK USD.01 | 0.001% | 99.070% |
| 7727 | SK TELECOM | 0.001% | 99.070% |
| 7728 | IMF (AUSTRALIA) | 0.001% | 99.071% |
| 7729 | INTAGE INC | 0.001% | 99.072% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7730 | AIPHONE CO | 0.001% | 99.073% |
| 7731 | GUOLIAN SECURIT | 0.001% | 99.074% |
| 7732 | ACTRON TECHNOLO | 0.001% | 99.075% |
| 7733 | AEKYUNG PETROCH | 0.001% | 99.076% |
| 7734 | INDEPENDENCE HOLDING CO COMMON STOCK USD1.0 | 0.001% | 99.076% |
| 7735 | KIRKLAND S INC COMMON STOCK | 0.001% | 99.077% |
| 7736 | BROADLEAF CO LT | 0.001% | 99.078% |
| 7737 | MASTER GLORY GR | 0.001% | 99.079% |
| 7738 | YAHAGI CONST CO | 0.001% | 99.080% |
| 7739 | EREGLI DEMIR CE | 0.001% | 99.081% |
| 7740 | PROBI AB | 0.001% | 99.081% |
| 7741 | NORTHWEST PIPE | 0.001% | 99.082% |
| 7742 | KYODO PRINTING | 0.001% | 99.083% |
| 7743 | SIEMENS INDIA L | 0.001% | 99.084% |
| 7744 | HUNG POO CONSTR | 0.001% | 99.085% |
| 7745 | HIDAY HIDAKA CO | 0.001% | 99.086% |
| 7746 | UNILEVER PLC | 0.001% | 99.086% |
| 7747 | CIA SANEAMENTO | 0.001% | 99.087% |
| 7748 | BOSIDENG INTL H | 0.001% | 99.088% |
| 7749 | PERSEUS MINING | 0.001% | 99.089% |
| 7750 | TAIHO KOGYO | 0.001% | 99.090% |
| 7751 | BELLEVUE GROUP | 0.001% | 99.091% |
| 7752 | GRASIM INDUSTRI | 0.001% | 99.092% |
| 7753 | TAILORED BRANDS INC COMMON STOCK USD.01 | 0.001% | 99.092% |
| 7754 | GOL LINHAS AERE | 0.001% | 99.093% |
| 7755 | MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001 | 0.001% | 99.094% |
| 7756 | SKYWAY SECURITI | 0.001% | 99.095% |
| 7757 | HAN JIN TRANSP | 0.001% | 99.096% |
| 7758 | RYOSHOKU LTD | 0.001% | 99.097% |
| 7759 | CHINA SANJIANG | 0.001% | 99.097% |
| 7760 | KYOKUTO SECURIT | 0.001% | 99.098% |
| 7761 | PROPERTY FOR IN | 0.001% | 99.099% |
| 7762 | CHIBA KOGYO BAN | 0.001% | 99.100% |
| 7763 | GLOBAL YATIRIM | 0.001% | 99.101% |
| 7764 | CHAIN STORE OKU | 0.001% | 99.102% |
| 7765 | HOCHIKI CORPORA | 0.001% | 99.102% |
| 7766 | NISSIN CORP | 0.001% | 99.103% |
| 7767 | HELLENIC EXCH H | 0.001% | 99.104% |
| 7768 | QUINTIS LTD | 0.001% | 99.105% |
| 7769 | SHREE CEMENT LT | 0.001% | 99.106% |
| 7770 | TATUNG | 0.001% | 99.107% |
| 7771 | NAGATANIEN CO L | 0.001% | 99.107% |
| 7772 | BLUEROCK RESIDENTIAL GROWTH REIT USD.01 | 0.001% | 99.108% |
| 7773 | GENESIS ENERGY | 0.001% | 99.109% |
| 7774 | K&O ENERGY GROU | 0.001% | 99.110% |
| 7775 | GL EVENTS | 0.001% | 99.111% |
| 7776 | CHINA SOUTHERN AIR SPONS ADR ADR | 0.001% | 99.112% |
| 7777 | SHOEI CO LTD | 0.001% | 99.112% |
| 7778 | PT PAKUWON JATI | 0.001% | 99.113% |
| 7779 | RINNAI CORP | 0.001% | 99.114% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7780 | PHIBRO ANIMAL H | 0.001% | 99.115% |
| 7781 | HANWHA NON-LIFE | 0.001% | 99.116% |
| 7782 | SWISSQUOTE GP H | 0.001% | 99.116% |
| 7783 | FREIGHTCAR AMER | 0.001% | 99.117% |
| 7784 | MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK | 0.001% | 99.118% |
| 7785 | TYC BROTHER IND | 0.001% | 99.119% |
| 7786 | NICE-SYSTEMS LT | 0.001% | 99.120% |
| 7787 | COROMANDEL INTL | 0.001% | 99.121% |
| 7788 | SHN EXPRESSWAY | 0.001% | 99.121% |
| 7789 | CHINA SILVER GR | 0.001% | 99.122% |
| 7790 | FACC AG | 0.001% | 99.123% |
| 7791 | HANSOL CHEMICAL | 0.001% | 99.124% |
| 7792 | HONG KONG AIRCR | 0.001% | 99.125% |
| 7793 | MIDSOUTH BANCORP INC COMMON STOCK USD.1 | 0.001% | 99.126% |
| 7794 | GATEWAY DISTRIP | 0.001% | 99.126% |
| 7795 | SOLIUM CAPITAL | 0.001% | 99.127% |
| 7796 | SEMPERIT AG HOL | 0.001% | 99.128% |
| 7797 | SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01 | 0.001% | 99.129% |
| 7798 | TAIWAN SOGO SHI | 0.001% | 99.130% |
| 7799 | PARQUE ARAUCO S | 0.001% | 99.130% |
| 7800 | BIJOU BRIGITTE | 0.001% | 99.131% |
| 7801 | UNITECH PRINTED | 0.001% | 99.132% |
| 7802 | TAIWAN PCB TECH | 0.001% | 99.133% |
| 7803 | SIIC ENVIRONMEN | 0.001% | 99.134% |
| 7804 | DISH TV INDIA L | 0.001% | 99.135% |
| 7805 | KUMIAI CHEM IND | 0.001% | 99.135% |
| 7806 | MIE BANK LTD/TH | 0.001% | 99.136% |
| 7807 | EVOLUTION PETROLEUM CORP COMMON STOCK USD.001 | 0.001% | 99.137% |
| 7808 | CARDINAL ENERGY | 0.001% | 99.138% |
| 7809 | SIA REIT INC | 0.001% | 99.139% |
| 7810 | STHREE | 0.001% | 99.139% |
| 7811 | MULTI PACKAGING | 0.001% | 99.140% |
| 7812 | XTREME DRILLING | 0.001% | 99.141% |
| 7813 | NYRSTAR NV | 0.001% | 99.142% |
| 7814 | WAH LEE INDUSTR | 0.001% | 99.143% |
| 7815 | CRH PLC | 0.001% | 99.143% |
| 7816 | RAMELIUS RESOUR | 0.001% | 99.144% |
| 7817 | BPOST SA | 0.001% | 99.145% |
| 7818 | RADIUM LIFE TEC | 0.001% | 99.146% |
| 7819 | ASIA PACIFIC TE | 0.001% | 99.147% |
| 7820 | DEVELOPMENT SEC | 0.001% | 99.147% |
| 7821 | VIRBAC | 0.001% | 99.148% |
| 7822 | NSD CO LTD | 0.001% | 99.149% |
| 7823 | WIZZ AIR HOLDIN | 0.001% | 99.150% |
| 7824 | SPCG | 0.001% | 99.151% |
| 7825 | MARINE PRODUCTS CORP COMMON STOCK USD.1 | 0.001% | 99.151% |
| 7826 | FIAT CHRYSLER A | 0.001% | 99.152% |
| 7827 | YINSON HOLDINGS | 0.001% | 99.153% |
| 7828 | CORONA CORP | 0.001% | 99.154% |
| 7829 | LEASINVEST REAL | 0.001% | 99.155% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7830 | DELEK AUTOMOTIV | 0.001% | 99.156% |
| 7831 | FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0 | 0.001% | 99.156% |
| 7832 | ICHIYOSHI SECS | 0.001% | 99.157% |
| 7833 | NIPPON YUSOKI C | 0.001% | 99.158% |
| 7834 | ZUMTOBEL AG | 0.001% | 99.159% |
| 7835 | NAUTILUS MINERA | 0.001% | 99.160% |
| 7836 | YOKOGAWA BRIDGE | 0.001% | 99.160% |
| 7837 | ANICOM HOLDINGS | 0.001% | 99.161% |
| 7838 | HAGIHARA INDUST | 0.001% | 99.162% |
| 7839 | SAMTY CO.LTD. | 0.001% | 99.163% |
| 7840 | STANDARD FOODS | 0.001% | 99.164% |
| 7841 | FONTERRA SHAREH | 0.001% | 99.164% |
| 7842 | VESTEL ELECTRON | 0.001% | 99.165% |
| 7843 | PLAYMATES TOYS | 0.001% | 99.166% |
| 7844 | L&K ENGINEERING | 0.001% | 99.167% |
| 7845 | CASETEK HOLDING | 0.001% | 99.167% |
| 7846 | NETMIND FINANCI | 0.001% | 99.168% |
| 7847 | HOTEL SHILLA | 0.001% | 99.169% |
| 7848 | WILH WILHELMOSEN | 0.001% | 99.170% |
| 7849 | TOSHIBA CORP | 0.001% | 99.171% |
| 7850 | PLATINUM GROUP | 0.001% | 99.171% |
| 7851 | CHUETSU PULP&PA | 0.001% | 99.172% |
| 7852 | BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01 | 0.001% | 99.173% |
| 7853 | ZUIKO CORP | 0.001% | 99.174% |
| 7854 | BLACK BOX CORP | 0.001% | 99.175% |
| 7855 | MATSUDA SANGYO | 0.001% | 99.175% |
| 7856 | PSG GROUP LTD | 0.001% | 99.176% |
| 7857 | REDCO PROPRTIE | 0.001% | 99.177% |
| 7858 | SINCERE NAVIGAT | 0.001% | 99.178% |
| 7859 | OTOKAR OTOMOTIV | 0.001% | 99.179% |
| 7860 | SILVER GRANT IN | 0.001% | 99.179% |
| 7861 | LAYNE CHRISTENS | 0.001% | 99.180% |
| 7862 | STP & I PCL-FOR | 0.001% | 99.181% |
| 7863 | GOLDEN MEDITECH | 0.001% | 99.182% |
| 7864 | TAKACHIHO ELECT | 0.001% | 99.183% |
| 7865 | BSB BANCORP INC/MA COMMON STOCK USD.01 | 0.001% | 99.183% |
| 7866 | TAEKWANG IND CO | 0.001% | 99.184% |
| 7867 | PARKSON RETAIL | 0.001% | 99.185% |
| 7868 | IWAICOSMO HLDGS | 0.001% | 99.186% |
| 7869 | METKA SA | 0.001% | 99.186% |
| 7870 | SUNDRAM FASTNER | 0.001% | 99.187% |
| 7871 | HYFLUX LTD | 0.001% | 99.188% |
| 7872 | TAUNG GOLD INTE | 0.001% | 99.189% |
| 7873 | MOSHIMOSHI HOTL | 0.001% | 99.190% |
| 7874 | DOGAN HOLDINGS | 0.001% | 99.190% |
| 7875 | INFO SVS INTL | 0.001% | 99.191% |
| 7876 | LMI AEROSPACE INC COMMON STOCK USD.02 | 0.001% | 99.192% |
| 7877 | mitsui + CO LTD SPONS ADR ADR | 0.001% | 99.193% |
| 7878 | CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001 | 0.001% | 99.193% |
| 7879 | BALRAMPUR CHINI | 0.001% | 99.194% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 7880 | JAPAN LIFELINE | 0.001% | 99.195% |
| 7881 | FORMOSAN RUBBER | 0.001% | 99.196% |
| 7882 | NRG YIELD INC CLASS A COMMON STOCK USD.01 | 0.001% | 99.197% |
| 7883 | DAI-ICHI SEIKO | 0.001% | 99.197% |
| 7884 | BOLSA DE VALOR | 0.001% | 99.198% |
| 7885 | PELION SA | 0.001% | 99.199% |
| 7886 | OSAKA STEEL CO | 0.001% | 99.200% |
| 7887 | MILBON CO | 0.001% | 99.200% |
| 7888 | CHUNG HWA PULP | 0.001% | 99.201% |
| 7889 | TOKYO ROPE MFG | 0.001% | 99.202% |
| 7890 | F-TECH INC | 0.001% | 99.203% |
| 7891 | SHENYIN WANGUO(| 0.001% | 99.204% |
| 7892 | MICRONICS JAPAN | 0.001% | 99.204% |
| 7893 | INARI AMERTRON | 0.001% | 99.205% |
| 7894 | BING-GRAE | 0.001% | 99.206% |
| 7895 | CDI CORP COMMON STOCK USD.1 | 0.001% | 99.207% |
| 7896 | EDREAMS ODIGEO | 0.001% | 99.207% |
| 7897 | BANCO POPULAR E | 0.001% | 99.208% |
| 7898 | JAPAN AIRPORT T | 0.001% | 99.209% |
| 7899 | WALLISER KANTON | 0.001% | 99.210% |
| 7900 | SSANGYONG CEMEN | 0.001% | 99.210% |
| 7901 | AXT INC COMMON STOCK USD.001 | 0.001% | 99.211% |
| 7902 | ORIENTAL BK OF | 0.001% | 99.212% |
| 7903 | SA SA INTL HLDG | 0.001% | 99.213% |
| 7904 | XAAR | 0.001% | 99.214% |
| 7905 | POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25 | 0.001% | 99.214% |
| 7906 | PANIN FINANCIAL | 0.001% | 99.215% |
| 7907 | FAIRPOINT COMMUNICATIONS INC COMMON STOCK USD.01 | 0.001% | 99.216% |
| 7908 | SCHIBSTED ASA | 0.001% | 99.217% |
| 7909 | HANNSTAR BOARD | 0.001% | 99.217% |
| 7910 | HANSEN TECHNOLO | 0.001% | 99.218% |
| 7911 | AMUSE INC | 0.001% | 99.219% |
| 7912 | DATANG INTL POW | 0.001% | 99.220% |
| 7913 | QUABIT INMOBILI | 0.001% | 99.220% |
| 7914 | LEAF GROUP LTD COMMON STOCK USD.0001 | 0.001% | 99.221% |
| 7915 | SAS AB | 0.001% | 99.222% |
| 7916 | COMMERCEHUB INC SERIES C COMMON STOCK USD.01 | 0.001% | 99.223% |
| 7917 | FUSION PARTNERS | 0.001% | 99.224% |
| 7918 | CHINA COAL ENER | 0.001% | 99.224% |
| 7919 | ESSO(FRANCAISE) | 0.001% | 99.225% |
| 7920 | RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01 | 0.001% | 99.226% |
| 7921 | CSE GLOBAL LIMI | 0.001% | 99.227% |
| 7922 | MOBILEPHONE TEL | 0.001% | 99.227% |
| 7923 | KANTO TSUKUBA B | 0.001% | 99.228% |
| 7924 | DAIKOKU DENKI C | 0.001% | 99.229% |
| 7925 | STUDIO ALICE CO | 0.001% | 99.230% |
| 7926 | AJ RENT CAR | 0.001% | 99.230% |
| 7927 | JIMOTO HLDGS IN | 0.001% | 99.231% |
| 7928 | AMSTERDAM COMMO | 0.001% | 99.232% |
| 7929 | TRIUMPH BANCORP INC COMMON STOCK USD.01 | 0.001% | 99.233% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7930 | FREUND CORP | 0.001% | 99.233% |
| 7931 | SANOH INDUSTRIA | 0.001% | 99.234% |
| 7932 | PTC INDIA LTD | 0.001% | 99.235% |
| 7933 | VP BANK AG | 0.001% | 99.236% |
| 7934 | NIPPON SEISEN C | 0.001% | 99.236% |
| 7935 | SHANGHAI FUDAN- | 0.001% | 99.237% |
| 7936 | AGILYSYS INC COMMON STOCK USD.3 | 0.001% | 99.238% |
| 7937 | VALUE PARTNERS | 0.001% | 99.239% |
| 7938 | WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01 | 0.001% | 99.239% |
| 7939 | KAISA GROUP HLD | 0.001% | 99.240% |
| 7940 | CENTRAL SPORTS | 0.001% | 99.241% |
| 7941 | ASANUMA CORP | 0.001% | 99.242% |
| 7942 | MITSUBISHI PAPE | 0.001% | 99.242% |
| 7943 | IMASEN ELEC IND | 0.001% | 99.243% |
| 7944 | AMPCO PITTSBURGH CORP COMMON STOCK USD1.0 | 0.001% | 99.244% |
| 7945 | PW MEDTECH GROU | 0.001% | 99.245% |
| 7946 | OLD SECOND BANCORP INC COMMON STOCK USD1.0 | 0.001% | 99.246% |
| 7947 | LAMPRELL PLC | 0.001% | 99.246% |
| 7948 | ITOKI CORP | 0.001% | 99.247% |
| 7949 | DYNAGREEN ENVIR | 0.001% | 99.248% |
| 7950 | GIANPLUS TECHN | 0.001% | 99.249% |
| 7951 | CHU KONG SHIPPI | 0.001% | 99.249% |
| 7952 | RED LION HOTELS CORP COMMON STOCK USD.01 | 0.001% | 99.250% |
| 7953 | MATSUI CONST CO | 0.001% | 99.251% |
| 7954 | CHINA SUNTIEN G | 0.001% | 99.252% |
| 7955 | CTT-CORREIOS DE | 0.001% | 99.252% |
| 7956 | VILLAGE ROADSHO | 0.001% | 99.253% |
| 7957 | FINOLEX INDUSTR | 0.001% | 99.254% |
| 7958 | TREVI FINANZIAR | 0.001% | 99.255% |
| 7959 | AMERICAS SILVER | 0.001% | 99.255% |
| 7960 | MARUWA CO LTD | 0.001% | 99.256% |
| 7961 | FORUS S.A. | 0.001% | 99.257% |
| 7962 | MONTEA SCA | 0.001% | 99.258% |
| 7963 | NIHON CHOUZAI C | 0.001% | 99.258% |
| 7964 | SVENSKA CELLULO | 0.001% | 99.259% |
| 7965 | SCANDI STANDARD | 0.001% | 99.260% |
| 7966 | JUSTSYSTEM | 0.001% | 99.260% |
| 7967 | OPUS GROUP AB | 0.001% | 99.261% |
| 7968 | ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001 | 0.001% | 99.262% |
| 7969 | MIYAJI ENGINEER | 0.001% | 99.263% |
| 7970 | FENIX OUTDOOR I | 0.001% | 99.263% |
| 7971 | BATU KAWAN BHD | 0.001% | 99.264% |
| 7972 | CHINA STRATEGIC | 0.001% | 99.265% |
| 7973 | TOX FREE SOLUTI | 0.001% | 99.266% |
| 7974 | HIGASHI NIHON H | 0.001% | 99.266% |
| 7975 | FREIGHTWAYS LTD | 0.001% | 99.267% |
| 7976 | GLOBE TRADE CEN | 0.001% | 99.268% |
| 7977 | JALUX INC | 0.001% | 99.269% |
| 7978 | OHSO FOOD SERV | 0.001% | 99.269% |
| 7979 | AGRITRADE RESOU | 0.001% | 99.270% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 7980 | BASLER KTBK | 0.001% | 99.271% |
| 7981 | PT PAN INDONESIA | 0.001% | 99.272% |
| 7982 | HUSQVARNA AB | 0.001% | 99.272% |
| 7983 | MAN SE | 0.001% | 99.273% |
| 7984 | MEGA WORLD PROP | 0.001% | 99.274% |
| 7985 | FUJIMI INC | 0.001% | 99.275% |
| 7986 | CHUKYO BANK | 0.001% | 99.275% |
| 7987 | GS RETAIL CO LT | 0.001% | 99.276% |
| 7988 | GESCO AG | 0.001% | 99.277% |
| 7989 | FURUSATO INDUST | 0.001% | 99.278% |
| 7990 | EN-JAPAN INC. | 0.001% | 99.278% |
| 7991 | ZHENGZHOU COAL | 0.001% | 99.279% |
| 7992 | UCHIDA YOKO CO | 0.001% | 99.280% |
| 7993 | ADCOCK INGRAM H | 0.001% | 99.281% |
| 7994 | LAND & HOUSE PU | 0.001% | 99.281% |
| 7995 | NISSEI PLSTIC I | 0.001% | 99.282% |
| 7996 | LIFETECH SCIENT | 0.001% | 99.283% |
| 7997 | PACIFIC HOSPITA | 0.001% | 99.283% |
| 7998 | YRC WORLDWIDE INC COMMON STOCK USD1.0 | 0.001% | 99.284% |
| 7999 | VALUETRONICS HL | 0.001% | 99.285% |
| 8000 | SUNPLUS TECHNOL | 0.001% | 99.286% |
| 8001 | MUNSUN CAPITAL | 0.001% | 99.286% |
| 8002 | SVENSKA HANDELS | 0.001% | 99.287% |
| 8003 | SINOSOFT TECHNO | 0.001% | 99.288% |
| 8004 | BITTIUM OYJ | 0.001% | 99.289% |
| 8005 | MEISEI INDUSTRI | 0.001% | 99.289% |
| 8006 | DELTA-GALIL IND | 0.001% | 99.290% |
| 8007 | LUNDIN GOLD INC | 0.001% | 99.291% |
| 8008 | MEDICLINIC INTE | 0.001% | 99.292% |
| 8009 | CHINA INTL MARI | 0.001% | 99.292% |
| 8010 | TOWER SEMICONDU | 0.001% | 99.293% |
| 8011 | HAICHANG HOLDIN | 0.001% | 99.294% |
| 8012 | STAR CRUISES LT | 0.001% | 99.294% |
| 8013 | CHINA MERCHANTS | 0.001% | 99.295% |
| 8014 | UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01 | 0.001% | 99.296% |
| 8015 | AIRASIA X BHD | 0.001% | 99.297% |
| 8016 | UNITED ENERGY G | 0.001% | 99.297% |
| 8017 | TOA CORP | 0.001% | 99.298% |
| 8018 | TOYO TANSO CO L | 0.001% | 99.299% |
| 8019 | REBOSIS PROPERT | 0.001% | 99.300% |
| 8020 | ORION GROUP HOLDINGS INC COMMON STOCK USD.01 | 0.001% | 99.300% |
| 8021 | SILICONWARE PRE | 0.001% | 99.301% |
| 8022 | AIXTRON SE | 0.001% | 99.302% |
| 8023 | TENWOW INTL HLD | 0.001% | 99.303% |
| 8024 | CONTROL4 CORP COMMON STOCK USD.0001 | 0.001% | 99.303% |
| 8025 | MALAYSIAN PACIF | 0.001% | 99.304% |
| 8026 | SDI CORP | 0.001% | 99.305% |
| 8027 | INTERPARK CORP | 0.001% | 99.305% |
| 8028 | SOGO MEDICAL CO | 0.001% | 99.306% |
| 8029 | DAIKEN CORP | 0.001% | 99.307% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--------------------------------------|----------------|--------------|
| 8030 | CEMENTOS ARGOS | 0.001% | 99.308% |
| 8031 | OMAXE LTD | 0.001% | 99.308% |
| 8032 | TRUE NORTH COMM | 0.001% | 99.309% |
| 8033 | SCHALTBAU HOLDI | 0.001% | 99.310% |
| 8034 | MITSUUROKO CO L | 0.001% | 99.310% |
| 8035 | MINOR INTL | 0.001% | 99.311% |
| 8036 | OSJB HOLDINGS C | 0.001% | 99.312% |
| 8037 | ALEXANDER FORBE | 0.001% | 99.313% |
| 8038 | KURIMOTO | 0.001% | 99.313% |
| 8039 | HUONS CO LTD | 0.001% | 99.314% |
| 8040 | GET NICE HOLDIN | 0.001% | 99.315% |
| 8041 | COSMO LADY CHIN | 0.001% | 99.316% |
| 8042 | CREATE SD HOLDI | 0.001% | 99.316% |
| 8043 | HOLTEK SEMICOND | 0.001% | 99.317% |
| 8044 | BANCO BTG PACTU | 0.001% | 99.318% |
| 8045 | ENVESTNET INC COMMON STOCK | 0.001% | 99.318% |
| 8046 | LH FINANCIAL GR | 0.001% | 99.319% |
| 8047 | ACTIA GROUP | 0.001% | 99.320% |
| 8048 | RYODEN TRADING | 0.001% | 99.321% |
| 8049 | OKINAWA CELLULA | 0.001% | 99.321% |
| 8050 | MALAYAN CEMENT | 0.001% | 99.322% |
| 8051 | PRECIOUS SHIPPI | 0.001% | 99.323% |
| 8052 | CONNECT GROUP | 0.001% | 99.323% |
| 8053 | CMIC HOLDINGS C | 0.001% | 99.324% |
| 8054 | MIMASU SEMICOND | 0.001% | 99.325% |
| 8055 | TRECORA RESOURCES COMMON STOCK USD.1 | 0.001% | 99.326% |
| 8056 | YEUN CHYANG IND | 0.001% | 99.326% |
| 8057 | BIESSE | 0.001% | 99.327% |
| 8058 | MANTRA GROUP LT | 0.001% | 99.328% |
| 8059 | HEY SONG | 0.001% | 99.328% |
| 8060 | NITTO KOHKI CO | 0.001% | 99.329% |
| 8061 | CREDITO REAL SA | 0.001% | 99.330% |
| 8062 | NAPHTHA ISRAEL | 0.001% | 99.331% |
| 8063 | RADNET INC COMMON STOCK USD.0001 | 0.001% | 99.331% |
| 8064 | CHIYODA INTEGRE | 0.001% | 99.332% |
| 8065 | LIMONEIRA CO COMMON STOCK USD.01 | 0.001% | 99.333% |
| 8066 | HODOGAYA CHEMIC | 0.001% | 99.333% |
| 8067 | COSLIGHT TECH I | 0.001% | 99.334% |
| 8068 | ASTRO JAPAN PR | 0.001% | 99.335% |
| 8069 | LECTRA SYSTEMES | 0.001% | 99.336% |
| 8070 | CHIP ENG SENG C | 0.001% | 99.336% |
| 8071 | ITC PROPERTIES | 0.001% | 99.337% |
| 8072 | MANILA WATER CO | 0.001% | 99.338% |
| 8073 | KH VATEC | 0.001% | 99.338% |
| 8074 | UNIVERSAL ENTER | 0.001% | 99.339% |
| 8075 | SC ASSET CORPOR | 0.001% | 99.340% |
| 8076 | PEMBANGUNAN P | 0.001% | 99.340% |
| 8077 | VAISALA | 0.001% | 99.341% |
| 8078 | EHEALTH INC COMMON STOCK USD.001 | 0.001% | 99.342% |
| 8079 | YASUDA WAREHOUS | 0.001% | 99.343% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8080 | ENERGY FUELS INC COMMON STOCK | 0.001% | 99.343% |
| 8081 | PHI INC NON VOTING COMMON STOCK USD.1 | 0.001% | 99.344% |
| 8082 | SCHIBSTED ASA | 0.001% | 99.345% |
| 8083 | DMC GLOBAL INC COMMON STOCK USD.05 | 0.001% | 99.345% |
| 8084 | REXLOT HOLDINGS | 0.001% | 99.346% |
| 8085 | WAKACHIKU CONST | 0.001% | 99.347% |
| 8086 | CARL ZEISS MEDI | 0.001% | 99.347% |
| 8087 | GMR INFRASTRUCT | 0.001% | 99.348% |
| 8088 | SLC AGRICOLA SA | 0.001% | 99.349% |
| 8089 | SANYO ELEC RAIL | 0.001% | 99.350% |
| 8090 | ALLAHABAD BANK | 0.001% | 99.350% |
| 8091 | QAF LTD | 0.001% | 99.351% |
| 8092 | BLUE DART EXPRE | 0.001% | 99.352% |
| 8093 | CONVOY FINANCIA | 0.001% | 99.352% |
| 8094 | WONIK IPS CO LT | 0.001% | 99.353% |
| 8095 | DALRADIAN RESOU | 0.001% | 99.354% |
| 8096 | KANAGAWA CHUO K | 0.001% | 99.354% |
| 8097 | SERVCORP | 0.001% | 99.355% |
| 8098 | NEC CAPITAL SOL | 0.001% | 99.356% |
| 8099 | MANDOM CORP | 0.001% | 99.357% |
| 8100 | NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001 | 0.001% | 99.357% |
| 8101 | 5N PLUS INC. | 0.001% | 99.358% |
| 8102 | TIANGONG INTERN | 0.001% | 99.359% |
| 8103 | RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.001% | 99.359% |
| 8104 | FRASERS CENTREP | 0.001% | 99.360% |
| 8105 | CIVEO CORP | 0.001% | 99.361% |
| 8106 | AKEBIA THERAPEUTICS INC COMMON STOCK USD.0001 | 0.001% | 99.361% |
| 8107 | TUBACEX SA | 0.001% | 99.362% |
| 8108 | TAKAMATSU CONS | 0.001% | 99.363% |
| 8109 | SEKERBANK | 0.001% | 99.363% |
| 8110 | NIPPON PILLAR P | 0.001% | 99.364% |
| 8111 | ICOM INCORPORAT | 0.001% | 99.365% |
| 8112 | NHPC LTD | 0.001% | 99.366% |
| 8113 | NEXT CO LTD | 0.001% | 99.366% |
| 8114 | SINOLINK WORLDW | 0.001% | 99.367% |
| 8115 | TOKYO THEATRES | 0.001% | 99.368% |
| 8116 | GUJARAT FLUOROC | 0.001% | 99.368% |
| 8117 | BAUER AG | 0.001% | 99.369% |
| 8118 | HARBOUR CENTRE | 0.001% | 99.370% |
| 8119 | RYERSON HOLDING CORP COMMON STOCK USD.01 | 0.001% | 99.370% |
| 8120 | 51JOB INC ADR ADR USD.0001 | 0.001% | 99.371% |
| 8121 | CONN S INC COMMON STOCK USD.01 | 0.001% | 99.372% |
| 8122 | HOTEL PROPERTY | 0.001% | 99.372% |
| 8123 | HOPEWELL HIGHWA | 0.001% | 99.373% |
| 8124 | EAST CAPITAL EX | 0.001% | 99.374% |
| 8125 | ASAHI ORGANIC C | 0.001% | 99.374% |
| 8126 | SIGDO KOPPERS S | 0.001% | 99.375% |
| 8127 | SALA CORPORATIO | 0.001% | 99.376% |
| 8128 | DREAM UNLIMIITE | 0.001% | 99.376% |
| 8129 | CIA ENERGETICA | 0.001% | 99.377% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8130 | WESTAR ENERGY I | 0.001% | 99.378% |
| 8131 | CONSUMER PORTFOLIO SERVICES COMMON STOCK | 0.001% | 99.379% |
| 8132 | FRASERS HOSPITA | 0.001% | 99.379% |
| 8133 | MAXIS BHD | 0.001% | 99.380% |
| 8134 | HARIMA CHEMICAL | 0.001% | 99.381% |
| 8135 | DESTINATION XL GROUP INC COMMON STOCK USD.01 | 0.001% | 99.381% |
| 8136 | COMMUNISIS PLC | 0.001% | 99.382% |
| 8137 | WATAMI FOOD SER | 0.001% | 99.383% |
| 8138 | YOMIURI LAND CO | 0.001% | 99.383% |
| 8139 | CITY LODGE HOTE | 0.001% | 99.384% |
| 8140 | HEIJMANS | 0.001% | 99.385% |
| 8141 | CRAWFORD & CO | 0.001% | 99.385% |
| 8142 | AUBAY | 0.001% | 99.386% |
| 8143 | LASSONDE INDS INC CLASS A COMMON STOCK | 0.001% | 99.387% |
| 8144 | KISWIRE LTD | 0.001% | 99.387% |
| 8145 | FIRST NORTHWEST BANCORP COMMON STOCK | 0.001% | 99.388% |
| 8146 | TOYO SECURITIES | 0.001% | 99.389% |
| 8147 | TIANJIN DEVMT H | 0.001% | 99.389% |
| 8148 | ONOKEN CO LTD | 0.001% | 99.390% |
| 8149 | SABANA SHARIAH | 0.001% | 99.391% |
| 8150 | CHINA EVERBRIGH | 0.001% | 99.391% |
| 8151 | E.I.D.-PARRY(IN | 0.001% | 99.392% |
| 8152 | ICHINEN CO LTD | 0.001% | 99.393% |
| 8153 | AUSTBROKERS HLD | 0.001% | 99.393% |
| 8154 | WHAN IN PHARMAC | 0.001% | 99.394% |
| 8155 | NOHMI BOSAI | 0.001% | 99.395% |
| 8156 | KAWAI MUSICAL I | 0.001% | 99.395% |
| 8157 | EMCORE CORP COMMON STOCK | 0.001% | 99.396% |
| 8158 | KINGSWAY FINANC | 0.001% | 99.397% |
| 8159 | GROUPE CRIT | 0.001% | 99.397% |
| 8160 | SAES GETTERS | 0.001% | 99.398% |
| 8161 | MEDIGENE AG | 0.001% | 99.399% |
| 8162 | STARTS PROCEED | 0.001% | 99.399% |
| 8163 | TOMOKU CO | 0.001% | 99.400% |
| 8164 | POYA CO LTD | 0.001% | 99.401% |
| 8165 | IHARA CHEMICAL | 0.001% | 99.401% |
| 8166 | SERCO GROUP | 0.001% | 99.402% |
| 8167 | PRIMO WATER CORP COMMON STOCK | 0.001% | 99.403% |
| 8168 | DONG AH TIRE&RU | 0.001% | 99.403% |
| 8169 | TRAVELZOO INC COMMON STOCK USD.01 | 0.001% | 99.404% |
| 8170 | ATLAS FINANCIAL | 0.001% | 99.405% |
| 8171 | KOMATSU SEIREN | 0.001% | 99.405% |
| 8172 | FEINTOOL INTERN | 0.001% | 99.406% |
| 8173 | KAWASAN INDS JA | 0.001% | 99.407% |
| 8174 | RH COMMON STOCK USD.0001 | 0.001% | 99.407% |
| 8175 | SEKONIX CO LTD | 0.001% | 99.408% |
| 8176 | KAROON GAS AUST | 0.001% | 99.409% |
| 8177 | TONAMI HOLDINGS | 0.001% | 99.409% |
| 8178 | TOKYO ENERGY&SY | 0.001% | 99.410% |
| 8179 | SHINKO SHOJI CO | 0.001% | 99.411% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8180 | TA ENTERPRISE B | 0.001% | 99.411% |
| 8181 | JANOME SEWING M | 0.001% | 99.412% |
| 8182 | CABCHARGE AUSTR | 0.001% | 99.413% |
| 8183 | GRUPO AVAL ACCI | 0.001% | 99.413% |
| 8184 | NOKIA CORP ADR | 0.001% | 99.414% |
| 8185 | FRANCE BED HOLD | 0.001% | 99.415% |
| 8186 | STEIN MART INC COMMON STOCK USD.01 | 0.001% | 99.415% |
| 8187 | VIJAYA BANK | 0.001% | 99.416% |
| 8188 | HIBIYA ENGINEER | 0.001% | 99.417% |
| 8189 | NITTOKU ENG CO | 0.001% | 99.417% |
| 8190 | WIRECARD AG | 0.001% | 99.418% |
| 8191 | FLEURY MICHON | 0.001% | 99.419% |
| 8192 | GREAT PANTHER S | 0.001% | 99.419% |
| 8193 | HISAKA WORKS LT | 0.001% | 99.420% |
| 8194 | TAKAOKA TOKO HL | 0.001% | 99.421% |
| 8195 | NISSEI BUILD KO | 0.001% | 99.421% |
| 8196 | ITOCHU SHOKUJIN | 0.001% | 99.422% |
| 8197 | PVR LTD | 0.001% | 99.423% |
| 8198 | AGUAS ANDINAS S | 0.001% | 99.423% |
| 8199 | SAMPO CORP | 0.001% | 99.424% |
| 8200 | BANPU PUBLIC CO | 0.001% | 99.425% |
| 8201 | MARUZEN SHOWA U | 0.001% | 99.425% |
| 8202 | ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0 | 0.001% | 99.426% |
| 8203 | OCTODEC | 0.001% | 99.427% |
| 8204 | JAPFA LTD | 0.001% | 99.427% |
| 8205 | GUJARAT NARM | 0.001% | 99.428% |
| 8206 | TOYO CORPORATIO | 0.001% | 99.429% |
| 8207 | RELIGARE HEALTH | 0.001% | 99.429% |
| 8208 | DELTA APPAREL INC COMMON STOCK USD.01 | 0.001% | 99.430% |
| 8209 | CENIT AG SYSTEM | 0.001% | 99.430% |
| 8210 | EUROCASH SA | 0.001% | 99.431% |
| 8211 | PAN INTL INDL | 0.001% | 99.432% |
| 8212 | AOC HOLDINGS IN | 0.001% | 99.432% |
| 8213 | AKER AMERICAN S | 0.001% | 99.433% |
| 8214 | ACBEL POLYTECH | 0.001% | 99.434% |
| 8215 | AMOT INVESTMENT | 0.001% | 99.434% |
| 8216 | FIRST TRACTOR C | 0.001% | 99.435% |
| 8217 | KOREA ELEC TERM | 0.001% | 99.436% |
| 8218 | GENESIS LAND DE | 0.001% | 99.436% |
| 8219 | PRICER AB | 0.001% | 99.437% |
| 8220 | ALCONIX CORPORA | 0.001% | 99.438% |
| 8221 | DORO AB | 0.001% | 99.438% |
| 8222 | POSCO ICT CO LT | 0.001% | 99.439% |
| 8223 | NISSUI PHARM CO | 0.001% | 99.440% |
| 8224 | GLOBAL&YUASA BA | 0.001% | 99.440% |
| 8225 | TECHNOPRO HLDGS | 0.001% | 99.441% |
| 8226 | ESSA BANCORP INC COMMON STOCK USD.01 | 0.001% | 99.441% |
| 8227 | NORTHEAST BANCORP COMMON STOCK USD1.0 | 0.001% | 99.442% |
| 8228 | OYO CORPORATION | 0.001% | 99.443% |
| 8229 | STARTEK INC | 0.001% | 99.443% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8230 | NAMYANG DAIRY P | 0.001% | 99.444% |
| 8231 | SINKO INDUSTRIE | 0.001% | 99.445% |
| 8232 | TIMBERLAND BANCORP INC COMMON STOCK USD.01 | 0.001% | 99.445% |
| 8233 | MAHLE METAL LEV | 0.001% | 99.446% |
| 8234 | CREATE RESTAURA | 0.001% | 99.447% |
| 8235 | NIPPON FINE CHE | 0.001% | 99.447% |
| 8236 | MATSUI SECURITI | 0.001% | 99.448% |
| 8237 | MARVELOUS AQL I | 0.001% | 99.448% |
| 8238 | JUST RETIREMENT | 0.001% | 99.449% |
| 8239 | SWCC SHOWA HOLD | 0.001% | 99.450% |
| 8240 | ABOITIZ POWER C | 0.001% | 99.450% |
| 8241 | MISAWA HOMES HO | 0.001% | 99.451% |
| 8242 | JAPAN PILE CORP | 0.001% | 99.452% |
| 8243 | AXACTOR AB | 0.001% | 99.452% |
| 8244 | INAGEYA CO LTD | 0.001% | 99.453% |
| 8245 | SAKAI MOVING SE | 0.001% | 99.454% |
| 8246 | WESTERN AREAS N | 0.001% | 99.454% |
| 8247 | SHIBAURA ELECTR | 0.001% | 99.455% |
| 8248 | BUCKLE INC/THE COMMON STOCK USD.01 | 0.001% | 99.455% |
| 8249 | ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01 | 0.001% | 99.456% |
| 8250 | T & K TOKA CO L | 0.001% | 99.457% |
| 8251 | GOCOMPARE.COM G | 0.001% | 99.457% |
| 8252 | REJECT SHOP LTD | 0.001% | 99.458% |
| 8253 | BIRLA CORP LTD | 0.001% | 99.459% |
| 8254 | MORGAN SINDALL | 0.001% | 99.459% |
| 8255 | MEDIA PRIMA BHD | 0.001% | 99.460% |
| 8256 | NICHIREKI CO LT | 0.001% | 99.461% |
| 8257 | IWASAKI ELECTRI | 0.001% | 99.461% |
| 8258 | KVH INDUSTRIES INC COMMON STOCK USD.01 | 0.001% | 99.462% |
| 8259 | CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001 | 0.001% | 99.462% |
| 8260 | UNION BANK OF P | 0.001% | 99.463% |
| 8261 | FUJI PHARM CO L | 0.001% | 99.464% |
| 8262 | ALBIS CO LTD | 0.001% | 99.464% |
| 8263 | INSYS THERAPEUTICS INC COMMON STOCK USD.0002145 | 0.001% | 99.465% |
| 8264 | CHINA LNG GROUP | 0.001% | 99.466% |
| 8265 | TUAN SING HLDGS | 0.001% | 99.466% |
| 8266 | SARTORIUS STEDI | 0.001% | 99.467% |
| 8267 | ALICO INC COMMON STOCK USD1.0 | 0.001% | 99.467% |
| 8268 | CLEAR CHANNEL O | 0.001% | 99.468% |
| 8269 | DHI GROUP INC COMMON STOCK USD.01 | 0.001% | 99.469% |
| 8270 | TEEKAY CORP COMMON STOCK USD.001 | 0.001% | 99.469% |
| 8271 | LAIRD PLC RTS E | 0.001% | 99.470% |
| 8272 | G.U.D. HOLDINGS | 0.001% | 99.471% |
| 8273 | GUNNEBO AB | 0.001% | 99.471% |
| 8274 | NAKAMURAYA CO L | 0.001% | 99.472% |
| 8275 | SUPALAI PCL-NVD | 0.001% | 99.472% |
| 8276 | XERO LIMITED | 0.001% | 99.473% |
| 8277 | F-SECURE OYJ | 0.001% | 99.474% |
| 8278 | LATTICE SEMICON | 0.001% | 99.474% |
| 8279 | ROAD KING INFRA | 0.001% | 99.475% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8280 | SAMART CORP PCL | 0.001% | 99.475% |
| 8281 | YUGANG INTL | 0.001% | 99.476% |
| 8282 | QUESTERRE ENERG | 0.001% | 99.477% |
| 8283 | RIKEN KEIKI CO | 0.001% | 99.477% |
| 8284 | TUESDAY MORNING CORP COMMON STOCK USD.01 | 0.001% | 99.478% |
| 8285 | F&A AQUA HOLDIN | 0.001% | 99.479% |
| 8286 | MUHAK CO LTD | 0.001% | 99.479% |
| 8287 | BANCO SANTANDER CHILE ADR ADR | 0.001% | 99.480% |
| 8288 | mitsui HIGH TEC | 0.001% | 99.480% |
| 8289 | AVANCE GAS HOLD | 0.001% | 99.481% |
| 8290 | ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1 | 0.001% | 99.482% |
| 8291 | A MARK PRECIOUS METALS INC COMMON STOCK USD.01 | 0.001% | 99.482% |
| 8292 | ARTNATURE INC | 0.001% | 99.483% |
| 8293 | NEWRIVER REIT P | 0.001% | 99.483% |
| 8294 | UMW HLDGS BERHA | 0.001% | 99.484% |
| 8295 | NATORI CO LTD | 0.001% | 99.485% |
| 8296 | V1 GROUP LTD | 0.001% | 99.485% |
| 8297 | KINGSOFT CORP L | 0.001% | 99.486% |
| 8298 | CYBEROPTICS CORP COMMON STOCK | 0.001% | 99.487% |
| 8299 | PFIZER LTD | 0.001% | 99.487% |
| 8300 | BIMB HLDGS BERH | 0.001% | 99.488% |
| 8301 | PRONEXUS INC | 0.001% | 99.488% |
| 8302 | KPJ HEALTHCARE | 0.001% | 99.489% |
| 8303 | FURUNO ELECTRIC | 0.001% | 99.490% |
| 8304 | JUNGFRAUBAHN HL | 0.001% | 99.490% |
| 8305 | ASCENDAS INDIA | 0.001% | 99.491% |
| 8306 | MERITZ FINANCIA | 0.001% | 99.491% |
| 8307 | CENTURIA INDUST | 0.001% | 99.492% |
| 8308 | ORBITE TECHNOLO | 0.001% | 99.493% |
| 8309 | MOUNT GIBSON IR | 0.001% | 99.493% |
| 8310 | MABUCHI MOTOR C | 0.001% | 99.494% |
| 8311 | VICTORY CITY IN | 0.001% | 99.494% |
| 8312 | WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01 | 0.001% | 99.495% |
| 8313 | VITROLIFE AB | 0.001% | 99.496% |
| 8314 | LIBERTY TAX INC COMMON STOCK USD.01 | 0.001% | 99.496% |
| 8315 | KROSAKI CORP | 0.001% | 99.497% |
| 8316 | YOMEISHU SEIZO | 0.001% | 99.497% |
| 8317 | DIOS FASTIGHETE | 0.001% | 99.498% |
| 8318 | HOLY STONE ENTE | 0.001% | 99.499% |
| 8319 | PASONA GROUP IN | 0.001% | 99.499% |
| 8320 | SANYO SHOKAI | 0.001% | 99.500% |
| 8321 | TAKASAGO THML E | 0.001% | 99.500% |
| 8322 | THAICOM PUBLIC | 0.001% | 99.501% |
| 8323 | CHORI CO LTD | 0.001% | 99.502% |
| 8324 | LOTUS BAKERIES | 0.001% | 99.502% |
| 8325 | ARDELYX INC COMMON STOCK USD.000001 | 0.001% | 99.503% |
| 8326 | MOBILEZONE HOLD | 0.001% | 99.503% |
| 8327 | TOHO CO LTD | 0.001% | 99.504% |
| 8328 | SAMSUNG ENGINEE | 0.001% | 99.505% |
| 8329 | PLASTIVALOIRE | 0.001% | 99.505% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8330 | BESALCO SA | 0.001% | 99.506% |
| 8331 | HNA HLDGS GP CO | 0.001% | 99.506% |
| 8332 | OIL DRI CORP OF AMERICA COMMON STOCK USD.1 | 0.001% | 99.507% |
| 8333 | KEIYO CO | 0.001% | 99.508% |
| 8334 | C UYEMURA & CO | 0.001% | 99.508% |
| 8335 | GODREJ INDUSTRI | 0.001% | 99.509% |
| 8336 | MESOBLAST LTD | 0.001% | 99.509% |
| 8337 | LUMENS CO LTD | 0.001% | 99.510% |
| 8338 | OXFORD INSTRUME | 0.001% | 99.511% |
| 8339 | MBT FINANCIAL CORP COMMON STOCK | 0.001% | 99.511% |
| 8340 | KT CORP SP ADR ADR | 0.001% | 99.512% |
| 8341 | YOUYUAN INTERNA | 0.001% | 99.512% |
| 8342 | PRESTIGE ESTATE | 0.001% | 99.513% |
| 8343 | SHINWA KAIUN | 0.001% | 99.513% |
| 8344 | ABG SUNDAL COLL | 0.001% | 99.514% |
| 8345 | ASUNARO AOKI CO | 0.001% | 99.515% |
| 8346 | MEIKO NETWORK J | 0.001% | 99.515% |
| 8347 | TOKYO ELECTRON | 0.001% | 99.516% |
| 8348 | SUGIMOTO & CO L | 0.001% | 99.516% |
| 8349 | CANVEST ENVIRON | 0.001% | 99.517% |
| 8350 | HIROSE ELECTRIC | 0.001% | 99.518% |
| 8351 | CENTRAL CHINA R | 0.001% | 99.518% |
| 8352 | GUJARAT PIPAVAV | 0.001% | 99.519% |
| 8353 | CHAMPION TECHNO | 0.001% | 99.519% |
| 8354 | LEXTAR ELECTRON | 0.001% | 99.520% |
| 8355 | ARIAKE JAPAN CO | 0.001% | 99.520% |
| 8356 | SANEI ARCHITECT | 0.001% | 99.521% |
| 8357 | SMA SOLAR TECHN | 0.001% | 99.522% |
| 8358 | SENSHUKAI CO | 0.001% | 99.522% |
| 8359 | DEOLEO SA | 0.001% | 99.523% |
| 8360 | WUS PRINTD CIRC | 0.001% | 99.523% |
| 8361 | CNQC INTERNATIO | 0.001% | 99.524% |
| 8362 | SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01 | 0.001% | 99.525% |
| 8363 | STAMFORD LAND | 0.001% | 99.525% |
| 8364 | MATSUYA CO (TOK | 0.001% | 99.526% |
| 8365 | U-SHIN | 0.001% | 99.526% |
| 8366 | DONGWONIndustr | 0.001% | 99.527% |
| 8367 | FOSTER (LB) CO A COMMON STOCK USD.01 | 0.001% | 99.527% |
| 8368 | ABC ARBITRAGE | 0.001% | 99.528% |
| 8369 | HUCHEMS FINE CH | 0.001% | 99.529% |
| 8370 | HONEYS CO LTD | 0.001% | 99.529% |
| 8371 | NISSHIN FUDOSAN | 0.001% | 99.530% |
| 8372 | mitsui matsushi | 0.001% | 99.530% |
| 8373 | TEIKOKU SEN-I C | 0.001% | 99.531% |
| 8374 | HUDSON TECHNOLOGIES INC COMMON STOCK USD.01 | 0.001% | 99.531% |
| 8375 | TAIKO BANK | 0.001% | 99.532% |
| 8376 | SEKISUI PLASTIC | 0.001% | 99.533% |
| 8377 | FISSION URANIUM | 0.001% | 99.533% |
| 8378 | TACHIBANA ELETE | 0.001% | 99.534% |
| 8379 | COLABOR GROUP I | 0.001% | 99.534% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8380 | BETER BED HOLD | 0.001% | 99.535% |
| 8381 | HOUSTON WIRE & | 0.001% | 99.535% |
| 8382 | EUGENE INVS&SEC | 0.001% | 99.536% |
| 8383 | SUMMIT R/EST HL | 0.001% | 99.537% |
| 8384 | FARADAY TECHNOL | 0.001% | 99.537% |
| 8385 | MONASH IVF GRP | 0.001% | 99.538% |
| 8386 | SEASPAN CORP | 0.001% | 99.538% |
| 8387 | LA DORIA SPA | 0.001% | 99.539% |
| 8388 | ENERCHINA HOLDI | 0.001% | 99.539% |
| 8389 | TOKYO KEIKI INC | 0.001% | 99.540% |
| 8390 | GL LTD | 0.001% | 99.541% |
| 8391 | RCR TOMLINSON L | 0.001% | 99.541% |
| 8392 | BANGKOK LIFE AS | 0.001% | 99.542% |
| 8393 | NIPPON CARBIDE | 0.001% | 99.542% |
| 8394 | ECLERX SERVICES | 0.001% | 99.543% |
| 8395 | CHUANGS CONS IN | 0.001% | 99.543% |
| 8396 | NIPPON VALQUA I | 0.001% | 99.544% |
| 8397 | GRAND KOREA LEI | 0.001% | 99.545% |
| 8398 | CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001 | 0.001% | 99.545% |
| 8399 | KAMEDA SEIKA CO | 0.001% | 99.546% |
| 8400 | ISRA VISION AG | 0.001% | 99.546% |
| 8401 | KYOKUYO CO LTD | 0.001% | 99.547% |
| 8402 | KEC INTERNATION | 0.001% | 99.547% |
| 8403 | H+H INTERNATION | 0.001% | 99.548% |
| 8404 | IJT TECHNOLOGY | 0.001% | 99.549% |
| 8405 | HUA HAN BIO-PHA | 0.001% | 99.549% |
| 8406 | BIOTEST AG | 0.001% | 99.550% |
| 8407 | ALBANY MOLECULA | 0.001% | 99.550% |
| 8408 | HONG FOK CORP | 0.001% | 99.551% |
| 8409 | FALCK RENEWABLE | 0.001% | 99.551% |
| 8410 | CHIYODA CO | 0.001% | 99.552% |
| 8411 | ROMANDE ENERGIE | 0.001% | 99.552% |
| 8412 | SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01 | 0.001% | 99.553% |
| 8413 | MICROBIO CO LTD | 0.001% | 99.554% |
| 8414 | COOKPAD INC | 0.001% | 99.554% |
| 8415 | YELLOW HAT LTD. | 0.001% | 99.555% |
| 8416 | COSEL CO | 0.001% | 99.555% |
| 8417 | NIHON TOKUSHU T | 0.001% | 99.556% |
| 8418 | HALLADOR ENERGY CO COMMON STOCK USD.01 | 0.001% | 99.556% |
| 8419 | SPARTON CORP COMMON STOCK USD1.25 | 0.001% | 99.557% |
| 8420 | LEIFHEIT AG | 0.001% | 99.557% |
| 8421 | CHINA NEW TOWN | 0.001% | 99.558% |
| 8422 | SAMSUNG CARD | 0.001% | 99.559% |
| 8423 | JHSF PARTICIPAC | 0.001% | 99.559% |
| 8424 | NIPPON YAKIN KO | 0.001% | 99.560% |
| 8425 | CLEANUP CORP | 0.001% | 99.560% |
| 8426 | YORK WATER CO COMMON STOCK | 0.001% | 99.561% |
| 8427 | GODO STEEL | 0.001% | 99.561% |
| 8428 | AIZAWA SECURITI | 0.001% | 99.562% |
| 8429 | TOWER BERSAMA I | 0.001% | 99.562% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8430 | HMC INVESTMENT | 0.001% | 99.563% |
| 8431 | GUN EI CHEM IND | 0.001% | 99.564% |
| 8432 | KEIHANSHIN RL | 0.001% | 99.564% |
| 8433 | WOORI BANK SPON ADR ADR | 0.001% | 99.565% |
| 8434 | RIGHT-ON CO | 0.001% | 99.565% |
| 8435 | CITYCHAMP WATCH | 0.001% | 99.566% |
| 8436 | SEPTENI CO LTD | 0.001% | 99.566% |
| 8437 | CARLSBERG BREWE | 0.001% | 99.567% |
| 8438 | SCATEC SOLAR AS | 0.001% | 99.567% |
| 8439 | MORITO CO | 0.001% | 99.568% |
| 8440 | BAOYE GROUP CO | 0.001% | 99.569% |
| 8441 | FERRARI NV | 0.001% | 99.569% |
| 8442 | FUJICCO CO | 0.001% | 99.570% |
| 8443 | BINCK NV | 0.001% | 99.570% |
| 8444 | COSAN LOGISTICA | 0.001% | 99.571% |
| 8445 | CMMB VISION HOL | 0.001% | 99.571% |
| 8446 | PNE WIND AG | 0.001% | 99.572% |
| 8447 | DENYO CO | 0.001% | 99.572% |
| 8448 | MUCKLOW(A&J) GR | 0.001% | 99.573% |
| 8449 | SICHUAN EXPRESS | 0.001% | 99.573% |
| 8450 | HO TUNG CHEMICA | 0.001% | 99.574% |
| 8451 | ARES ALLERGY HO | 0.001% | 99.575% |
| 8452 | DIVERS RES BHD | 0.001% | 99.575% |
| 8453 | GUANGZHOU PHARM | 0.001% | 99.576% |
| 8454 | RIGHTSIDE GROUP LTD COMMON STOCK USD.0001 | 0.001% | 99.576% |
| 8455 | PROACT IT GROUP | 0.001% | 99.577% |
| 8456 | WELLING HOLD LT | 0.001% | 99.577% |
| 8457 | BASTIDE LE CONF | 0.001% | 99.578% |
| 8458 | KOATSU GAS KOGY | 0.001% | 99.578% |
| 8459 | TEST RESEARCH I | 0.001% | 99.579% |
| 8460 | TOYO RADIATOR C | 0.001% | 99.579% |
| 8461 | QINHUANGDAO POR | 0.001% | 99.580% |
| 8462 | BOER POWER HOLD | 0.001% | 99.581% |
| 8463 | HUANENG POWER INTL SPONS ADR ADR | 0.001% | 99.581% |
| 8464 | CENTROTEC SUSTA | 0.001% | 99.582% |
| 8465 | CIMSA | 0.001% | 99.582% |
| 8466 | HILTON FOOD GRO | 0.001% | 99.583% |
| 8467 | ANGIE S LIST INC COMMON STOCK USD.001 | 0.001% | 99.583% |
| 8468 | LAI SUN GARMENT | 0.001% | 99.584% |
| 8469 | CIRCASSIA PHARM | 0.001% | 99.584% |
| 8470 | PAL CO LTD | 0.001% | 99.585% |
| 8471 | REALNETWORKS INC COMMON STOCK USD.001 | 0.001% | 99.585% |
| 8472 | NATHAN S FAMOUS INC COMMON STOCK USD.01 | 0.001% | 99.586% |
| 8473 | AUST WORLDWIDE | 0.001% | 99.586% |
| 8474 | REIS INC COMMON STOCK USD.01 | 0.001% | 99.587% |
| 8475 | HUDACO INDUSTRI | 0.001% | 99.587% |
| 8476 | ENERGA SA | 0.001% | 99.588% |
| 8477 | SCIENTEX BERHAD | 0.001% | 99.589% |
| 8478 | MITANI SEKISAN | 0.001% | 99.589% |
| 8479 | GRAPHITE INDIA | 0.001% | 99.590% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8480 | TOTAL ACCESS CO | 0.001% | 99.590% |
| 8481 | JAPAN TRASCITY | 0.001% | 99.591% |
| 8482 | ELNUSA TBK | 0.001% | 99.591% |
| 8483 | GULF ISLAND FABRICATION INC COMMON STOCK | 0.001% | 99.592% |
| 8484 | WONDERFUL SKY F | 0.001% | 99.592% |
| 8485 | I-NET CORP | 0.001% | 99.593% |
| 8486 | MOTHERCARE | 0.001% | 99.593% |
| 8487 | GENIE ENERGY LTD B COMMON STOCK | 0.001% | 99.594% |
| 8488 | ELEC DE STRASBO | 0.001% | 99.594% |
| 8489 | KITAGAWA IRON W | 0.001% | 99.595% |
| 8490 | KITO CORP | 0.001% | 99.595% |
| 8491 | ENERNOC INC | 0.001% | 99.596% |
| 8492 | GUANGZHOU AUTOM | 0.001% | 99.597% |
| 8493 | UNITED SECURITY BANCSHARE/CA COMMON STOCK | 0.001% | 99.597% |
| 8494 | STO AG-PREFERRE | 0.001% | 99.598% |
| 8495 | CJ HELLOVISION | 0.001% | 99.598% |
| 8496 | AMVIG HOLDINGS | 0.001% | 99.599% |
| 8497 | TOA OIL CO LTD | 0.001% | 99.599% |
| 8498 | AMERESCO INC CL A COMMON STOCK USD.0001 | 0.001% | 99.600% |
| 8499 | CALIDA HLDG | 0.001% | 99.600% |
| 8500 | TYMAN PLC | 0.001% | 99.601% |
| 8501 | ACHILLION PHARMACEUTICALS COMMON STOCK USD.001 | 0.001% | 99.601% |
| 8502 | JAPAN MEDICAL D | 0.001% | 99.602% |
| 8503 | LUMAX INTERNATI | 0.001% | 99.602% |
| 8504 | AVID TECHNOLOGY INC COMMON STOCK USD.01 | 0.001% | 99.603% |
| 8505 | NITTOC CONST CO | 0.001% | 99.603% |
| 8506 | YTL POWER INTL | 0.001% | 99.604% |
| 8507 | TESSCO TECHNOLOGIES INC COMMON STOCK USD.01 | 0.001% | 99.604% |
| 8508 | CHIMEI MATERIAL | 0.001% | 99.605% |
| 8509 | SPROTT RESOURCE | 0.001% | 99.606% |
| 8510 | PANASONIC CORP SPON ADR ADR | 0.001% | 99.606% |
| 8511 | TAIHEI DENGYO | 0.001% | 99.607% |
| 8512 | ATOM CORPORATIO | 0.001% | 99.607% |
| 8513 | MAEZAWA KASEI I | 0.001% | 99.608% |
| 8514 | TOSHO PRINTING | 0.001% | 99.608% |
| 8515 | PALIBURG HOLDIN | 0.001% | 99.609% |
| 8516 | PHOENIX SATELLI | 0.001% | 99.609% |
| 8517 | CYFROWY POLSAT | 0.001% | 99.610% |
| 8518 | YOULCHON CHEMIC | 0.001% | 99.610% |
| 8519 | COPEL PARANA EN | 0.001% | 99.611% |
| 8520 | SK SECURITIES C | 0.001% | 99.611% |
| 8521 | OP FINANCIAL IN | 0.001% | 99.612% |
| 8522 | PLAZZA AG REG A | 0.001% | 99.612% |
| 8523 | PYEONG HWA AUTO | 0.001% | 99.613% |
| 8524 | NL INDUSTRIES | 0.001% | 99.613% |
| 8525 | ISTYLE INC | 0.001% | 99.614% |
| 8526 | ELBIT SYSTEMS L | 0.001% | 99.614% |
| 8527 | SAWADA HOLDINGS | 0.001% | 99.615% |
| 8528 | NZX LTD | 0.001% | 99.615% |
| 8529 | MANZ AUTOMATION | 0.001% | 99.616% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8530 | CAL-COMP ELECTR | 0.001% | 99.616% |
| 8531 | DAIKOKUTENBUSSA | 0.001% | 99.617% |
| 8532 | EIDAI CO.LTD. | 0.001% | 99.617% |
| 8533 | PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01 | 0.001% | 99.618% |
| 8534 | NET INSIGHT | 0.001% | 99.618% |
| 8535 | VISHAY PRECISION GROUP COMMON STOCK | 0.001% | 99.619% |
| 8536 | KINDRED BIOSCIENCES INC COMMON STOCK USD.0001 | 0.001% | 99.620% |
| 8537 | CEGEDIM | 0.001% | 99.620% |
| 8538 | TIPTREE INC COMMON STOCK USD.001 | 0.001% | 99.621% |
| 8539 | DAOU DATA CORP | 0.001% | 99.621% |
| 8540 | TAKEEI CORPORAT | 0.001% | 99.622% |
| 8541 | KENON HLDGS LTD | 0.001% | 99.622% |
| 8542 | CREDIT CORP GRO | 0.001% | 99.623% |
| 8543 | F@N COMMUNICATI | 0.001% | 99.623% |
| 8544 | KONAI CO LTD | 0.001% | 99.624% |
| 8545 | C + F FINANCIAL CORP COMMON STOCK USD1.0 | 0.001% | 99.624% |
| 8546 | TAN CHONG MOTOR | 0.001% | 99.625% |
| 8547 | YUME INC COMMON STOCK USD.001 | 0.001% | 99.625% |
| 8548 | TAIWAN FU HSING | 0.001% | 99.626% |
| 8549 | QUANTA STORAGE | 0.001% | 99.626% |
| 8550 | SAKATA INX CORP | 0.001% | 99.627% |
| 8551 | HELLENIC PETROL | 0.001% | 99.627% |
| 8552 | TORISHIMA PUMP | 0.001% | 99.628% |
| 8553 | MONOGATARI CORP | 0.001% | 99.628% |
| 8554 | OMEGA FLEX INC COMMON STOCK USD.01 | 0.001% | 99.629% |
| 8555 | SHINKONG INSURA | 0.001% | 99.629% |
| 8556 | KITANO CONST CO | 0.001% | 99.630% |
| 8557 | DATALOGIC SPA | 0.001% | 99.630% |
| 8558 | CROWN CONFECTIO | 0.001% | 99.631% |
| 8559 | SAC'S BAR HOLDI | 0.001% | 99.631% |
| 8560 | NETSUI HOME CO | 0.001% | 99.632% |
| 8561 | HILONG HOLDING | 0.001% | 99.632% |
| 8562 | LITE-ON SEMICON | 0.001% | 99.633% |
| 8563 | SUZLON ENERGY L | 0.001% | 99.633% |
| 8564 | COLOUR LIFE SER | 0.001% | 99.634% |
| 8565 | TOKYO RAKUTENCH | 0.001% | 99.634% |
| 8566 | GENMAB A/S | 0.001% | 99.635% |
| 8567 | DEUTSCHE BANK M | 0.001% | 99.635% |
| 8568 | SHINAGAWA FUEL | 0.001% | 99.636% |
| 8569 | SEADRILL LTD | 0.001% | 99.636% |
| 8570 | SPACE CO LTD | 0.001% | 99.637% |
| 8571 | NOEVIR HOLDINGS | 0.000% | 99.637% |
| 8572 | BANGKOK BANK | 0.000% | 99.638% |
| 8573 | D'AMICO INTERNA | 0.000% | 99.638% |
| 8574 | PDL BIOPHARMA INC COMMON STOCK USD.01 | 0.000% | 99.639% |
| 8575 | US Wire Order | 0.000% | 99.639% |
| 8576 | MARS ENGINEERIN | 0.000% | 99.640% |
| 8577 | TAKIRON CO | 0.000% | 99.640% |
| 8578 | HARDINGE INC | 0.000% | 99.641% |
| 8579 | MAXVALU TOKAI C | 0.000% | 99.641% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8580 | MAEZAWA KYUSO I | 0.000% | 99.642% |
| 8581 | THORN GROUP LTD | 0.000% | 99.642% |
| 8582 | INUI GLOBAL LOG | 0.000% | 99.643% |
| 8583 | EVERGREEN INTL | 0.000% | 99.643% |
| 8584 | JMS CO | 0.000% | 99.644% |
| 8585 | ING BANK SLASKI | 0.000% | 99.644% |
| 8586 | SAFEWAY INC | 0.000% | 99.645% |
| 8587 | REPCO HOME FINA | 0.000% | 99.645% |
| 8588 | KYOSAN ELECTRIC | 0.000% | 99.646% |
| 8589 | SPRING REAL EST | 0.000% | 99.646% |
| 8590 | XP POWER LTD | 0.000% | 99.647% |
| 8591 | CLEAR MEDIA | 0.000% | 99.647% |
| 8592 | BUMRUNGRAD HOPT | 0.000% | 99.648% |
| 8593 | JAPAN MATERIAL | 0.000% | 99.648% |
| 8594 | AMATA CORP PUBL | 0.000% | 99.649% |
| 8595 | AHLSTROM OYJ | 0.000% | 99.649% |
| 8596 | PINE CLIFF ENER | 0.000% | 99.650% |
| 8597 | TSUTSUMI JEWELR | 0.000% | 99.650% |
| 8598 | ORGANO | 0.000% | 99.651% |
| 8599 | INDOFOOD AGRI R | 0.000% | 99.651% |
| 8600 | GAMCO INVESTORS INC A COMMON STOCK USD.001 | 0.000% | 99.652% |
| 8601 | TOP FRONTIER IN | 0.000% | 99.652% |
| 8602 | NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001 | 0.000% | 99.653% |
| 8603 | POCKET CARD CO | 0.000% | 99.653% |
| 8604 | ACNB CORP COMMON STOCK USD2.5 | 0.000% | 99.654% |
| 8605 | MANNING + NAPIER INC COMMON STOCK USD.01 | 0.000% | 99.654% |
| 8606 | IC COMPANYYS | 0.000% | 99.654% |
| 8607 | ARENA REIT | 0.000% | 99.655% |
| 8608 | ACCURAY INC COMMON STOCK USD.001 | 0.000% | 99.655% |
| 8609 | SCHAFFNER HOLDI | 0.000% | 99.656% |
| 8610 | HAKUTO CO | 0.000% | 99.656% |
| 8611 | FUJIKURA KASEI | 0.000% | 99.657% |
| 8612 | A H BELO CORP A COMMON STOCK USD.01 | 0.000% | 99.657% |
| 8613 | KRS CORPORATION | 0.000% | 99.658% |
| 8614 | INDOSAT TBK PT | 0.000% | 99.658% |
| 8615 | BHAKTI INVESTAM | 0.000% | 99.659% |
| 8616 | EMPRESA NACIONA | 0.000% | 99.659% |
| 8617 | ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01 | 0.000% | 99.660% |
| 8618 | KAS BANK | 0.000% | 99.660% |
| 8619 | AXWAY SOFTWARE | 0.000% | 99.661% |
| 8620 | FLOW TRADERS | 0.000% | 99.661% |
| 8621 | CIA ENERGETICA | 0.000% | 99.662% |
| 8622 | CARE PROPERTY I | 0.000% | 99.662% |
| 8623 | CHINA ALL ACCES | 0.000% | 99.663% |
| 8624 | VIRGIN AUSTRALI | 0.000% | 99.663% |
| 8625 | PROLOGIS PROPER | 0.000% | 99.664% |
| 8626 | YUSHIRO CHEMICA | 0.000% | 99.664% |
| 8627 | COMPAGNIE DES A | 0.000% | 99.665% |
| 8628 | TOA DORO KOGYO | 0.000% | 99.665% |
| 8629 | ELDERS LTD | 0.000% | 99.666% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8630 | KSL HLDGS BERHA | 0.000% | 99.666% |
| 8631 | PUBLIC FINANCIA | 0.000% | 99.667% |
| 8632 | TODA KOGYO CORP | 0.000% | 99.667% |
| 8633 | EXEL INDUSTRIES | 0.000% | 99.667% |
| 8634 | CYBERTAN TECHNO | 0.000% | 99.668% |
| 8635 | RM PLC | 0.000% | 99.668% |
| 8636 | FUJI CORP LTD/O | 0.000% | 99.669% |
| 8637 | GIGPEAK INC COMMON STOCK USD.001 | 0.000% | 99.669% |
| 8638 | BEST DENKI CO | 0.000% | 99.670% |
| 8639 | SHIBUSAWA W'HOU | 0.000% | 99.670% |
| 8640 | BEADELL RESOURC | 0.000% | 99.671% |
| 8641 | QUINSTREET INC COMMON STOCK USD.001 | 0.000% | 99.671% |
| 8642 | BANQUE CANTONAL | 0.000% | 99.672% |
| 8643 | AMADEUS FIRE AG | 0.000% | 99.672% |
| 8644 | NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01 | 0.000% | 99.673% |
| 8645 | RINGER HUT CO L | 0.000% | 99.673% |
| 8646 | UNION BANK OF I | 0.000% | 99.674% |
| 8647 | RESTAURANT BRAN | 0.000% | 99.674% |
| 8648 | MAXIM POWER COR | 0.000% | 99.675% |
| 8649 | GRUH FINANCE | 0.000% | 99.675% |
| 8650 | ATRIA GROUP PLC | 0.000% | 99.675% |
| 8651 | ALPS LOGISTICS | 0.000% | 99.676% |
| 8652 | SHINAGAWA REFRA | 0.000% | 99.676% |
| 8653 | GILLETTE INDIA | 0.000% | 99.677% |
| 8654 | ALMA MEDIA CORP | 0.000% | 99.677% |
| 8655 | TELEFONICA CZEC | 0.000% | 99.678% |
| 8656 | MARUWA UNYU | 0.000% | 99.678% |
| 8657 | ROSENBAUER INTE | 0.000% | 99.679% |
| 8658 | SYNDICATE BANK | 0.000% | 99.679% |
| 8659 | NEW ZEALAND OIL | 0.000% | 99.680% |
| 8660 | ATTACQ LTD | 0.000% | 99.680% |
| 8661 | MIKUNI CORP | 0.000% | 99.681% |
| 8662 | OCWEN FINANCIAL CORP COMMON STOCK USD.01 | 0.000% | 99.681% |
| 8663 | UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001 | 0.000% | 99.682% |
| 8664 | SHANGHAI FUDAN | 0.000% | 99.682% |
| 8665 | KWANG DONG PHAR | 0.000% | 99.682% |
| 8666 | TMAC RESOURCES | 0.000% | 99.683% |
| 8667 | ELITEGROUP COMP | 0.000% | 99.683% |
| 8668 | WEST HOLDINGS C | 0.000% | 99.684% |
| 8669 | JAPAN BUSINESS | 0.000% | 99.684% |
| 8670 | DO & CO AG | 0.000% | 99.685% |
| 8671 | DALIAN PORT (PD | 0.000% | 99.685% |
| 8672 | FUJITA KANKO IN | 0.000% | 99.686% |
| 8673 | ENTRA ASA | 0.000% | 99.686% |
| 8674 | DAEJAN HOLDINGS | 0.000% | 99.687% |
| 8675 | WERELDHAVE BELG | 0.000% | 99.687% |
| 8676 | COLLINS FOOD LT | 0.000% | 99.688% |
| 8677 | EQT HOLDINGS LT | 0.000% | 99.688% |
| 8678 | COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001 | 0.000% | 99.688% |
| 8679 | FUJI KIKO CO LT | 0.000% | 99.689% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8680 | BANK OF KAOHSIU | 0.000% | 99.689% |
| 8681 | UNION TOOL CO | 0.000% | 99.690% |
| 8682 | RUBY TUESDAY INC COMMON STOCK USD.01 | 0.000% | 99.690% |
| 8683 | CHUO SPRING CO | 0.000% | 99.691% |
| 8684 | RIKEN TECHNOS C | 0.000% | 99.691% |
| 8685 | IWATSUKA CONFEC | 0.000% | 99.692% |
| 8686 | NICHIBAN CO | 0.000% | 99.692% |
| 8687 | DIC ASSET AG | 0.000% | 99.693% |
| 8688 | SOC BAINS DE ME | 0.000% | 99.693% |
| 8689 | PROMOTORA DE IN | 0.000% | 99.694% |
| 8690 | NITTO SEIKO CO | 0.000% | 99.694% |
| 8691 | GENKY STORES IN | 0.000% | 99.694% |
| 8692 | SPEEDCAST INTL | 0.000% | 99.695% |
| 8693 | CLS HOLDINGS PL | 0.000% | 99.695% |
| 8694 | BMTC GROUP INC | 0.000% | 99.696% |
| 8695 | QLIRO GROUP AB | 0.000% | 99.696% |
| 8696 | TIVOLI A/S | 0.000% | 99.697% |
| 8697 | HIRAMATSU INC | 0.000% | 99.697% |
| 8698 | COLLECTION HOUS | 0.000% | 99.698% |
| 8699 | NIPPON CONCRETE | 0.000% | 99.698% |
| 8700 | QGEP PARTICIPAC | 0.000% | 99.699% |
| 8701 | LE BELIER | 0.000% | 99.699% |
| 8702 | IDEC CORPORATIO | 0.000% | 99.699% |
| 8703 | CROPENERGIES AG | 0.000% | 99.700% |
| 8704 | SHUNFENG INTL C | 0.000% | 99.700% |
| 8705 | RADEX-HERAKLITH | 0.000% | 99.701% |
| 8706 | RHYTHM WATCH CO | 0.000% | 99.701% |
| 8707 | SLEEP COUNTRY C | 0.000% | 99.702% |
| 8708 | GENCOR INDUSTRIES INC COMMON STOCK USD.1 | 0.000% | 99.702% |
| 8709 | BONHEUR ASA | 0.000% | 99.703% |
| 8710 | NIPPON DENWA SH | 0.000% | 99.703% |
| 8711 | BEGA CHEESE LTD | 0.000% | 99.703% |
| 8712 | COMTECH TELE CO | 0.000% | 99.704% |
| 8713 | TONG-TAI MACHIN | 0.000% | 99.704% |
| 8714 | NATIONAL AGRICU | 0.000% | 99.705% |
| 8715 | VAN DE VELDE | 0.000% | 99.705% |
| 8716 | TOYO KOHAN CO | 0.000% | 99.706% |
| 8717 | EXFO INC | 0.000% | 99.706% |
| 8718 | OSTASIATISKE KO | 0.000% | 99.707% |
| 8719 | MAX INDIA LTD/N | 0.000% | 99.707% |
| 8720 | ICHIKOH INDUSTR | 0.000% | 99.708% |
| 8721 | ARGAN SA | 0.000% | 99.708% |
| 8722 | EGUARANTEE INC. | 0.000% | 99.708% |
| 8723 | EM-TECH CO LTD | 0.000% | 99.709% |
| 8724 | BOUSTEAD SINGAP | 0.000% | 99.709% |
| 8725 | KANADEN CORP | 0.000% | 99.710% |
| 8726 | SL CORP | 0.000% | 99.710% |
| 8727 | CELLNEX TELECOM | 0.000% | 99.711% |
| 8728 | MICROPORT SCIEN | 0.000% | 99.711% |
| 8729 | SAM KWANG GLASS | 0.000% | 99.712% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8730 | FUSO PHARM | 0.000% | 99.712% |
| 8731 | COMMUNITY HEALT | 0.000% | 99.712% |
| 8732 | EAGLE NICE INTE | 0.000% | 99.713% |
| 8733 | 1ST SHANGHAI IN | 0.000% | 99.713% |
| 8734 | NIHON KAGAKU SA | 0.000% | 99.714% |
| 8735 | CHEROKEE INC COMMON STOCK USD.02 | 0.000% | 99.714% |
| 8736 | ACACIA RESEARCH CORP COMMON STOCK USD.001 | 0.000% | 99.715% |
| 8737 | GSI TECHNOLOGY INC COMMON STOCK USD.001 | 0.000% | 99.715% |
| 8738 | ENKA INSAAT VE | 0.000% | 99.716% |
| 8739 | HANMI PHARM CO | 0.000% | 99.716% |
| 8740 | P S CORPORATION | 0.000% | 99.716% |
| 8741 | CITY TELECOM (H | 0.000% | 99.717% |
| 8742 | SHANGHAI PRIME | 0.000% | 99.717% |
| 8743 | MINMETALS LAND | 0.000% | 99.718% |
| 8744 | DALI FOODS GROU | 0.000% | 99.718% |
| 8745 | MITO SECURITIES | 0.000% | 99.719% |
| 8746 | E CL SA | 0.000% | 99.719% |
| 8747 | FIELDS CORP | 0.000% | 99.719% |
| 8748 | ASX LTD | 0.000% | 99.720% |
| 8749 | SPRINGLAND INTE | 0.000% | 99.720% |
| 8750 | SESODA CORP | 0.000% | 99.721% |
| 8751 | BUDIMEX | 0.000% | 99.721% |
| 8752 | NIPPON CHEMIPHA | 0.000% | 99.722% |
| 8753 | MERCHANTS BANCSHARES INC COMMON STOCK USD.01 | 0.000% | 99.722% |
| 8754 | KOMATSU WALL IN | 0.000% | 99.723% |
| 8755 | ICHIKEN CO LTD | 0.000% | 99.723% |
| 8756 | OIL INDIA LTD | 0.000% | 99.723% |
| 8757 | LANDS END INC COMMON STOCK USD.01 | 0.000% | 99.724% |
| 8758 | MANI INC | 0.000% | 99.724% |
| 8759 | FEED ONE CO LTD | 0.000% | 99.725% |
| 8760 | GODFREY PHILLIP | 0.000% | 99.725% |
| 8761 | NIIT TECHNOLOGI | 0.000% | 99.726% |
| 8762 | UNISYS CORP | 0.000% | 99.726% |
| 8763 | HONWORLD GROUP | 0.000% | 99.726% |
| 8764 | UNITED UTILITIE | 0.000% | 99.727% |
| 8765 | KONAKA CO LTD | 0.000% | 99.727% |
| 8766 | STRATASYS LTD | 0.000% | 99.728% |
| 8767 | MODERNLAND REAL | 0.000% | 99.728% |
| 8768 | YAMAMURA GLASS | 0.000% | 99.729% |
| 8769 | VOYAGER THERAPEUTICS INC COMMON STOCK USD.001 | 0.000% | 99.729% |
| 8770 | KOBE BUSSAN CO | 0.000% | 99.729% |
| 8771 | SANKYO SEIKO CO | 0.000% | 99.730% |
| 8772 | MORY INDUSTRIES | 0.000% | 99.730% |
| 8773 | WMIH CORP COMMON STOCK USD.00001 | 0.000% | 99.731% |
| 8774 | MIDLAND REALTY | 0.000% | 99.731% |
| 8775 | ODELIC CO LTD | 0.000% | 99.732% |
| 8776 | SHINKAWA | 0.000% | 99.732% |
| 8777 | LGI HOMES INC COMMON STOCK USD.01 | 0.000% | 99.732% |
| 8778 | PETROPAVLOVSK | 0.000% | 99.733% |
| 8779 | FUJIJURA RUBBER | 0.000% | 99.733% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 8780 | RED STAR MACALL | 0.000% | 99.734% |
| 8781 | KORADIOR HOLDIN | 0.000% | 99.734% |
| 8782 | EMPRESA DE ENER | 0.000% | 99.735% |
| 8783 | VIEL ET COMPAGN | 0.000% | 99.735% |
| 8784 | CSBC CORPORATIO | 0.000% | 99.735% |
| 8785 | CARA OPERATIONS | 0.000% | 99.736% |
| 8786 | ASCENDIS HEALTH | 0.000% | 99.736% |
| 8787 | MYOB GROUP LTD | 0.000% | 99.737% |
| 8788 | NCC GROUP LTD. | 0.000% | 99.737% |
| 8789 | CENTRAL SEC PAT | 0.000% | 99.738% |
| 8790 | NIHON DEMPA KOG | 0.000% | 99.738% |
| 8791 | EL.EN. SPA | 0.000% | 99.738% |
| 8792 | CAC CORPORATION | 0.000% | 99.739% |
| 8793 | CHUN YUAN STEEL | 0.000% | 99.739% |
| 8794 | CHINA SHANSHUI | 0.000% | 99.740% |
| 8795 | DONGWON DEVELOP | 0.000% | 99.740% |
| 8796 | TAMURA TAIKO HL | 0.000% | 99.740% |
| 8797 | CHINA ANIMATION | 0.000% | 99.741% |
| 8798 | CHINA ENERGY DE | 0.000% | 99.741% |
| 8799 | KINKI NIPPON TO | 0.000% | 99.742% |
| 8800 | SPARK ENERGY INC CLASS A COMMON STOCK USD.01 | 0.000% | 99.742% |
| 8801 | TAO HEUNG HOLDI | 0.000% | 99.743% |
| 8802 | MIRATI THERAPEU | 0.000% | 99.743% |
| 8803 | EMPERIA HOLDING | 0.000% | 99.743% |
| 8804 | YASHILI INTL HL | 0.000% | 99.744% |
| 8805 | BANK HANDLOWY W | 0.000% | 99.744% |
| 8806 | FERREXPO PLC | 0.000% | 99.745% |
| 8807 | INFORMATION SVC | 0.000% | 99.745% |
| 8808 | YUSEN LOGISTICS | 0.000% | 99.745% |
| 8809 | GUANGDONG LAND | 0.000% | 99.746% |
| 8810 | INABA SEISAKUSH | 0.000% | 99.746% |
| 8811 | TOMOE ENGINEERI | 0.000% | 99.747% |
| 8812 | LUBY'S INC. | 0.000% | 99.747% |
| 8813 | VAN LANSCHOT NV | 0.000% | 99.748% |
| 8814 | HANSOL PAPER CO | 0.000% | 99.748% |
| 8815 | ENERGIEDIENST H | 0.000% | 99.748% |
| 8816 | PLANET PAYMENT | 0.000% | 99.749% |
| 8817 | DOTTIKON ES HOL | 0.000% | 99.749% |
| 8818 | SAMYUNG TRA | 0.000% | 99.750% |
| 8819 | EHI CAR SERVICES SPON ADR ADR USD.001 | 0.000% | 99.750% |
| 8820 | ADANI ENTERPRIS | 0.000% | 99.750% |
| 8821 | GRUPO CEMENTOS | 0.000% | 99.751% |
| 8822 | HANNOVER RUECKV | 0.000% | 99.751% |
| 8823 | WILLBROS GROUP INC COMMON STOCK USD.05 | 0.000% | 99.752% |
| 8824 | ALLIANCE ONE INTERNATIONAL COMMON STOCK | 0.000% | 99.752% |
| 8825 | MAGNESITA REFRA | 0.000% | 99.753% |
| 8826 | NICOX | 0.000% | 99.753% |
| 8827 | TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01 | 0.000% | 99.753% |
| 8828 | TOM TAILOR HOLD | 0.000% | 99.754% |
| 8829 | NEW HOME CO INC/THE COMMON STOCK USD.01 | 0.000% | 99.754% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8830 | CHINA XLX FERTI | 0.000% | 99.755% |
| 8831 | ELMOS SEMICONDU | 0.000% | 99.755% |
| 8832 | CHINOOK ENERGY | 0.000% | 99.755% |
| 8833 | TAMBURI INVESTM | 0.000% | 99.756% |
| 8834 | NIHON ESLEAD CO | 0.000% | 99.756% |
| 8835 | ROCKY BRANDS INC COMMON STOCK | 0.000% | 99.757% |
| 8836 | SINCERE WATCH H | 0.000% | 99.757% |
| 8837 | ORBIS | 0.000% | 99.757% |
| 8838 | DUSTIN GROUP AB | 0.000% | 99.758% |
| 8839 | RAUBEX GROUP LT | 0.000% | 99.758% |
| 8840 | INBODY CO LTD | 0.000% | 99.759% |
| 8841 | CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08 | 0.000% | 99.759% |
| 8842 | LAGERCRANTZ GRO | 0.000% | 99.759% |
| 8843 | DEL MONTE PACIF | 0.000% | 99.760% |
| 8844 | FANCL CORP | 0.000% | 99.760% |
| 8845 | KINGS TOWN CONS | 0.000% | 99.761% |
| 8846 | JAPAN RADIO CO | 0.000% | 99.761% |
| 8847 | ASTRONICS CORP CL B COMMON STOCK USD.01 | 0.000% | 99.761% |
| 8848 | FIBRA SHOP PORT | 0.000% | 99.762% |
| 8849 | BEIJINGWEST IND | 0.000% | 99.762% |
| 8850 | TRANSCOM WORLDW | 0.000% | 99.763% |
| 8851 | EMPEROR WATCH A | 0.000% | 99.763% |
| 8852 | SENTUL CITY TBK | 0.000% | 99.764% |
| 8853 | ION BEAM APPLIC | 0.000% | 99.764% |
| 8854 | CHINA RAILWAY S | 0.000% | 99.764% |
| 8855 | FJ NEXT CO LTD | 0.000% | 99.765% |
| 8856 | MARUBUN CORP | 0.000% | 99.765% |
| 8857 | SOBHA LIMITED | 0.000% | 99.766% |
| 8858 | JAPAN PETROLEUM | 0.000% | 99.766% |
| 8859 | ELAN MICROELECT | 0.000% | 99.766% |
| 8860 | VOLT INFO SCIEN | 0.000% | 99.767% |
| 8861 | INDS BACHOCO SA | 0.000% | 99.767% |
| 8862 | MARUSAN SECUR | 0.000% | 99.768% |
| 8863 | VARITRONIX INTL | 0.000% | 99.768% |
| 8864 | EARTH CHEMICAL | 0.000% | 99.768% |
| 8865 | HIGHLIGHT COMMU | 0.000% | 99.769% |
| 8866 | HYUNDAI ENGINEE | 0.000% | 99.769% |
| 8867 | HIRAKAWA HEWTEC | 0.000% | 99.769% |
| 8868 | GROUP FIVE | 0.000% | 99.770% |
| 8869 | HADERA PAPER LT | 0.000% | 99.770% |
| 8870 | GEK GROUP OF CO | 0.000% | 99.771% |
| 8871 | SIOEN INDUSTRIE | 0.000% | 99.771% |
| 8872 | NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01 | 0.000% | 99.771% |
| 8873 | CHINA POWER NEW | 0.000% | 99.772% |
| 8874 | BEIJING JINGNEN | 0.000% | 99.772% |
| 8875 | KEY COFFEE INC | 0.000% | 99.773% |
| 8876 | FINDEL | 0.000% | 99.773% |
| 8877 | KOZA ANADOLU ME | 0.000% | 99.773% |
| 8878 | NICHIRIN CO LTD | 0.000% | 99.774% |
| 8879 | NAGAWA CO LTD | 0.000% | 99.774% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8880 | OSAKA ORGANIC C | 0.000% | 99.775% |
| 8881 | BELLAMY'S AUSTR | 0.000% | 99.775% |
| 8882 | MIE KOTSU GP HL | 0.000% | 99.775% |
| 8883 | HKBN LTD | 0.000% | 99.776% |
| 8884 | CIE FINANCIER T | 0.000% | 99.776% |
| 8885 | SUDAMERICANA VA | 0.000% | 99.777% |
| 8886 | KALPATARU POWER | 0.000% | 99.777% |
| 8887 | CURRO HOLDINGS | 0.000% | 99.777% |
| 8888 | WING ON CO INT | 0.000% | 99.778% |
| 8889 | NISHIKAWA RUBBE | 0.000% | 99.778% |
| 8890 | INFRAESTRUCTURA | 0.000% | 99.778% |
| 8891 | YOKOWO CO LTD | 0.000% | 99.779% |
| 8892 | HAP SENG PLANTA | 0.000% | 99.779% |
| 8893 | ASIA POLYMER | 0.000% | 99.780% |
| 8894 | NIPPON KOEI CO | 0.000% | 99.780% |
| 8895 | TAKIHYO CO LTD | 0.000% | 99.780% |
| 8896 | DIRECT INSURANC | 0.000% | 99.781% |
| 8897 | COLLECTORS UNIVERSE COMMON STOCK USD.001 | 0.000% | 99.781% |
| 8898 | HSIN CHONG CONS | 0.000% | 99.782% |
| 8899 | YIZHENG CHEM FI | 0.000% | 99.782% |
| 8900 | CSS INDUSTRIES | 0.000% | 99.782% |
| 8901 | AMICUS THERAPEUTICS INC COMMON STOCK USD.01 | 0.000% | 99.783% |
| 8902 | HONGKONG CHINES | 0.000% | 99.783% |
| 8903 | BK OF GREECE | 0.000% | 99.784% |
| 8904 | TOWER LTD | 0.000% | 99.784% |
| 8905 | ALINCO INC | 0.000% | 99.784% |
| 8906 | MAOYE INTL HOLD | 0.000% | 99.785% |
| 8907 | PLAYMATES TOY H | 0.000% | 99.785% |
| 8908 | ENERGY RESOURCE | 0.000% | 99.785% |
| 8909 | HARVARD BIOSCIENCE INC COMMON STOCK USD.01 | 0.000% | 99.786% |
| 8910 | ISU CHEMICAL | 0.000% | 99.786% |
| 8911 | CHUGAI RO CO LT | 0.000% | 99.787% |
| 8912 | WOORI FINANCIAL | 0.000% | 99.787% |
| 8913 | RASA INDUSTRIES | 0.000% | 99.787% |
| 8914 | COMMERCEHUB INC SERIES A COMMON STOCK USD.01 | 0.000% | 99.788% |
| 8915 | CHINA CHEM&PHAR | 0.000% | 99.788% |
| 8916 | INVESCO OFFICE | 0.000% | 99.788% |
| 8917 | FLUIDIGM CORP COMMON STOCK USD.001 | 0.000% | 99.789% |
| 8918 | RUBICON PROJECT INC/THE COMMON STOCK USD.00001 | 0.000% | 99.789% |
| 8919 | LIPPO CHINA RES | 0.000% | 99.790% |
| 8920 | THAI STANLEY EL | 0.000% | 99.790% |
| 8921 | LINEDATA SERVIC | 0.000% | 99.790% |
| 8922 | VANTAGE INTERNA | 0.000% | 99.791% |
| 8923 | GLACIER MEDIA I | 0.000% | 99.791% |
| 8924 | DAISYO CORP | 0.000% | 99.791% |
| 8925 | SYNTHOS SA | 0.000% | 99.792% |
| 8926 | MAEDA KOSEN CO. | 0.000% | 99.792% |
| 8927 | SPARX ASSET MAN | 0.000% | 99.793% |
| 8928 | FALCO BIOSYSTEM | 0.000% | 99.793% |
| 8929 | TILLY S INC CLASS A SHRS COMMON STOCK USD.001 | 0.000% | 99.793% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 8930 | LIFESTYLE CHINA | 0.000% | 99.794% |
| 8931 | LAURENT-PERRIER | 0.000% | 99.794% |
| 8932 | GERRY WEBER INT | 0.000% | 99.794% |
| 8933 | FOLLI FOLLIE GP | 0.000% | 99.795% |
| 8934 | ITAB SHOP CONCE | 0.000% | 99.795% |
| 8935 | CTI ENGINEERING | 0.000% | 99.796% |
| 8936 | OHASHI TECHNICA | 0.000% | 99.796% |
| 8937 | JAKKS PACIFIC INC COMMON STOCK USD.001 | 0.000% | 99.796% |
| 8938 | LUNG YEN LIFE S | 0.000% | 99.797% |
| 8939 | DONGWHA PHARM.C | 0.000% | 99.797% |
| 8940 | EKORNES ASA | 0.000% | 99.797% |
| 8941 | KAWASHO GECOSS | 0.000% | 99.798% |
| 8942 | ELANDERS AB | 0.000% | 99.798% |
| 8943 | SINYI REALTY IN | 0.000% | 99.799% |
| 8944 | CYIENT LIMITED | 0.000% | 99.799% |
| 8945 | ASHIMORI INDUST | 0.000% | 99.799% |
| 8946 | ELECTRA CONSUME | 0.000% | 99.800% |
| 8947 | ANTON OILFIELD | 0.000% | 99.800% |
| 8948 | TNPL | 0.000% | 99.800% |
| 8949 | AVON RUBBER | 0.000% | 99.801% |
| 8950 | SCHRODER REAL E | 0.000% | 99.801% |
| 8951 | MASON FINANCIAL | 0.000% | 99.802% |
| 8952 | NICHIEI CO | 0.000% | 99.802% |
| 8953 | HOVNIANIAN ENTERPRISES A COMMON STOCK USD.01 | 0.000% | 99.802% |
| 8954 | LOW & BONAR PLC | 0.000% | 99.803% |
| 8955 | METRO KAJANG HL | 0.000% | 99.803% |
| 8956 | ROSTELECOM OJSC | 0.000% | 99.803% |
| 8957 | VECTOR | 0.000% | 99.804% |
| 8958 | GADANG HOLDINGS | 0.000% | 99.804% |
| 8959 | RESILUX | 0.000% | 99.804% |
| 8960 | SINDO RICOH | 0.000% | 99.805% |
| 8961 | HILAN LTD | 0.000% | 99.805% |
| 8962 | SANY HEAVY EQUI | 0.000% | 99.806% |
| 8963 | GEM DIAMONDS | 0.000% | 99.806% |
| 8964 | OROCOBRE LTD | 0.000% | 99.806% |
| 8965 | PROTO CORP | 0.000% | 99.807% |
| 8966 | THERMADOR GROUP | 0.000% | 99.807% |
| 8967 | ASIA STD INTL G | 0.000% | 99.807% |
| 8968 | REALIA BUSINESS | 0.000% | 99.808% |
| 8969 | ASPO OYJ | 0.000% | 99.808% |
| 8970 | OLVI | 0.000% | 99.808% |
| 8971 | AKCANSА CIMENTO | 0.000% | 99.809% |
| 8972 | SOSEI GROUP COR | 0.000% | 99.809% |
| 8973 | VINDA INTERNATI | 0.000% | 99.809% |
| 8974 | RECRM RESEARCH | 0.000% | 99.810% |
| 8975 | NOMURA CO LTD | 0.000% | 99.810% |
| 8976 | GAKKEN CO | 0.000% | 99.811% |
| 8977 | BUND CENTER INV | 0.000% | 99.811% |
| 8978 | KNOW IT AB | 0.000% | 99.811% |
| 8979 | NORDJYSKE BANK | 0.000% | 99.812% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---------------------------------------|----------------|--------------|
| 8980 | NEO-NEON HOLDIN | 0.000% | 99.812% |
| 8981 | LONG BON INTERN | 0.000% | 99.812% |
| 8982 | PLDT INC SPON ADR ADR | 0.000% | 99.813% |
| 8983 | WAREHOUSE GROUP | 0.000% | 99.813% |
| 8984 | TARSUS GROUP PL | 0.000% | 99.813% |
| 8985 | PACIFIC CENTURY | 0.000% | 99.814% |
| 8986 | SMS MANAGEMENT | 0.000% | 99.814% |
| 8987 | BOURBON SA | 0.000% | 99.814% |
| 8988 | ELECNOR SA | 0.000% | 99.815% |
| 8989 | SECHE ENVIRONNE | 0.000% | 99.815% |
| 8990 | PROTECTOR FORSI | 0.000% | 99.816% |
| 8991 | NICHOLAS FINANCIAL INC COMMON STOCK | 0.000% | 99.816% |
| 8992 | FOURLIS S.A. | 0.000% | 99.816% |
| 8993 | WILMINGTON GROU | 0.000% | 99.817% |
| 8994 | SONGA OFFSHORE | 0.000% | 99.817% |
| 8995 | mitsui mining c | 0.000% | 99.817% |
| 8996 | RADISYS CORP COMMON STOCK | 0.000% | 99.818% |
| 8997 | DAEKYO | 0.000% | 99.818% |
| 8998 | CIA ENERGET CEA | 0.000% | 99.818% |
| 8999 | ISENTIA GROUP L | 0.000% | 99.819% |
| 9000 | HANWHA SECS | 0.000% | 99.819% |
| 9001 | MANGALORE REF & | 0.000% | 99.819% |
| 9002 | JAMMU & KASHMIR | 0.000% | 99.820% |
| 9003 | TECK RESOURCES | 0.000% | 99.820% |
| 9004 | YAMATANE CORP N | 0.000% | 99.820% |
| 9005 | XXL ASA | 0.000% | 99.821% |
| 9006 | GRUPO SECURITY | 0.000% | 99.821% |
| 9007 | SUMINOE TEXTILE | 0.000% | 99.821% |
| 9008 | WANG ON GROUP | 0.000% | 99.822% |
| 9009 | AINSWORTH GAME | 0.000% | 99.822% |
| 9010 | TECHNO RYOWA LT | 0.000% | 99.823% |
| 9011 | AROTECH CORP COMMON STOCK USD.01 | 0.000% | 99.823% |
| 9012 | ESCALADE INC COMMON STOCK | 0.000% | 99.823% |
| 9013 | TELESITES SAB D | 0.000% | 99.824% |
| 9014 | LIFE HEALTHCARE | 0.000% | 99.824% |
| 9015 | ENDO LIGHTING C | 0.000% | 99.824% |
| 9016 | CARLIT HOLDINGS | 0.000% | 99.825% |
| 9017 | REGAL HOTELS IN | 0.000% | 99.825% |
| 9018 | AMBASSADOR HOTE | 0.000% | 99.825% |
| 9019 | KJB FINANCIAL G | 0.000% | 99.826% |
| 9020 | EASTERN WATER R | 0.000% | 99.826% |
| 9021 | KSB AG | 0.000% | 99.826% |
| 9022 | CCC SA | 0.000% | 99.827% |
| 9023 | CROOZ INC | 0.000% | 99.827% |
| 9024 | LEALEA ENTERPRI | 0.000% | 99.827% |
| 9025 | TOURISM HOLDING | 0.000% | 99.828% |
| 9026 | HANKUK CARBON C | 0.000% | 99.828% |
| 9027 | CHEETAH MOBILE INC ADR ADR USD.000025 | 0.000% | 99.828% |
| 9028 | JOBAN KOSAN CO | 0.000% | 99.829% |
| 9029 | MATRIX CONCEPTS | 0.000% | 99.829% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9030 | G-7 HOLDINGS IN | 0.000% | 99.829% |
| 9031 | SOCOVEDSA SA | 0.000% | 99.830% |
| 9032 | TECHNOVATOR INT | 0.000% | 99.830% |
| 9033 | NCI INC A COMMON STOCK USD.019 | 0.000% | 99.830% |
| 9034 | LIAN BENG GROUP | 0.000% | 99.831% |
| 9035 | ICHIBANYA CO LT | 0.000% | 99.831% |
| 9036 | OKK CORP | 0.000% | 99.831% |
| 9037 | KATO WORKS CO | 0.000% | 99.832% |
| 9038 | 3M INDIA LTD | 0.000% | 99.832% |
| 9039 | LIBERTY MEDIA CORP BRAVES A TRACKING STK | 0.000% | 99.832% |
| 9040 | KECK SENG(MAL)B | 0.000% | 99.833% |
| 9041 | TOEI ANIMATION | 0.000% | 99.833% |
| 9042 | KYOBO SECURITIE | 0.000% | 99.833% |
| 9043 | EL PUERTO DE LI | 0.000% | 99.834% |
| 9044 | QUORUM HEALTH CORP COMMON STOCK USD.0001 | 0.000% | 99.834% |
| 9045 | SIMULATIONS PLUS INC COMMON STOCK USD.001 | 0.000% | 99.834% |
| 9046 | FAITH INC | 0.000% | 99.835% |
| 9047 | NZ REFINING CO | 0.000% | 99.835% |
| 9048 | BAY ENERGY LTD | 0.000% | 99.835% |
| 9049 | HANDY + HARMAN LTD COMMON STOCK USD.01 | 0.000% | 99.836% |
| 9050 | STILLWATER MINI | 0.000% | 99.836% |
| 9051 | MR MAX CORP | 0.000% | 99.836% |
| 9052 | ABTERRA LTD | 0.000% | 99.837% |
| 9053 | TTW PUBLIC COMP | 0.000% | 99.837% |
| 9054 | SARKUYSAN ELEKT | 0.000% | 99.837% |
| 9055 | ID LOGISTICS GR | 0.000% | 99.838% |
| 9056 | COVER-MORE GROU | 0.000% | 99.838% |
| 9057 | CELLCOM ISRAEL | 0.000% | 99.838% |
| 9058 | BAYSIDE LAND CO | 0.000% | 99.839% |
| 9059 | TAISEI LAMICK C | 0.000% | 99.839% |
| 9060 | TAEWOONG CO | 0.000% | 99.839% |
| 9061 | VECIMA NETWORKS | 0.000% | 99.840% |
| 9062 | HALCYON AGRI CO | 0.000% | 99.840% |
| 9063 | MARCHEX INC CLASS B COMMON STOCK USD.01 | 0.000% | 99.840% |
| 9064 | TAKISAWA MACHIN | 0.000% | 99.840% |
| 9065 | SOCO INTERNATIO | 0.000% | 99.841% |
| 9066 | GCA SAVVIAN COR | 0.000% | 99.841% |
| 9067 | SEMCON AB | 0.000% | 99.841% |
| 9068 | TOTTORI BANK | 0.000% | 99.842% |
| 9069 | P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01 | 0.000% | 99.842% |
| 9070 | ADDLIFE AB | 0.000% | 99.842% |
| 9071 | MEYER BURGER TE | 0.000% | 99.843% |
| 9072 | MELCO HOLDINGS | 0.000% | 99.843% |
| 9073 | IHH HEALTHCARE | 0.000% | 99.843% |
| 9074 | J ALEXANDER S HOLDINGS COMMON STOCK USD.001 | 0.000% | 99.844% |
| 9075 | COMP ENG & CONS | 0.000% | 99.844% |
| 9076 | USA TRUCK INC COMMON STOCK USD.01 | 0.000% | 99.844% |
| 9077 | ANGLO-EASTN PLA | 0.000% | 99.845% |
| 9078 | KOBE ELECTRIC R | 0.000% | 99.845% |
| 9079 | KINGMAKER FOOTW | 0.000% | 99.845% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9080 | ALARKO HOLDINGS | 0.000% | 99.846% |
| 9081 | SHINYOUNG SECS | 0.000% | 99.846% |
| 9082 | SOFT-WORLD INTL | 0.000% | 99.846% |
| 9083 | FIREEYE INC COMMON STOCK USD.0001 | 0.000% | 99.847% |
| 9084 | INVICTA HOLDING | 0.000% | 99.847% |
| 9085 | YC CO LTD | 0.000% | 99.847% |
| 9086 | AUDICODES | 0.000% | 99.848% |
| 9087 | ANADOLU SIGORTA | 0.000% | 99.848% |
| 9088 | PARIS MIKI INC | 0.000% | 99.848% |
| 9089 | TOEI CO | 0.000% | 99.848% |
| 9090 | SOLAR APPLIED M | 0.000% | 99.849% |
| 9091 | 1ST CONSTITUTION BANCORP COMMON STOCK | 0.000% | 99.849% |
| 9092 | YANCHANG PETROL | 0.000% | 99.849% |
| 9093 | CHINA DYNAMICS | 0.000% | 99.850% |
| 9094 | SEACHANGE INTL | 0.000% | 99.850% |
| 9095 | GUJARAT ALKALIE | 0.000% | 99.850% |
| 9096 | S&T AG | 0.000% | 99.851% |
| 9097 | ABILITY ENTERPR | 0.000% | 99.851% |
| 9098 | HOOSIERS HOLDIN | 0.000% | 99.851% |
| 9099 | TPV TECHNOLOGY | 0.000% | 99.852% |
| 9100 | SHOEI FOODS COR | 0.000% | 99.852% |
| 9101 | CLERE AG | 0.000% | 99.852% |
| 9102 | SAM JIN PHARM | 0.000% | 99.853% |
| 9103 | MQ HOLDING AB | 0.000% | 99.853% |
| 9104 | TRADELINK ELECT | 0.000% | 99.853% |
| 9105 | GLOBAL TELECOM HOLDING GDR GDR | 0.000% | 99.853% |
| 9106 | MATCH GROUP INC COMMON STOCK USD.001 | 0.000% | 99.854% |
| 9107 | CAIRO COMMUNICA | 0.000% | 99.854% |
| 9108 | FLYBE GROUP PLC | 0.000% | 99.854% |
| 9109 | NISSIN FOOD HOL | 0.000% | 99.855% |
| 9110 | SAMCHULLY | 0.000% | 99.855% |
| 9111 | STANDARD LIFE I | 0.000% | 99.855% |
| 9112 | SILICON WORKS | 0.000% | 99.856% |
| 9113 | EXCEL CO LTD | 0.000% | 99.856% |
| 9114 | SUMITOMO PRECIS | 0.000% | 99.856% |
| 9115 | FUJI CORP/MIYAG | 0.000% | 99.857% |
| 9116 | BCO DESIO E BRI | 0.000% | 99.857% |
| 9117 | PEOPLE S UTAH BANCORP COMMON STOCK USD.01 | 0.000% | 99.857% |
| 9118 | STRATTEC SECURI | 0.000% | 99.857% |
| 9119 | ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001 | 0.000% | 99.858% |
| 9120 | TAMA HOME CO LT | 0.000% | 99.858% |
| 9121 | BELL SYSTEM24 H | 0.000% | 99.858% |
| 9122 | RAMI LEVI CHAIN | 0.000% | 99.859% |
| 9123 | DIALIGHT PLC | 0.000% | 99.859% |
| 9124 | TRANS COSMOS | 0.000% | 99.859% |
| 9125 | BROOKFIELD REAL | 0.000% | 99.860% |
| 9126 | TOKYO TEKKO CO | 0.000% | 99.860% |
| 9127 | CARPETRRIGHT | 0.000% | 99.860% |
| 9128 | OENON HOLDINGS | 0.000% | 99.860% |
| 9129 | BIG SHOPPING CE | 0.000% | 99.861% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9130 | VERSUM MATERIALS INC COMMON STOCK USD1.0 | 0.000% | 99.861% |
| 9131 | POLYMET MINING | 0.000% | 99.861% |
| 9132 | AWARE INC | 0.000% | 99.862% |
| 9133 | CHEUK NANG HLDG | 0.000% | 99.862% |
| 9134 | HONG LEONG ASIA | 0.000% | 99.862% |
| 9135 | PFSWEB INC COMMON STOCK USD.001 | 0.000% | 99.863% |
| 9136 | SAPIENS INTERNA | 0.000% | 99.863% |
| 9137 | PRG-SCHULTZ INT | 0.000% | 99.863% |
| 9138 | BANKWELL FINANCIAL GROUP INC COMMON STOCK | 0.000% | 99.863% |
| 9139 | ZEALAND PHARMA | 0.000% | 99.864% |
| 9140 | EVN AG | 0.000% | 99.864% |
| 9141 | YUKEN KOGYO | 0.000% | 99.864% |
| 9142 | MCCLATCHY CO CLASS A COMMON STOCK USD.01 | 0.000% | 99.865% |
| 9143 | STAGE STORES INC COMMON STOCK USD.01 | 0.000% | 99.865% |
| 9144 | WEATHERNEWS INC | 0.000% | 99.865% |
| 9145 | EMPEROR ENTERTA | 0.000% | 99.866% |
| 9146 | TREASURE ASA | 0.000% | 99.866% |
| 9147 | BGP HOLDINGS (P | 0.000% | 99.866% |
| 9148 | VITEC GROUP | 0.000% | 99.866% |
| 9149 | HUMAX CO LTD | 0.000% | 99.867% |
| 9150 | ATENOR | 0.000% | 99.867% |
| 9151 | QUALITAS CONTOL | 0.000% | 99.867% |
| 9152 | UNITED SPIRITS | 0.000% | 99.868% |
| 9153 | KINKI SHARYO CO | 0.000% | 99.868% |
| 9154 | GREEN CROSS COR | 0.000% | 99.868% |
| 9155 | ALPHA SYSTEMS I | 0.000% | 99.869% |
| 9156 | HIRANO TECSEED | 0.000% | 99.869% |
| 9157 | PETRA FOODS LTD | 0.000% | 99.869% |
| 9158 | UFP TECHNOLOGIES INC COMMON STOCK USD.01 | 0.000% | 99.869% |
| 9159 | MERAFAE RESOURCE | 0.000% | 99.870% |
| 9160 | COSCO HOLDINGS | 0.000% | 99.870% |
| 9161 | MITSUBISHI RESE | 0.000% | 99.870% |
| 9162 | VP PLC | 0.000% | 99.871% |
| 9163 | ULTRALIFE CORP COMMON STOCK USD.1 | 0.000% | 99.871% |
| 9164 | HWA SHIN CO | 0.000% | 99.871% |
| 9165 | GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01 | 0.000% | 99.871% |
| 9166 | DAIDO KOGYO CO | 0.000% | 99.872% |
| 9167 | ABEONA THERAPEUTICS INC COMMON STOCK USD.01 | 0.000% | 99.872% |
| 9168 | YUSHIN PRECISIO | 0.000% | 99.872% |
| 9169 | KEY TRONIC CORP COMMON STOCK | 0.000% | 99.873% |
| 9170 | BANK BUKOPIN PT | 0.000% | 99.873% |
| 9171 | CLARK INC COMMO | 0.000% | 99.873% |
| 9172 | RUENTEX INDUSTR | 0.000% | 99.873% |
| 9173 | MEGAWIDE CONS C | 0.000% | 99.874% |
| 9174 | AP EAGERS LTD | 0.000% | 99.874% |
| 9175 | SUNLAND GROUP L | 0.000% | 99.874% |
| 9176 | SABATE DIOSOS | 0.000% | 99.875% |
| 9177 | VIDEOCON INDUST | 0.000% | 99.875% |
| 9178 | AEON CO. (M) BH | 0.000% | 99.875% |
| 9179 | ANEST IWATA COR | 0.000% | 99.875% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9180 | DAIICHI KENSETS | 0.000% | 99.876% |
| 9181 | PARTNERS REAL E | 0.000% | 99.876% |
| 9182 | DELTA NATURAL GAS CO INC COMMON STOCK USD1.0 | 0.000% | 99.876% |
| 9183 | LIPPO CIKARANG | 0.000% | 99.877% |
| 9184 | SECOM JOSHINETS | 0.000% | 99.877% |
| 9185 | KYERYONG CONST | 0.000% | 99.877% |
| 9186 | NAKAYAMA STEEL | 0.000% | 99.877% |
| 9187 | HUONS CO LTD | 0.000% | 99.878% |
| 9188 | ES-CON JAPAN LT | 0.000% | 99.878% |
| 9189 | ASESOR DE ACTIV | 0.000% | 99.878% |
| 9190 | BASWARE OYJ | 0.000% | 99.879% |
| 9191 | SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5 | 0.000% | 99.879% |
| 9192 | ASIA FINANCIAL | 0.000% | 99.879% |
| 9193 | PC TEL INC COMMON STOCK USD.001 | 0.000% | 99.879% |
| 9194 | AES GENER SA | 0.000% | 99.880% |
| 9195 | NAGANO BANK | 0.000% | 99.880% |
| 9196 | LUBELSKI WEGIEL | 0.000% | 99.880% |
| 9197 | RION CO LTD | 0.000% | 99.881% |
| 9198 | ADCORP HLDGS | 0.000% | 99.881% |
| 9199 | FIDELITY + GUARANTY LIFE COMMON STOCK USD.01 | 0.000% | 99.881% |
| 9200 | MIVTACH SHAMIR | 0.000% | 99.881% |
| 9201 | HY LOK | 0.000% | 99.882% |
| 9202 | BANGKOK AVIAT F | 0.000% | 99.882% |
| 9203 | FURSYS | 0.000% | 99.882% |
| 9204 | PIPAVAV DEFENCE | 0.000% | 99.883% |
| 9205 | MEDIA GEN INC CVR COMMON STOCK | 0.000% | 99.883% |
| 9206 | VINY THAI | 0.000% | 99.883% |
| 9207 | HANKUK PAPER MF | 0.000% | 99.883% |
| 9208 | KRAKATAU STEEL | 0.000% | 99.884% |
| 9209 | TRAKCJA SA | 0.000% | 99.884% |
| 9210 | NIKKO CO | 0.000% | 99.884% |
| 9211 | SUNGCHANG ENTER | 0.000% | 99.884% |
| 9212 | UNITY OPTO TECH | 0.000% | 99.885% |
| 9213 | YUANSHENGTAI DA | 0.000% | 99.885% |
| 9214 | EASTERN PLATINU | 0.000% | 99.885% |
| 9215 | TOMATO BANK LTD | 0.000% | 99.886% |
| 9216 | POLETOWIN PITCR | 0.000% | 99.886% |
| 9217 | THROMBOGENICS N | 0.000% | 99.886% |
| 9218 | FAR LTD | 0.000% | 99.886% |
| 9219 | MUNKSJO OYJ | 0.000% | 99.887% |
| 9220 | INNOTECH CORP | 0.000% | 99.887% |
| 9221 | NISSEI ASB MACH | 0.000% | 99.887% |
| 9222 | CHONGQING MACHI | 0.000% | 99.888% |
| 9223 | NEW HOPE CORP | 0.000% | 99.888% |
| 9224 | AKSIGORTA AS | 0.000% | 99.888% |
| 9225 | STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001 | 0.000% | 99.888% |
| 9226 | KOZA ALTIN ISLE | 0.000% | 99.889% |
| 9227 | NIPPON CHEM IND | 0.000% | 99.889% |
| 9228 | LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001 | 0.000% | 99.889% |
| 9229 | KANGDA INTERNAT | 0.000% | 99.889% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9230 | MOROZOFF LIMITE | 0.000% | 99.890% |
| 9231 | ROBINSON DEPT S | 0.000% | 99.890% |
| 9232 | NS SHOPPING CO | 0.000% | 99.890% |
| 9233 | CGN MINING CO L | 0.000% | 99.891% |
| 9234 | AMIYAKI TEI CO | 0.000% | 99.891% |
| 9235 | GRUPPO MUTUIONL | 0.000% | 99.891% |
| 9236 | ZIGNAGO VETRO S | 0.000% | 99.891% |
| 9237 | ASIA CEMENT CHI | 0.000% | 99.892% |
| 9238 | ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01 | 0.000% | 99.892% |
| 9239 | LIBERTY MEDIA CORP BRAVES C TRACKING STK | 0.000% | 99.892% |
| 9240 | BURWILL HOLDING | 0.000% | 99.892% |
| 9241 | WORLDLINE | 0.000% | 99.893% |
| 9242 | ZUKEN INC | 0.000% | 99.893% |
| 9243 | ARGO GRAPHICS I | 0.000% | 99.893% |
| 9244 | TMK PAO GDR REG S GDR | 0.000% | 99.894% |
| 9245 | MK RESTAURANT G | 0.000% | 99.894% |
| 9246 | PMP COMMUNICATI | 0.000% | 99.894% |
| 9247 | NSL LTD | 0.000% | 99.894% |
| 9248 | AVIC INTERNATIO | 0.000% | 99.895% |
| 9249 | TRANSACTION CAP | 0.000% | 99.895% |
| 9250 | ROYAL BAFOKENG | 0.000% | 99.895% |
| 9251 | INTREPID POTASH INC COMMON STOCK USD.001 | 0.000% | 99.895% |
| 9252 | POLYTEC ASSET H | 0.000% | 99.896% |
| 9253 | AFRICA ISRAEL P | 0.000% | 99.896% |
| 9254 | ABLYNX NV | 0.000% | 99.896% |
| 9255 | DATAWATCH CORP COMMON STOCK USD.01 | 0.000% | 99.896% |
| 9256 | ANDHRA BANK | 0.000% | 99.897% |
| 9257 | ENERGY EQUITY C | 0.000% | 99.897% |
| 9258 | IMDEX LTD | 0.000% | 99.897% |
| 9259 | RATCHABURI ELEC | 0.000% | 99.898% |
| 9260 | ZENITAKA CORP | 0.000% | 99.898% |
| 9261 | TOMOE CORP | 0.000% | 99.898% |
| 9262 | TOTETSU KOGYO C | 0.000% | 99.898% |
| 9263 | DAIDOH | 0.000% | 99.899% |
| 9264 | SCOPE METALS GR | 0.000% | 99.899% |
| 9265 | INDIAN BANK | 0.000% | 99.899% |
| 9266 | CAN DO CO LTD | 0.000% | 99.899% |
| 9267 | SERVICE STREAM | 0.000% | 99.900% |
| 9268 | CHINA FIBER OPT | 0.000% | 99.900% |
| 9269 | GHCL LTD | 0.000% | 99.900% |
| 9270 | RUSH ENTERPRISES INC CL B COMMON STOCK USD.01 | 0.000% | 99.900% |
| 9271 | GRANULES INDIA | 0.000% | 99.901% |
| 9272 | REGIONAL CONT L | 0.000% | 99.901% |
| 9273 | OTSUKA KAGU | 0.000% | 99.901% |
| 9274 | BasicNet S.p.A. | 0.000% | 99.902% |
| 9275 | TOYO ELECTRIC | 0.000% | 99.902% |
| 9276 | MONGOLIAN MININ | 0.000% | 99.902% |
| 9277 | WHA CORP PCL | 0.000% | 99.902% |
| 9278 | ELLAKTOR SA | 0.000% | 99.903% |
| 9279 | SAFETY GODOWN C | 0.000% | 99.903% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9280 | KHON KAEN SUGAR | 0.000% | 99.903% |
| 9281 | PEET LIMITED | 0.000% | 99.903% |
| 9282 | ALEXCO RESOURCE CORP COMMON STOCK | 0.000% | 99.904% |
| 9283 | PREMIER FINANCIAL BANCORP COMMON STOCK | 0.000% | 99.904% |
| 9284 | INTER PARFUMS | 0.000% | 99.904% |
| 9285 | SUGIH ENERGY TB | 0.000% | 99.904% |
| 9286 | SEVERFIELD-ROWE | 0.000% | 99.905% |
| 9287 | EIKEN CHEMICAL | 0.000% | 99.905% |
| 9288 | NRW HOLDINGS LT | 0.000% | 99.905% |
| 9289 | POINTS INTERNATIONAL LTD COMMON STOCK | 0.000% | 99.905% |
| 9290 | YAIZU SUISANKAG | 0.000% | 99.906% |
| 9291 | MORTGAGE CHOICE | 0.000% | 99.906% |
| 9292 | BLUE SQUARE REA | 0.000% | 99.906% |
| 9293 | UNICHEM LABS | 0.000% | 99.906% |
| 9294 | KASEN INTERNATI | 0.000% | 99.907% |
| 9295 | SHENGJING BANK | 0.000% | 99.907% |
| 9296 | SINO GRANDNESS | 0.000% | 99.907% |
| 9297 | CODAN LTD | 0.000% | 99.907% |
| 9298 | REPLIGEN CORP COMMON STOCK USD.01 | 0.000% | 99.908% |
| 9299 | DECMIL GROUP LT | 0.000% | 99.908% |
| 9300 | CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01 | 0.000% | 99.908% |
| 9301 | MUGEN ESTATE CO | 0.000% | 99.908% |
| 9302 | OPTEX COMPANY | 0.000% | 99.909% |
| 9303 | DY CORP | 0.000% | 99.909% |
| 9304 | KAWASUMI LABS I | 0.000% | 99.909% |
| 9305 | TOBU STORE CO L | 0.000% | 99.909% |
| 9306 | FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01 | 0.000% | 99.910% |
| 9307 | FOX WIZEL LTD | 0.000% | 99.910% |
| 9308 | PACIFIC ONLINE | 0.000% | 99.910% |
| 9309 | CENTURY BANCORP INC CL A COMMON STOCK USD1.0 | 0.000% | 99.910% |
| 9310 | VICTORIA PARK A | 0.000% | 99.911% |
| 9311 | SHIMOJIMA CO LT | 0.000% | 99.911% |
| 9312 | HAGIWARA ELECTR | 0.000% | 99.911% |
| 9313 | EXETER RESOURCE | 0.000% | 99.911% |
| 9314 | ECHELON FINANCI | 0.000% | 99.912% |
| 9315 | CHINA FINANCIAL | 0.000% | 99.912% |
| 9316 | CHUNGHWA PICTUR | 0.000% | 99.912% |
| 9317 | RICHARDSON ELEC LTD COMMON STOCK USD.05 | 0.000% | 99.912% |
| 9318 | FORTIS HLTH (IN | 0.000% | 99.913% |
| 9319 | FUTURE SYSTEMS | 0.000% | 99.913% |
| 9320 | GR ED L'ESPRESS | 0.000% | 99.913% |
| 9321 | MAIL.RU GROUP GDR REGS GDR USD.000005 | 0.000% | 99.913% |
| 9322 | COMPANHIA DE GA | 0.000% | 99.914% |
| 9323 | KURIYAMA HOLDIN | 0.000% | 99.914% |
| 9324 | S&T DYNAMICS CO | 0.000% | 99.914% |
| 9325 | ITFOR INC | 0.000% | 99.914% |
| 9326 | KYOWA LEATHER | 0.000% | 99.915% |
| 9327 | OVERSEAS CHINES | 0.000% | 99.915% |
| 9328 | INDUSTRIAL BLDG | 0.000% | 99.915% |
| 9329 | TAINAN ENTERPRI | 0.000% | 99.915% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9330 | CIA ENERGETICA | 0.000% | 99.916% |
| 9331 | ADANI TRANSMISS | 0.000% | 99.916% |
| 9332 | BRAEMAR SHIPPIN | 0.000% | 99.916% |
| 9333 | GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01 | 0.000% | 99.916% |
| 9334 | AEON CREDIT SER | 0.000% | 99.917% |
| 9335 | ALROV PROPERTIE | 0.000% | 99.917% |
| 9336 | SATORI ELECTRIC | 0.000% | 99.917% |
| 9337 | IMPERIAL HOTEL | 0.000% | 99.917% |
| 9338 | UTD PLANTATION | 0.000% | 99.918% |
| 9339 | ESSEL PROP | 0.000% | 99.918% |
| 9340 | SKF INDIA LTD | 0.000% | 99.918% |
| 9341 | DAWSON GEOPHYSICAL CO COMMON STOCK USD.01 | 0.000% | 99.918% |
| 9342 | MANNATECH INC COMMON STOCK USD.0001 | 0.000% | 99.919% |
| 9343 | BANCO DE BOGOTA | 0.000% | 99.919% |
| 9344 | LENTA LTD REG S DEPOSITORY RECEIPT | 0.000% | 99.919% |
| 9345 | SAKAI OVEX CO L | 0.000% | 99.919% |
| 9346 | WOONGJIN THINKB | 0.000% | 99.919% |
| 9347 | REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01 | 0.000% | 99.920% |
| 9348 | DAPHNE INTERNA | 0.000% | 99.920% |
| 9349 | DAEHAN STEEL CO | 0.000% | 99.920% |
| 9350 | INTL PAPER | 0.000% | 99.920% |
| 9351 | ORANGE POLSKA | 0.000% | 99.921% |
| 9352 | TSC GROUP HOLDI | 0.000% | 99.921% |
| 9353 | YAC CO LTD | 0.000% | 99.921% |
| 9354 | CARLO CAVAZZI H | 0.000% | 99.921% |
| 9355 | CHEVALIER INTL | 0.000% | 99.922% |
| 9356 | PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01 | 0.000% | 99.922% |
| 9357 | APPROACH RESOUR | 0.000% | 99.922% |
| 9358 | TOSHO CO LTD | 0.000% | 99.922% |
| 9359 | SFP DINING | 0.000% | 99.923% |
| 9360 | ECKERT & ZIEGLE | 0.000% | 99.923% |
| 9361 | AIRPORT FACILIT | 0.000% | 99.923% |
| 9362 | KEPPEL TELECOM& | 0.000% | 99.923% |
| 9363 | GILAT SATELLITE | 0.000% | 99.923% |
| 9364 | TAT HONG HOLDIN | 0.000% | 99.924% |
| 9365 | GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT | 0.000% | 99.924% |
| 9366 | HUDSON GLOBAL INC COMMON STOCK USD.001 | 0.000% | 99.924% |
| 9367 | AVIC INTL HOLD | 0.000% | 99.924% |
| 9368 | BANK INTERNASIO | 0.000% | 99.925% |
| 9369 | ANF IMMOBILIER | 0.000% | 99.925% |
| 9370 | NIHON PLAST CO | 0.000% | 99.925% |
| 9371 | GENESIS HEALTHCARE INC COMMON STOCK USD.001 | 0.000% | 99.925% |
| 9372 | ELECTRICITY GEN | 0.000% | 99.926% |
| 9373 | CW GROUP HLDGS | 0.000% | 99.926% |
| 9374 | ZUG ESTATES HLD | 0.000% | 99.926% |
| 9375 | DAIHATSU DIESEL | 0.000% | 99.926% |
| 9376 | MYSTATE LTD | 0.000% | 99.926% |
| 9377 | TUNAS BARU LAMP | 0.000% | 99.927% |
| 9378 | SNAI SPA | 0.000% | 99.927% |
| 9379 | CHINA AVIATION | 0.000% | 99.927% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9380 | URTHECAST CORP | 0.000% | 99.927% |
| 9381 | PERENNIAL REAL | 0.000% | 99.928% |
| 9382 | SI FINANCIAL GROUP INC COMMON STOCK USD.01 | 0.000% | 99.928% |
| 9383 | GOOD RESOURCES | 0.000% | 99.928% |
| 9384 | KUANGCHI SCIENC | 0.000% | 99.928% |
| 9385 | CORP BANK | 0.000% | 99.929% |
| 9386 | BILLABONG INTER | 0.000% | 99.929% |
| 9387 | CUMBERLAND PHARMACEUTICALS COMMON STOCK | 0.000% | 99.929% |
| 9388 | KESORAMIndustr | 0.000% | 99.929% |
| 9389 | CERAGON NETWORK | 0.000% | 99.929% |
| 9390 | FUJISHOJI CO.LT | 0.000% | 99.930% |
| 9391 | HANEDA ZENITH H | 0.000% | 99.930% |
| 9392 | HALOWS CO LTD | 0.000% | 99.930% |
| 9393 | HATHWAY CABLE | 0.000% | 99.930% |
| 9394 | SHIHLIN ELEC & | 0.000% | 99.931% |
| 9395 | FIRST STEAMSHIP | 0.000% | 99.931% |
| 9396 | YELP INC COMMON STOCK USD.000001 | 0.000% | 99.931% |
| 9397 | FAG BEARINGS IN | 0.000% | 99.931% |
| 9398 | SRI SPORTS LIMI | 0.000% | 99.931% |
| 9399 | ACAL | 0.000% | 99.932% |
| 9400 | NICHIA STEEL WO | 0.000% | 99.932% |
| 9401 | AREZZO INDUSTRI | 0.000% | 99.932% |
| 9402 | SEED CO LTD/TOK | 0.000% | 99.932% |
| 9403 | FAR EAST ORCH | 0.000% | 99.933% |
| 9404 | COCA-COLA ICECE | 0.000% | 99.933% |
| 9405 | FRANKLIN FINANCIAL NETWORK COMMON STOCK | 0.000% | 99.933% |
| 9406 | DEPOMED INC COMMON STOCK | 0.000% | 99.933% |
| 9407 | SAMSE SA | 0.000% | 99.933% |
| 9408 | WIJAYA KARYA | 0.000% | 99.934% |
| 9409 | INDUSTRIA REIT | 0.000% | 99.934% |
| 9410 | CASTINGS | 0.000% | 99.934% |
| 9411 | IMPEXMETAL | 0.000% | 99.934% |
| 9412 | TOHOKU BANK | 0.000% | 99.935% |
| 9413 | CARDNO LIMITED | 0.000% | 99.935% |
| 9414 | ADVAN CO LTD | 0.000% | 99.935% |
| 9415 | SALEM COMM CORP | 0.000% | 99.935% |
| 9416 | YUNNAN WATER IN | 0.000% | 99.935% |
| 9417 | AKTIA BANK OYJ | 0.000% | 99.936% |
| 9418 | CALEDONIA MININ | 0.000% | 99.936% |
| 9419 | ZHUHAI HLDGS IN | 0.000% | 99.936% |
| 9420 | TVA GROUP INC B SHRS COMMON STOCK | 0.000% | 99.936% |
| 9421 | OCEAN-LAND GROU | 0.000% | 99.936% |
| 9422 | MELBOURNE IT | 0.000% | 99.937% |
| 9423 | KONDOTEC INC | 0.000% | 99.937% |
| 9424 | PHARMA MAR SA | 0.000% | 99.937% |
| 9425 | TOPPS TILES | 0.000% | 99.937% |
| 9426 | KYUNGBANG LTD | 0.000% | 99.938% |
| 9427 | DAEWOO SHIPBUIL | 0.000% | 99.938% |
| 9428 | STREET CAPITAL | 0.000% | 99.938% |
| 9429 | HOTELES CITY EX | 0.000% | 99.938% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9430 | RENTIAN TECHNOL | 0.000% | 99.938% |
| 9431 | CRAWFORD & CO | 0.000% | 99.939% |
| 9432 | KOREA TECH BANK | 0.000% | 99.939% |
| 9433 | KG CHEMICAL COR | 0.000% | 99.939% |
| 9434 | GULF MARINE SER | 0.000% | 99.939% |
| 9435 | ALKANE RESOURCE | 0.000% | 99.939% |
| 9436 | SEASPINE HOLDINGS CORP COMMON STOCK USD.01 | 0.000% | 99.940% |
| 9437 | ASKUL | 0.000% | 99.940% |
| 9438 | IRC LIMITED | 0.000% | 99.940% |
| 9439 | VERITEX HOLDINGS INC COMMON STOCK USD.01 | 0.000% | 99.940% |
| 9440 | CGG SA | 0.000% | 99.941% |
| 9441 | CHORUS LTD ADR ADR | 0.000% | 99.941% |
| 9442 | EIH LTD | 0.000% | 99.941% |
| 9443 | TWIN DISC INC COMMON STOCK | 0.000% | 99.941% |
| 9444 | AARTI INDS | 0.000% | 99.941% |
| 9445 | SOCAM DEVELOPME | 0.000% | 99.942% |
| 9446 | GFOOT CO LTD | 0.000% | 99.942% |
| 9447 | CHINA OVERSEAS | 0.000% | 99.942% |
| 9448 | DELTA PROPERTY | 0.000% | 99.942% |
| 9449 | IMMOBEL | 0.000% | 99.942% |
| 9450 | MANDARIN ORIENT | 0.000% | 99.943% |
| 9451 | THURGAUER KANTO | 0.000% | 99.943% |
| 9452 | INVESTORE PROP | 0.000% | 99.943% |
| 9453 | MBK PCL | 0.000% | 99.943% |
| 9454 | CEDAR WOODS PRO | 0.000% | 99.943% |
| 9455 | INOTEK PHARMACEUTICALS CORP COMMON STOCK USD.01 | 0.000% | 99.944% |
| 9456 | ASIA SATELLITE | 0.000% | 99.944% |
| 9457 | VINCE HOLDING CORP COMMON STOCK USD.001 | 0.000% | 99.944% |
| 9458 | MUTOW CO LTD | 0.000% | 99.944% |
| 9459 | SRV GROUP OYJ | 0.000% | 99.944% |
| 9460 | KEY TECHNOLOGY INC COMMON STOCK | 0.000% | 99.945% |
| 9461 | SURYA CITRA MED | 0.000% | 99.945% |
| 9462 | DAISHINKU CORP | 0.000% | 99.945% |
| 9463 | NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25 | 0.000% | 99.945% |
| 9464 | MJ GLEESON PLC | 0.000% | 99.946% |
| 9465 | IFG GROUP PLC | 0.000% | 99.946% |
| 9466 | SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01 | 0.000% | 99.946% |
| 9467 | TK DEVELOPMENT | 0.000% | 99.946% |
| 9468 | CARBORUNDUM | 0.000% | 99.946% |
| 9469 | TER BEKE SA | 0.000% | 99.947% |
| 9470 | AGV PRODUCTS | 0.000% | 99.947% |
| 9471 | JOHN LAING GROU | 0.000% | 99.947% |
| 9472 | CHINA YURUN FOO | 0.000% | 99.947% |
| 9473 | POLARIS INFRAS | 0.000% | 99.947% |
| 9474 | AEROPORTO VENEZ | 0.000% | 99.948% |
| 9475 | COCO'S JAPAN CO | 0.000% | 99.948% |
| 9476 | SEJONG INDUSTRI | 0.000% | 99.948% |
| 9477 | FDC LTD/INDIA | 0.000% | 99.948% |
| 9478 | MAHARASHTRA SEA | 0.000% | 99.948% |
| 9479 | EQUITY BANCSHARES INC CL A COMMON STOCK USD.01 | 0.000% | 99.949% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9480 | VIOHALCO SA | 0.000% | 99.949% |
| 9481 | AMERIGO RESOURC | 0.000% | 99.949% |
| 9482 | SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01 | 0.000% | 99.949% |
| 9483 | MEDUSA MINING L | 0.000% | 99.949% |
| 9484 | KAPSCH TRAFFICC | 0.000% | 99.950% |
| 9485 | OSK HOLDINGS BH | 0.000% | 99.950% |
| 9486 | SELVAAG BOLIG A | 0.000% | 99.950% |
| 9487 | MCLEOD RUSSEL I | 0.000% | 99.950% |
| 9488 | NUVECTRA CORP COMMON STOCK USD.001 | 0.000% | 99.950% |
| 9489 | VETOQUINOL SA | 0.000% | 99.950% |
| 9490 | IMAGI INTERNATI | 0.000% | 99.951% |
| 9491 | HFA HOLDINGS LI | 0.000% | 99.951% |
| 9492 | GAFISA SA RTS E | 0.000% | 99.951% |
| 9493 | INTEVAC INC | 0.000% | 99.951% |
| 9494 | VILLA WORLD LTD | 0.000% | 99.951% |
| 9495 | MINEROS S.A. | 0.000% | 99.952% |
| 9496 | HOME INVEST BEL | 0.000% | 99.952% |
| 9497 | NVC LIGHTING HO | 0.000% | 99.952% |
| 9498 | WIN HANVERKY HO | 0.000% | 99.952% |
| 9499 | GENERATION HEAL | 0.000% | 99.952% |
| 9500 | POLY CULTURE GR | 0.000% | 99.953% |
| 9501 | VOXX INTERNATIONAL CORP COMMON STOCK USD.01 | 0.000% | 99.953% |
| 9502 | LAKSHMI VILAS B | 0.000% | 99.953% |
| 9503 | FULLER SMITH & | 0.000% | 99.953% |
| 9504 | CHRISTOPHER + BANKS CORP COMMON STOCK USD.01 | 0.000% | 99.953% |
| 9505 | COOPER ENERGY L | 0.000% | 99.954% |
| 9506 | VINA CONCHA Y T | 0.000% | 99.954% |
| 9507 | TA ANN HOLDINGS | 0.000% | 99.954% |
| 9508 | SITTOY GROUP HLD | 0.000% | 99.954% |
| 9509 | BALLANTYNE STRONG INC COMMON STOCK USD.01 | 0.000% | 99.954% |
| 9510 | BIOAMBER INC COMMON STOCK USD.01 | 0.000% | 99.954% |
| 9511 | PFENEX INC COMMON STOCK USD.001 | 0.000% | 99.955% |
| 9512 | COVISINT CORP COMMON STOCK | 0.000% | 99.955% |
| 9513 | FREQUENCY ELEC | 0.000% | 99.955% |
| 9514 | SUNCALL CORP | 0.000% | 99.955% |
| 9515 | KONA GRILL INC COMMON STOCK USD.01 | 0.000% | 99.955% |
| 9516 | PT MULTIPLOAR C | 0.000% | 99.956% |
| 9517 | HONG KONG FERRY | 0.000% | 99.956% |
| 9518 | NATURAL ALTERNT | 0.000% | 99.956% |
| 9519 | REAL INDUSTRY I | 0.000% | 99.956% |
| 9520 | SELCUK ECZA DEP | 0.000% | 99.956% |
| 9521 | DISTELL GROUP L | 0.000% | 99.957% |
| 9522 | KERRY TJ LOGIST | 0.000% | 99.957% |
| 9523 | TAKE AND GIVE | 0.000% | 99.957% |
| 9524 | TSUI WAH HOLDIN | 0.000% | 99.957% |
| 9525 | LAURA ASHLEY HO | 0.000% | 99.957% |
| 9526 | AICHI TOKEI DEN | 0.000% | 99.957% |
| 9527 | INFOMEDIA | 0.000% | 99.958% |
| 9528 | PALADIN ENERGY | 0.000% | 99.958% |
| 9529 | NEFF CORP CLASS A COMMON STOCK USD.01 | 0.000% | 99.958% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---------------------------------------|----------------|--------------|
| 9530 | VIVA INDUSTRIAL | 0.000% | 99.958% |
| 9531 | EUROTECH SPA | 0.000% | 99.958% |
| 9532 | METALS X LTD | 0.000% | 99.959% |
| 9533 | HOGG ROBINSON G | 0.000% | 99.959% |
| 9534 | HKSCAN OYJ | 0.000% | 99.959% |
| 9535 | ENEA AB | 0.000% | 99.959% |
| 9536 | KOHSOKU CORP | 0.000% | 99.959% |
| 9537 | RATTANINDIA | 0.000% | 99.959% |
| 9538 | SHIN NIPPON AIR | 0.000% | 99.960% |
| 9539 | SHOFU INC | 0.000% | 99.960% |
| 9540 | SOUNDWILL HOLDI | 0.000% | 99.960% |
| 9541 | OXLEY HOLDINGS | 0.000% | 99.960% |
| 9542 | HIROSHIMA ELEC | 0.000% | 99.960% |
| 9543 | CEQUENCE ENERGY | 0.000% | 99.960% |
| 9544 | GUARARAPES CONF | 0.000% | 99.961% |
| 9545 | GLAXO SMITHKLIN | 0.000% | 99.961% |
| 9546 | BARON DE LEY | 0.000% | 99.961% |
| 9547 | GRANDVISION BV | 0.000% | 99.961% |
| 9548 | FLUIDRA SA | 0.000% | 99.961% |
| 9549 | NATURES SUNSHIN | 0.000% | 99.961% |
| 9550 | TRINITY LTD | 0.000% | 99.962% |
| 9551 | KATHMANDU HOLDI | 0.000% | 99.962% |
| 9552 | SEARS CANADA INC COMMON STOCK NPV | 0.000% | 99.962% |
| 9553 | TRIFAST PLC | 0.000% | 99.962% |
| 9554 | NORWEGIAN PROPE | 0.000% | 99.962% |
| 9555 | FDM GROUP PLC | 0.000% | 99.963% |
| 9556 | SURYA SEMESTA I | 0.000% | 99.963% |
| 9557 | TECHNOTRANS AG | 0.000% | 99.963% |
| 9558 | BEST BRIDAL INC | 0.000% | 99.963% |
| 9559 | KINTETSU DPT ST | 0.000% | 99.963% |
| 9560 | DARFON ELECTRON | 0.000% | 99.963% |
| 9561 | HOKUETSU INDS C | 0.000% | 99.964% |
| 9562 | NORCROS PLC | 0.000% | 99.964% |
| 9563 | R.E.A. HOLDINGS | 0.000% | 99.964% |
| 9564 | IBI GROUP INC. | 0.000% | 99.964% |
| 9565 | FAR EAST HOLDIN | 0.000% | 99.964% |
| 9566 | TOFAS TURK OTOM | 0.000% | 99.964% |
| 9567 | MAHINDRA CIE AU | 0.000% | 99.965% |
| 9568 | PILOT GOLD INC | 0.000% | 99.965% |
| 9569 | LINK NET TBK PT | 0.000% | 99.965% |
| 9570 | HARTE HANKS INC COMMON STOCK USD1.0 | 0.000% | 99.965% |
| 9571 | HOKKAI CAN CO | 0.000% | 99.965% |
| 9572 | TBK Co., Ltd. | 0.000% | 99.965% |
| 9573 | BSL CORPORATION | 0.000% | 99.966% |
| 9574 | INTERSECTIONS INC COMMON STOCK USD.01 | 0.000% | 99.966% |
| 9575 | TRIVENI TURBINE | 0.000% | 99.966% |
| 9576 | HUA ENG WIRE&CA | 0.000% | 99.966% |
| 9577 | DICKSON CONCEPT | 0.000% | 99.966% |
| 9578 | AGORA | 0.000% | 99.966% |
| 9579 | SILICON INTEG S | 0.000% | 99.967% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9580 | REFRESCO GROUP | 0.000% | 99.967% |
| 9581 | KLOVERN AB B SH | 0.000% | 99.967% |
| 9582 | ASHTROM PROPERT | 0.000% | 99.967% |
| 9583 | TANDY LEATHER FACTORY INC COMMON STOCK USD.0024 | 0.000% | 99.967% |
| 9584 | NONG SHIM HOLDI | 0.000% | 99.967% |
| 9585 | KOMEHYO | 0.000% | 99.967% |
| 9586 | MAINSTREET HEAL | 0.000% | 99.968% |
| 9587 | HAGOROMO FOODS | 0.000% | 99.968% |
| 9588 | TAIKO PHARMACEU | 0.000% | 99.968% |
| 9589 | IPE GROUP LTD | 0.000% | 99.968% |
| 9590 | INVESTORS TITLE CO COMMON STOCK | 0.000% | 99.968% |
| 9591 | YONDENKO CORP | 0.000% | 99.968% |
| 9592 | BIO PAPPEL SAB | 0.000% | 99.969% |
| 9593 | KPX CHEMICAL | 0.000% | 99.969% |
| 9594 | SADBHAV ENGINEE | 0.000% | 99.969% |
| 9595 | GATEWAY LIFESTY | 0.000% | 99.969% |
| 9596 | ALMADEN MINERAL | 0.000% | 99.969% |
| 9597 | ST. IVES PLC | 0.000% | 99.969% |
| 9598 | DECEUNINCK | 0.000% | 99.970% |
| 9599 | HESKA CORP | 0.000% | 99.970% |
| 9600 | DONGBU SECURITI | 0.000% | 99.970% |
| 9601 | CENTURIA METROP | 0.000% | 99.970% |
| 9602 | BANYAN TREE HOL | 0.000% | 99.970% |
| 9603 | TILT RENEWABLES | 0.000% | 99.970% |
| 9604 | EASTERN MEDIA | 0.000% | 99.970% |
| 9605 | LIPOCINE INC COMMON STOCK USD.0001 | 0.000% | 99.971% |
| 9606 | PADDY POWER BET | 0.000% | 99.971% |
| 9607 | HEIDELBERGCEMEN | 0.000% | 99.971% |
| 9608 | ORIGIN ELECTRIC | 0.000% | 99.971% |
| 9609 | RECKON LTD | 0.000% | 99.971% |
| 9610 | OHB SE | 0.000% | 99.971% |
| 9611 | SHIDAX CORP | 0.000% | 99.972% |
| 9612 | APTEVO THERAPEUTICS INC COMMON STOCK USD.001 | 0.000% | 99.972% |
| 9613 | THERMAX LTD | 0.000% | 99.972% |
| 9614 | CHAMBAL FER | 0.000% | 99.972% |
| 9615 | K1 VENTURES LTD | 0.000% | 99.972% |
| 9616 | GRUPO ARGOS SA | 0.000% | 99.972% |
| 9617 | BCB BANCORP INC COMMON STOCK | 0.000% | 99.972% |
| 9618 | ITC CORP | 0.000% | 99.973% |
| 9619 | ORIENTAL WATCH | 0.000% | 99.973% |
| 9620 | ZHONG AN REAL E | 0.000% | 99.973% |
| 9621 | EASTMAIN RES IN | 0.000% | 99.973% |
| 9622 | CONTINENTAL HLD | 0.000% | 99.973% |
| 9623 | MEITO SANGYO CO | 0.000% | 99.973% |
| 9624 | SANYO TRADING C | 0.000% | 99.973% |
| 9625 | CRISIL LTD | 0.000% | 99.974% |
| 9626 | LOW KENG HUAT(S | 0.000% | 99.974% |
| 9627 | DONGYUE GROUP | 0.000% | 99.974% |
| 9628 | APN OUTDOOR GRO | 0.000% | 99.974% |
| 9629 | TOW CO LTD | 0.000% | 99.974% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9630 | WATAHAN & CO LT | 0.000% | 99.974% |
| 9631 | BORYUNG PHARM | 0.000% | 99.974% |
| 9632 | SANYO HOUSING N | 0.000% | 99.975% |
| 9633 | WARTECK INVEST | 0.000% | 99.975% |
| 9634 | UNITED MICROELECTRON SP ADR ADR | 0.000% | 99.975% |
| 9635 | FUJISASH CO LTD | 0.000% | 99.975% |
| 9636 | FORTRESS BIOTECH INC COMMON STOCK USD.001 | 0.000% | 99.975% |
| 9637 | FIRST NBC BANK HOLDING CO COMMON STOCK | 0.000% | 99.975% |
| 9638 | RIVERVIEW BANCORP INC COMMON STOCK USD.01 | 0.000% | 99.975% |
| 9639 | CHINA GREAT STA | 0.000% | 99.976% |
| 9640 | ALVIVA HOLDINGS | 0.000% | 99.976% |
| 9641 | OZFOREX GROUP L | 0.000% | 99.976% |
| 9642 | WEE HUR HOLDING | 0.000% | 99.976% |
| 9643 | ERICSSON LM-A S | 0.000% | 99.976% |
| 9644 | PINGUELY-HAULOT | 0.000% | 99.976% |
| 9645 | BALMER LAWRIE | 0.000% | 99.976% |
| 9646 | SHENGUAN HOLDIN | 0.000% | 99.977% |
| 9647 | WHIRLPOOL OF IN | 0.000% | 99.977% |
| 9648 | FORTRESS PAPER | 0.000% | 99.977% |
| 9649 | BSQUARE CORP COMMON STOCK | 0.000% | 99.977% |
| 9650 | ELRON ELECTRONI | 0.000% | 99.977% |
| 9651 | GALLANT VENTURE | 0.000% | 99.977% |
| 9652 | EUROZ LTD | 0.000% | 99.977% |
| 9653 | GETIN HOLDING S | 0.000% | 99.978% |
| 9654 | GAJAH TUNGGAL | 0.000% | 99.978% |
| 9655 | COXON PRECISE I | 0.000% | 99.978% |
| 9656 | VOLUTION GROUP | 0.000% | 99.978% |
| 9657 | NEW YORK & CO I | 0.000% | 99.978% |
| 9658 | KIAN JOO CAN FC | 0.000% | 99.978% |
| 9659 | CHINA LOTSYNERG | 0.000% | 99.978% |
| 9660 | MINERA FRISCO S | 0.000% | 99.978% |
| 9661 | MACMAHON HOLDIN | 0.000% | 99.979% |
| 9662 | CROCODILE GARME | 0.000% | 99.979% |
| 9663 | TAKASHIMA & CO | 0.000% | 99.979% |
| 9664 | EQUITAL | 0.000% | 99.979% |
| 9665 | EQUITY FIN HOLD | 0.000% | 99.979% |
| 9666 | SERVICSOURCE INTERNATIONAL COMMON STOCK USD.0001 | 0.000% | 99.979% |
| 9667 | ATLANTICUS HOLDINGS CORP COMMON STOCK | 0.000% | 99.979% |
| 9668 | CPI AEROSTRUCTURES INC COMMON STOCK USD.001 | 0.000% | 99.979% |
| 9669 | HC2 HOLDINGS INC COMMON STOCK USD.001 | 0.000% | 99.980% |
| 9670 | CB INDUSTRIAL P | 0.000% | 99.980% |
| 9671 | TROY RESOURCES | 0.000% | 99.980% |
| 9672 | REPSOL SA | 0.000% | 99.980% |
| 9673 | AVENG | 0.000% | 99.980% |
| 9674 | URSTADT BIDDLE PROPERTIES REIT USD.01 | 0.000% | 99.980% |
| 9675 | KIMOTO CO LTD | 0.000% | 99.980% |
| 9676 | DIXIE GROUP INC COMMON STOCK USD3.0 | 0.000% | 99.981% |
| 9677 | CSG LIMITED | 0.000% | 99.981% |
| 9678 | AVIANCA HOLDING | 0.000% | 99.981% |
| 9679 | GUANGNAN(HLDGS) | 0.000% | 99.981% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9680 | HANMI SEMICONDU | 0.000% | 99.981% |
| 9681 | IMMSI SPA | 0.000% | 99.981% |
| 9682 | MARUYAMA MFG CO | 0.000% | 99.981% |
| 9683 | NIPPON HUME PIP | 0.000% | 99.981% |
| 9684 | YUANDA CHINA HO | 0.000% | 99.982% |
| 9685 | CHINA ELEC OPTI | 0.000% | 99.982% |
| 9686 | KAI YUAN HOLDIN | 0.000% | 99.982% |
| 9687 | SAMSON HOLDING | 0.000% | 99.982% |
| 9688 | VGI GLOBAL MEDI | 0.000% | 99.982% |
| 9689 | CONSTANTIN MEDI | 0.000% | 99.982% |
| 9690 | Tessi S.A. | 0.000% | 99.982% |
| 9691 | KOSEI SECURITIE | 0.000% | 99.982% |
| 9692 | MODUSLINK GLOBA | 0.000% | 99.982% |
| 9693 | INTRALOT SA - I | 0.000% | 99.983% |
| 9694 | BOOT(HENRY) & S | 0.000% | 99.983% |
| 9695 | ROULARTA MEDIA | 0.000% | 99.983% |
| 9696 | LEMMINKAINEN OY | 0.000% | 99.983% |
| 9697 | SHIKIBO LTD | 0.000% | 99.983% |
| 9698 | RGC RESOURCES INC COMMON STOCK USD5.0 | 0.000% | 99.983% |
| 9699 | THE BASIC HOUSE | 0.000% | 99.983% |
| 9700 | WAH SEONG | 0.000% | 99.983% |
| 9701 | MIYOSHI OIL & F | 0.000% | 99.984% |
| 9702 | ISE CHEMICAL CO | 0.000% | 99.984% |
| 9703 | STARK TECHNOLOG | 0.000% | 99.984% |
| 9704 | ARCELORMITTAL S | 0.000% | 99.984% |
| 9705 | ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001 | 0.000% | 99.984% |
| 9706 | ASCENCIO | 0.000% | 99.984% |
| 9707 | USA TECHNOLOGIES INC COMMON STOCK | 0.000% | 99.984% |
| 9708 | QAD INC B COMMON STOCK USD.001 | 0.000% | 99.984% |
| 9709 | PEARL ORIENTAL | 0.000% | 99.984% |
| 9710 | TOTAL ACCESS CO | 0.000% | 99.985% |
| 9711 | PARADISE ENTERT | 0.000% | 99.985% |
| 9712 | STRONG PETROCHE | 0.000% | 99.985% |
| 9713 | ATHENS WATER SU | 0.000% | 99.985% |
| 9714 | GRANA Y MONTERO SA SPON ADR ADR | 0.000% | 99.985% |
| 9715 | SEQUANA | 0.000% | 99.985% |
| 9716 | HEG LIMITED | 0.000% | 99.985% |
| 9717 | O LUXE HOLDINGS | 0.000% | 99.985% |
| 9718 | COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05 | 0.000% | 99.985% |
| 9719 | TOMEN DEVICES C | 0.000% | 99.986% |
| 9720 | HI-P INTERNATIO | 0.000% | 99.986% |
| 9721 | DYNAMIC ELECTRO | 0.000% | 99.986% |
| 9722 | PHARMATHENE INC COMMON STOCK USD.0001 | 0.000% | 99.986% |
| 9723 | AMERISERV FINANCIAL INC COMMON STOCK USD.01 | 0.000% | 99.986% |
| 9724 | ROSETTA STONE INC COMMON STOCK USD.00005 | 0.000% | 99.986% |
| 9725 | LOGISTEC CORP C | 0.000% | 99.986% |
| 9726 | GLORIOUS SUN EN | 0.000% | 99.986% |
| 9727 | GEAR ENERGY LTD | 0.000% | 99.986% |
| 9728 | SHELL REFINING(| 0.000% | 99.987% |
| 9729 | BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001 | 0.000% | 99.987% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9730 | INES CORPORATIO | 0.000% | 99.987% |
| 9731 | CHINA HUIZHAN D | 0.000% | 99.987% |
| 9732 | RIZAL COMML BAN | 0.000% | 99.987% |
| 9733 | INNODATA INC COMMON STOCK USD.01 | 0.000% | 99.987% |
| 9734 | LSL PROPERTY SE | 0.000% | 99.987% |
| 9735 | TOP SPRING INTL | 0.000% | 99.987% |
| 9736 | ESUN HOLDINGS L | 0.000% | 99.987% |
| 9737 | NAPEC INC | 0.000% | 99.987% |
| 9738 | TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01 | 0.000% | 99.988% |
| 9739 | NAGARJUNA FERTI | 0.000% | 99.988% |
| 9740 | BRAVO BRIO RESTAURANT GROUP COMMON STOCK | 0.000% | 99.988% |
| 9741 | OLYMPIC CORP | 0.000% | 99.988% |
| 9742 | AFFINE | 0.000% | 99.988% |
| 9743 | BERKSHIRE BANCORP INC COMMON STOCK USD.1 | 0.000% | 99.988% |
| 9744 | MIE HOLDINGS CO | 0.000% | 99.988% |
| 9745 | FRAGRANCE GROUP | 0.000% | 99.988% |
| 9746 | PROSAFE ASA | 0.000% | 99.988% |
| 9747 | PETRUS RESOURCE | 0.000% | 99.988% |
| 9748 | JONES ENERGY INC A COMMON STOCK USD.001 | 0.000% | 99.989% |
| 9749 | LANDING INTL DE | 0.000% | 99.989% |
| 9750 | SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01 | 0.000% | 99.989% |
| 9751 | BOLU CIMENTO SA | 0.000% | 99.989% |
| 9752 | PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0 | 0.000% | 99.989% |
| 9753 | FALCON ENERGY G | 0.000% | 99.989% |
| 9754 | MEDICAL SYSTEM | 0.000% | 99.989% |
| 9755 | CATENA AB | 0.000% | 99.989% |
| 9756 | MIMEDX GROUP INC COMMON STOCK USD.001 | 0.000% | 99.989% |
| 9757 | TOWN CENTRE SEC | 0.000% | 99.989% |
| 9758 | CHINA PROPRTIE | 0.000% | 99.990% |
| 9759 | XERIUM TECHNOLO | 0.000% | 99.990% |
| 9760 | KAM HING INTERN | 0.000% | 99.990% |
| 9761 | ONO SOKKI CO | 0.000% | 99.990% |
| 9762 | US AUTO PARTS N | 0.000% | 99.990% |
| 9763 | NISSEI INDUSTRI | 0.000% | 99.990% |
| 9764 | TORIGOE CO LTD | 0.000% | 99.990% |
| 9765 | VOCENTO | 0.000% | 99.990% |
| 9766 | CONSTRUCTORA CO | 0.000% | 99.990% |
| 9767 | DYNASTY FINE WI | 0.000% | 99.990% |
| 9768 | HANISON CONSTRU | 0.000% | 99.991% |
| 9769 | DYNA-MAC HOLDIN | 0.000% | 99.991% |
| 9770 | DB REALTY LTD | 0.000% | 99.991% |
| 9771 | CHINA PUBLIC PR | 0.000% | 99.991% |
| 9772 | FRIEDMAN INDUSTRIES COMMON STOCK USD1.0 | 0.000% | 99.991% |
| 9773 | BANCO ABC BRASI | 0.000% | 99.991% |
| 9774 | TSH RESOURCES B | 0.000% | 99.991% |
| 9775 | EXCELSIOR MEDIC | 0.000% | 99.991% |
| 9776 | LPP SA | 0.000% | 99.991% |
| 9777 | TOTAL GABON | 0.000% | 99.991% |
| 9778 | HOKKAIDO GAS CO | 0.000% | 99.991% |
| 9779 | NIPPON FILCON C | 0.000% | 99.992% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9780 | REAL NUTRICEUTI | 0.000% | 99.992% |
| 9781 | HENNESSY ADVISORS INC COMMON STOCK | 0.000% | 99.992% |
| 9782 | WESTPORT INNOVA | 0.000% | 99.992% |
| 9783 | CATABASIS PHARM | 0.000% | 99.992% |
| 9784 | S.T.CHEMICAL CO | 0.000% | 99.992% |
| 9785 | ENGLOBAL CORP COMMON STOCK USD.001 | 0.000% | 99.992% |
| 9786 | ASPEN GROUP | 0.000% | 99.992% |
| 9787 | ZEDGE INC CL B COMMON STOCK | 0.000% | 99.992% |
| 9788 | AUSWIDE BANK LT | 0.000% | 99.992% |
| 9789 | PRIME MEDIA GRO | 0.000% | 99.992% |
| 9790 | TV AZTECA | 0.000% | 99.993% |
| 9791 | MIN XIN HLDGS | 0.000% | 99.993% |
| 9792 | ABAN OFFSHORE | 0.000% | 99.993% |
| 9793 | TOMORROW FOCUS | 0.000% | 99.993% |
| 9794 | MIMAKI ENGINEER | 0.000% | 99.993% |
| 9795 | MEIWA ESTATE CO | 0.000% | 99.993% |
| 9796 | DELTICOM AG | 0.000% | 99.993% |
| 9797 | TERNA ENERGY SA | 0.000% | 99.993% |
| 9798 | SKYLINE CORP | 0.000% | 99.993% |
| 9799 | FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01 | 0.000% | 99.993% |
| 9800 | AMREP CORP COMMON STOCK USD.1 | 0.000% | 99.993% |
| 9801 | ANXIN-CHINA HOL | 0.000% | 99.993% |
| 9802 | FERROLIGAS FERB | 0.000% | 99.994% |
| 9803 | GASTAR EXPLORATION LTD COMMON STOCK USD.001 | 0.000% | 99.994% |
| 9804 | TEN NETWORK HLD | 0.000% | 99.994% |
| 9805 | CHINA RARE EART | 0.000% | 99.994% |
| 9806 | ASANTE INC | 0.000% | 99.994% |
| 9807 | GETIN NOBLE BA | 0.000% | 99.994% |
| 9808 | WILLIS LEASE FINANCE CORP COMMON STOCK USD.01 | 0.000% | 99.994% |
| 9809 | BOUSTEAD PROJEC | 0.000% | 99.994% |
| 9810 | HITE HOLDINGS C | 0.000% | 99.994% |
| 9811 | FOUNTAIN SET HL | 0.000% | 99.994% |
| 9812 | ASCOTT RESIDENC | 0.000% | 99.994% |
| 9813 | ALTium LTD | 0.000% | 99.994% |
| 9814 | VIRCO MFG CORPORATION COMMON STOCK USD.01 | 0.000% | 99.994% |
| 9815 | ALANDSBANKEN | 0.000% | 99.995% |
| 9816 | BROCKMAN MINING | 0.000% | 99.995% |
| 9817 | WORLD HOLDINGS | 0.000% | 99.995% |
| 9818 | FUTURE BRIGHT H | 0.000% | 99.995% |
| 9819 | STEEL & TUBE HL | 0.000% | 99.995% |
| 9820 | STRAD ENERGY SE | 0.000% | 99.995% |
| 9821 | MEGASTUDY CO LT | 0.000% | 99.995% |
| 9822 | MINGFA GROUP | 0.000% | 99.995% |
| 9823 | PYI CORPORATION | 0.000% | 99.995% |
| 9824 | BGR ENERGY SYST | 0.000% | 99.995% |
| 9825 | K.P.R. MILL | 0.000% | 99.995% |
| 9826 | COMPUGEN LTD | 0.000% | 99.995% |
| 9827 | LEES PHARMACEUT | 0.000% | 99.995% |
| 9828 | GRUPO FAMSA SA | 0.000% | 99.996% |
| 9829 | NRJ GROUP | 0.000% | 99.996% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9830 | MITCHAM INDUSTRIES INC COMMON STOCK USD.01 | 0.000% | 99.996% |
| 9831 | BR PROPERTIES S | 0.000% | 99.996% |
| 9832 | PACIFIC CURRENT | 0.000% | 99.996% |
| 9833 | PVA TEPLA AG | 0.000% | 99.996% |
| 9834 | SUNWAY CONSTRUC | 0.000% | 99.996% |
| 9835 | ASHFORD INC COMMON STOCK USD.01 | 0.000% | 99.996% |
| 9836 | SINON CORP | 0.000% | 99.996% |
| 9837 | BERJAYA LAND BH | 0.000% | 99.996% |
| 9838 | CVC BRASIL OP A | 0.000% | 99.996% |
| 9839 | NATIONAL RESEARCH CORP A COMMON STOCK USD.001 | 0.000% | 99.996% |
| 9840 | ENTERPRISE BANCORP INC COMMON STOCK USD.01 | 0.000% | 99.996% |
| 9841 | SANGETSU CO | 0.000% | 99.996% |
| 9842 | SLATER & GORDON | 0.000% | 99.996% |
| 9843 | IRADIMED CORP COMMON STOCK USD.0001 | 0.000% | 99.997% |
| 9844 | ADDNODE GROUP A | 0.000% | 99.997% |
| 9845 | BANK OF KOCHI L | 0.000% | 99.997% |
| 9846 | BOUSTEAD PLANTA | 0.000% | 99.997% |
| 9847 | MCKAY SECURITIE | 0.000% | 99.997% |
| 9848 | HIPAY GROUP SA | 0.000% | 99.997% |
| 9849 | JINDAL SAW LTD | 0.000% | 99.997% |
| 9850 | INFOMART CORP | 0.000% | 99.997% |
| 9851 | SILVER BASE GRO | 0.000% | 99.997% |
| 9852 | TRUBA ALAM MANU | 0.000% | 99.997% |
| 9853 | GROUPE OPEN | 0.000% | 99.997% |
| 9854 | ORASCOM DEVELOP | 0.000% | 99.997% |
| 9855 | BRIILLIANT CIRCL | 0.000% | 99.997% |
| 9856 | GET NICE FINANC | 0.000% | 99.997% |
| 9857 | MEGASTUDY EDUCA | 0.000% | 99.997% |
| 9858 | SALMAT LTD | 0.000% | 99.997% |
| 9859 | NIHON TRIM CO | 0.000% | 99.998% |
| 9860 | KAPPA CREATE CO | 0.000% | 99.998% |
| 9861 | KONG SUN HLDGS | 0.000% | 99.998% |
| 9862 | DESTINATION MATERNITY CORP COMMON STOCK USD.01 | 0.000% | 99.998% |
| 9863 | PERPETUAL ENERG | 0.000% | 99.998% |
| 9864 | A&D CO LTD | 0.000% | 99.998% |
| 9865 | TELEGRAAF MEDIA | 0.000% | 99.998% |
| 9866 | INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001 | 0.000% | 99.998% |
| 9867 | CHINA DAYE NON- | 0.000% | 99.998% |
| 9868 | AFRICA ISRAEL I | 0.000% | 99.998% |
| 9869 | ECOSYNTHETIX IN | 0.000% | 99.998% |
| 9870 | B2W CIA DIGITAL | 0.000% | 99.998% |
| 9871 | BAOXIN AUTO GRO | 0.000% | 99.998% |
| 9872 | ALTISOURCE ASSET MANAGEMENT COMMON STOCK | 0.000% | 99.998% |
| 9873 | PERCEPTRON INC COMMON STOCK USD.01 | 0.000% | 99.998% |
| 9874 | BANRO CORPORATI | 0.000% | 99.998% |
| 9875 | O'KEY GROUP SA | 0.000% | 99.998% |
| 9876 | UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001 | 0.000% | 99.999% |
| 9877 | QUMU CORP COMMON STOCK USD.01 | 0.000% | 99.999% |
| 9878 | MAX VENTURES & | 0.000% | 99.999% |
| 9879 | TEEKAY TANKERS | 0.000% | 99.999% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|---|----------------|--------------|
| 9880 | CGG SPON ADR ADR | 0.000% | 99.999% |
| 9881 | YEO HIAP SENG | 0.000% | 99.999% |
| 9882 | LUKS GROUP (VH) | 0.000% | 99.999% |
| 9883 | FUELCELL ENERGY INC COMMON STOCK USD.0001 | 0.000% | 99.999% |
| 9884 | MIDLAND IC&I LT | 0.000% | 99.999% |
| 9885 | AFRICAN PHOENIX | 0.000% | 99.999% |
| 9886 | April Group | 0.000% | 99.999% |
| 9887 | QUNXING PAPER H | 0.000% | 99.999% |
| 9888 | BLOOMSBURY PUBL | 0.000% | 99.999% |
| 9889 | AXTEL SAB DE CV | 0.000% | 99.999% |
| 9890 | UCO BANK | 0.000% | 99.999% |
| 9891 | BONJOUR HOLDING | 0.000% | 99.999% |
| 9892 | TECHNICOLOR | 0.000% | 99.999% |
| 9893 | EPSILON ENERGY | 0.000% | 99.999% |
| 9894 | ARALEZ PHARMACE | 0.000% | 99.999% |
| 9895 | JINDAL POLY FIL | 0.000% | 99.999% |
| 9896 | ADVEO GROUP INT | 0.000% | 100.000% |
| 9897 | JAKARTA INTL HT | 0.000% | 100.000% |
| 9898 | BIOSCRIP INC COMMON STOCK USD.0001 | 0.000% | 100.000% |
| 9899 | TUNAS RIDEAN | 0.000% | 100.000% |
| 9900 | AEGON NV | 0.000% | 100.000% |
| 9901 | YONGNAM HOLDING | 0.000% | 100.000% |
| 9902 | WATPAC LIMITED | 0.000% | 100.000% |
| 9903 | LANDING INTL DE | 0.000% | 100.000% |
| 9904 | EZRA HOLDINGS | 0.000% | 100.000% |
| 9905 | DYAX CORPORATIO | 0.000% | 100.000% |
| 9906 | CARINDALE PROPE | 0.000% | 100.000% |
| 9907 | DRDGOLD LTD | 0.000% | 100.000% |
| 9908 | CENTAUR MEDIA | 0.000% | 100.000% |
| 9909 | RCM TECHNOLOGIES INC COMMON STOCK USD.05 | 0.000% | 100.000% |
| 9910 | ASALEO CARE LTD | 0.000% | 100.000% |
| 9911 | SSANGYONG INFOR | 0.000% | 100.000% |
| 9912 | CHIA HSIN CEMEN | 0.000% | 100.000% |
| 9913 | EMPRESAS ICA SA | 0.000% | 100.000% |
| 9914 | TAKACHIHO KOHEK | 0.000% | 100.000% |
| 9915 | SWIBER HOLDINGS | 0.000% | 100.000% |
| 9916 | TONLY ELECTRONI | 0.000% | 100.000% |
| 9917 | TEIXEIRA DUARTE | 0.000% | 100.000% |
| 9918 | CHINA ENVIRONME | 0.000% | 100.000% |
| 9919 | LYDIAN INTERNAT | 0.000% | 100.000% |
| 9920 | DOGUS OTOMOTIV | 0.000% | 100.000% |
| 9921 | PACIFIC ANDES I | 0.000% | 100.000% |
| 9922 | SINAR MAS MULTI | 0.000% | 100.000% |
| 9923 | QINQIN FOODSTUF | 0.000% | 100.000% |
| 9924 | CUDECO LIMITED | 0.000% | 100.000% |
| 9925 | HILLS INDUSTRIE | 0.000% | 100.000% |
| 9926 | REDKNEE SOLUTIO | 0.000% | 100.001% |
| 9927 | SOCIEDAD MATRIZ | 0.000% | 100.001% |
| 9928 | ENERGY ABSOLUTE | 0.000% | 100.001% |
| 9929 | SAFEGWAY INC | 0.000% | 100.001% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|------|--|----------------|--------------|
| 9930 | ITE TECH INC | 0.000% | 100.001% |
| 9931 | NAM CHEONG LIM | 0.000% | 100.001% |
| 9932 | ASTA FUNDING INC COMMON STOCK USD.01 | 0.000% | 100.001% |
| 9933 | C C LAND HOLDIN | 0.000% | 100.001% |
| 9934 | MICRON SOLUTIONS INC COMMON STOCK USD.01 | 0.000% | 100.001% |
| 9935 | PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1 | 0.000% | 100.001% |
| 9936 | BCO PINE SA | 0.000% | 100.001% |
| 9937 | TPI TRIUNFO PAR | 0.000% | 100.001% |
| 9938 | SOCIETE MANUTAN | 0.000% | 100.001% |
| 9939 | BE GROUP AB | 0.000% | 100.001% |
| 9940 | KENMARE RESOURC | 0.000% | 100.001% |
| 9941 | POLARIS SOFTWARE | 0.000% | 100.001% |
| 9942 | PIK GROUP-GDR R | 0.000% | 100.001% |
| 9943 | GLOBAL PREMIUM | 0.000% | 100.001% |
| 9944 | MACA LIMITED | 0.000% | 100.001% |
| 9945 | COOPER ENERGY L | 0.000% | 100.001% |
| 9946 | SEPURA PLC | 0.000% | 100.001% |
| 9947 | SPORTECH PLC | 0.000% | 100.001% |
| 9948 | FIRST STEAMSHIP | 0.000% | 100.001% |
| 9949 | CHINA BILLION R | 0.000% | 100.001% |
| 9950 | TALVIVAARA MINI | 0.000% | 100.001% |
| 9951 | DOWNER EDI LTD | 0.000% | 100.001% |
| 9952 | CHENNAI SUPER K | 0.000% | 100.001% |
| 9953 | PARSVNATH DEVEL | 0.000% | 100.001% |
| 9954 | ZENITH CAPITAL | 0.000% | 100.001% |
| 9955 | JITF INFRALOGIS | 0.000% | 100.001% |
| 9956 | SING HOLDINGS L | 0.000% | 100.001% |
| 9957 | ADEPTUS HEALTH INC CLASS A COMMON STOCK USD.01 | 0.000% | 100.001% |
| 9958 | AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01 | 0.000% | 100.001% |
| 9959 | CIBER INC | 0.000% | 100.001% |
| 9960 | BANCA MONTE DEI | 0.000% | 100.001% |
| 9961 | ID SYSTEMS INC COMMON STOCK USD.01 | 0.000% | 100.001% |
| 9962 | ORMAT TECHNOLOG | 0.000% | 100.001% |
| 9963 | RB ENERGY INC | 0.000% | 100.001% |
| 9964 | BANCO PAN SA | 0.000% | 100.001% |
| 9965 | COSAN LOGISTICA | 0.000% | 100.001% |
| 9966 | ELECTRICITE DE | 0.000% | 100.001% |
| 9967 | DEVA HLDG | 0.000% | 100.001% |
| 9968 | ENERGIX-RENEWAB | 0.000% | 100.001% |
| 9969 | KUNGSLEDEN AB R | 0.000% | 100.001% |
| 9970 | ARRIUM LTD | 0.000% | 100.001% |
| 9971 | SNS REAAL GROEP | - | 100.001% |
| 9972 | RREEF CHINA COM | - | 100.001% |
| 9973 | MINCO BASE META | - | 100.001% |
| 9974 | PRIME AET & D H | - | 100.001% |
| 9975 | AFREN PLC COMMO | - | 100.001% |
| 9976 | MEDCATH CORPORATION COMMON STOCK USD.01 | - | 100.001% |
| 9977 | HOCHDORF HOLDIN | - | 100.001% |
| 9978 | PEACE MARK HLDG | - | 100.001% |
| 9979 | FRASER PAPERS I | - | 100.001% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-------|--|---------------------------------------|--------------|
| 9980 | PESCANOVA SA | - | 100.001% |
| 9981 | ALAPIS HOLDING | - | 100.001% |
| 9982 | ANGLO IRISH BAN | - | 100.001% |
| 9983 | BCA POP ETRUR-L | - | 100.001% |
| 9984 | RHB CAPITAL BHD | - | 100.001% |
| 9985 | CRAFT OIL LTD | - | 100.001% |
| 9986 | SCANIA AB | - | 100.001% |
| 9987 | TOUCHSTONE EXPL | - | 100.001% |
| 9988 | VIRGIN AUSTRALI | - | 100.001% |
| 9989 | INTERCELL AG RI | - | 100.001% |
| 9990 | KARDEMIR KARABU | - | 100.001% |
| 9991 | LIGHTSTREAM RES | - | 100.001% |
| 9992 | CHINA LUMENA NE | - | 100.001% |
| 9993 | BCO ESPIR SANTO | - | 100.001% |
| 9994 | WARRANTS CONTRA | - | 100.001% |
| 9995 | BERLIAN LAJU TA | - | 100.001% |
| 9996 | EGANAGOLDPFEIL | - | 100.001% |
| 9997 | QLT INC DOJ/SEC | - | 100.001% |
| 9998 | QLT INC WTS EXP | - | 100.001% |
| 9999 | HANFENG EVERGRE | - | 100.001% |
| 10000 | QLT INC CLASS A | - | 100.001% |
| 10001 | FERROGLOBE PLC | - | 100.001% |
| 10002 | C A DE MEDITERR | - | 100.001% |
| 10003 | CHINA METAL REC | - | 100.001% |
| 10004 | SENTUL CITY TBK | - | 100.001% |
| 10005 | GERBER SCIENTIFIC INC COM COMMON STOCK | - | 100.001% |
| 10006 | ETABLISSEMENTS | - | 100.001% |
| 10007 | PRIME RETIREMEN | - | 100.001% |
| 10008 | US Wire Order - | -0.001% | 100.000% |